

QUARTERLY STATEMENT

AS OF JUNE 30, 2008

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

INCORPORATED/ORGANIZED, MAY, 1883

COMMENCED BUSINESS, MAY, 1907

Statutory Home Office: **One Tower Square, Hartford, CT 06183**
Main Administrative Office: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT 06183-6014**
Primary Location of Books and Records: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (860) 277-7002
(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 | DOUGLAS KEITH BELL..... | Senior Vice President, Accounting Standards |
| 7. ANDY FRANCIS BESSETTE..... | Executive Vice President & Chief Administrative Officer | WADE THOMAS OVERGAARD..... | Senior Vice President & Chief Corporate Actuary |
| 8. WILLIAM ALLEN BLOOM..... | Executive Vice President, Insurance Operations and Information Technology & Chief Information Officer | DOUGLAS KENNETH RUSSELL..... | Senior Vice President, Treasurer & Corporate Controller |
| 9. KATHLEEN LYNCH BOLDDUC..... | Executive Vice President, Chief Marketing Officer | SCOTT WILLIAM RYNDY..... | Senior Vice President, Tax Administration |
| 10. JOHN PATRICK CLIFFORD, JR..... | Executive Vice President, Human Resources | # WENDY CONSTANCE SKJERVEN..... | Associate Group General Counsel-Corporate and Corporate Secretary |
| 11. WILLIAM PATRICK HANNON..... | Executive Vice President, Enterprise Risk Management and Business Conduct Officer | | |

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Brian W MacLean

Brian W. MacLean
President

Wendy C. Skjerven

Wendy C. Skjerven
Secretary

Douglas K. Russell

Douglas K. Russell
Controller

Subscribed and sworn to before me this

23rd day of July, 2008

Sandra M. Bachman
Notary Public
My Commission Expires September 30, 2012



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

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 9,182,440,249 | 0 | 9,182,440,249 | 9,491,773,921 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | 95,132,585 | 0 | 95,132,585 | 105,108,850 |
| 2.2 Common stocks..... | 3,157,506,226 | 33,033,312 | 3,124,472,914 | 2,864,767,050 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens..... | 2,025,222 | 0 | 2,025,222 | 3,820,127 |
| 3.2 Other than first liens..... | 0 | 0 | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances)..... | 0 | 0 | 0 | 0 |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances)..... | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less \$.....0 encumbrances)..... | 0 | 0 | 0 | 0 |
| 5. Cash (\$.....(896,649)), cash equivalents (\$.....0) and short-term investments (\$.....429,956,900)..... | 429,060,251 | 0 | 429,060,251 | 557,028,931 |
| 6. Contract loans (including \$.....0 premium notes)..... | 0 | 0 | 0 | 0 |
| 7. Other invested assets..... | 641,995,492 | 7,392,108 | 634,603,384 | 724,626,063 |
| 8. Receivables for securities..... | 0 | 0 | 0 | 0 |
| 9. Aggregate write-ins for invested assets..... | 0 | 0 | 0 | 0 |
| 10. Subtotals, cash and invested assets (Lines 1 to 9)..... | 13,508,160,025 | 40,425,420 | 13,467,734,605 | 13,747,124,944 |
| 11. Title plants less \$.....0 charged off (for Title insurers only)..... | 0 | 0 | 0 | 0 |
| 12. Investment income due and accrued..... | 120,503,631 | 0 | 120,503,631 | 121,146,123 |
| 13. Premiums and considerations: | | | | |
| 13.1 Uncollected premiums and agents' balances in the course of collection..... | 236,136,721 | 30,422,147 | 205,714,574 | 209,121,762 |
| 13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....18,023,499 earned but unbilled premiums)..... | 828,326,325 | 6,637,629 | 821,688,696 | 805,722,014 |
| 13.3 Accrued retrospective premiums..... | 53,338,345 | 697,124 | 52,641,221 | 46,243,774 |
| 14. Reinsurance: | | | | |
| 14.1 Amounts recoverable from reinsurers..... | 0 | 0 | 0 | 0 |
| 14.2 Funds held by or deposited with reinsured companies..... | 5,704,052 | 0 | 5,704,052 | 5,682,845 |
| 14.3 Other amounts receivable under reinsurance contracts..... | 0 | 0 | 0 | 0 |
| 15. Amounts receivable relating to uninsured plans..... | 0 | 0 | 0 | 0 |
| 16.1 Current federal and foreign income tax recoverable and interest thereon..... | 70,983,867 | 0 | 70,983,867 | 0 |
| 16.2 Net deferred tax asset..... | 529,156,413 | 294,692,541 | 234,463,872 | 257,070,602 |
| 17. Guaranty funds receivable or on deposit..... | 1,285,106 | 0 | 1,285,106 | 1,648,372 |
| 18. Electronic data processing equipment and software..... | 0 | 0 | 0 | 0 |
| 19. Furniture and equipment, including health care delivery assets (\$.....0)..... | 0 | 0 | 0 | 0 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates..... | 0 | 0 | 0 | 0 |
| 21. Receivables from parent, subsidiaries and affiliates..... | 127,091,660 | 0 | 127,091,660 | 73,045,374 |
| 22. Health care (\$.....0) and other amounts receivable..... | 0 | 0 | 0 | 0 |
| 23. Aggregate write-ins for other than invested assets..... | 263,583,415 | 211,556,006 | 52,027,410 | 110,170,787 |
| 24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23)..... | 15,744,269,559 | 584,430,867 | 15,159,838,692 | 15,376,976,596 |
| 25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 0 | 0 | 0 | 0 |
| 26. TOTALS (Lines 24 and 25)..... | 15,744,269,559 | 584,430,867 | 15,159,838,692 | 15,376,976,596 |

DETAILS OF WRITE-INS

| | | | | |
|--|-------------|-------------|------------|-------------|
| 0901..... | 0 | 0 | 0 | 0 |
| 0902..... | 0 | 0 | 0 | 0 |
| 0903..... | 0 | 0 | 0 | 0 |
| 0998. Summary of remaining write-ins for Line 9 from overflow page..... | 0 | 0 | 0 | 0 |
| 0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above)..... | 0 | 0 | 0 | 0 |
| 2301. Equities and deposits in pools and associations..... | 21,269,333 | 0 | 21,269,333 | 26,030,089 |
| 2302. Suspense, undistributed payments..... | 17,897,886 | 0 | 17,897,886 | 80,406,439 |
| 2303. Amounts receivable under high deductible policies..... | 7,623,421 | 1,882,871 | 5,740,550 | (2,681,214) |
| 2398. Summary of remaining write-ins for Line 23 from overflow page..... | 216,792,775 | 209,673,135 | 7,119,640 | 6,415,473 |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)..... | 263,583,415 | 211,556,006 | 52,027,410 | 110,170,787 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|--|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$....696,391,488)..... | 6,284,252,255 | 6,328,790,254 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses..... | 1,357,336 | 1,201,876 |
| 3. Loss adjustment expenses..... | 1,394,142,312 | 1,380,789,686 |
| 4. Commissions payable, contingent commissions and other similar charges..... | 81,471,672 | 124,541,495 |
| 5. Other expenses (excluding taxes, licenses and fees)..... | 59,909,099 | 107,202,171 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)..... | 84,337,168 | 90,777,970 |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))..... | 0 | 8,066,432 |
| 7.2 Net deferred tax liability..... | 0 | 0 |
| 8. Borrowed money \$.....0 and interest thereon \$.....0..... | 400,730 | 410,190 |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....232,522,312 and including warranty reserves of \$.....0)..... | 1,662,557,916 | 1,638,997,664 |
| 10. Advance premium..... | 0 | 0 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders..... | 0 | 0 |
| 11.2 Policyholders..... | 7,684,894 | 6,242,747 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)..... | 107,530,214 | 106,992,760 |
| 13. Funds held by company under reinsurance treaties..... | 0 | 0 |
| 14. Amounts withheld or retained by company for account of others..... | 37,082,409 | 35,934,114 |
| 15. Remittances and items not allocated..... | 2,187,555 | 5,223,912 |
| 16. Provision for reinsurance..... | 0 | 0 |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates..... | 0 | 0 |
| 18. Drafts outstanding..... | 0 | 0 |
| 19. Payable to parent, subsidiaries and affiliates..... | 0 | 0 |
| 20. Payable for securities..... | 23,411,548 | 33,559,092 |
| 21. Liability for amounts held under uninsured plans..... | 0 | 0 |
| 22. Capital notes \$.....0 and interest thereon \$.....0..... | 0 | 0 |
| 23. Aggregate write-ins for liabilities..... | 38,269,386 | 99,661,970 |
| 24. Total liabilities excluding protected cell liabilities (Lines 1 through 23)..... | 9,784,594,495 | 9,968,392,334 |
| 25. Protected cell liabilities..... | 0 | 0 |
| 26. Total liabilities (Lines 24 and 25)..... | 9,784,594,495 | 9,968,392,334 |
| 27. Aggregate write-ins for special surplus funds..... | 44,806,502 | 23,568,185 |
| 28. Common capital stock..... | 25,000,000 | 25,000,000 |
| 29. Preferred capital stock..... | 0 | 0 |
| 30. Aggregate write-ins for other than special surplus funds..... | 0 | 0 |
| 31. Surplus notes..... | 0 | 0 |
| 32. Gross paid in and contributed surplus..... | 2,041,092,700 | 2,041,092,700 |
| 33. Unassigned funds (surplus)..... | 3,264,344,996 | 3,318,923,378 |
| 34. Less treasury stock, at cost: | | |
| 34.10.000 shares common (value included in Line 28 \$.....0)..... | 0 | 0 |
| 34.20.000 shares preferred (value included in Line 29 \$.....0)..... | 0 | 0 |
| 35. Surplus as regards policyholders (Lines 27 to 33, less 34)..... | 5,375,244,197 | 5,408,584,262 |
| 36. TOTALS..... | 15,159,838,692 | 15,376,976,596 |

DETAILS OF WRITE-INS

| | | |
|--|--------------|--------------|
| 2301. Interest deposit liability..... | 84,640,687 | 155,888,689 |
| 2302. Retrospective premium reserve..... | 8,312,272 | 0 |
| 2303. Amounts payable from escrow..... | 1,530,769 | 1,090,092 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page..... | (56,214,342) | (57,316,811) |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)..... | 38,269,386 | 99,661,970 |
| 2701. Special surplus from retroactive reinsurance..... | 44,806,502 | 23,568,185 |
| 2702. | 0 | 0 |
| 2703. | 0 | 0 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page..... | 0 | 0 |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)..... | 44,806,502 | 23,568,185 |
| 3001. | 0 | 0 |
| 3002. | 0 | 0 |
| 3003. | 0 | 0 |
| 3098. Summary of remaining write-ins for Line 30 from overflow page..... | 0 | 0 |
| 3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)..... | 0 | 0 |

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct..... (written \$.....212,150,970)..... | 208,494,003 | 182,116,441 | 378,042,280 |
| 1.2 Assumed..... (written \$.....1,858,085,360)..... | 1,836,797,338 | 1,782,429,637 | 3,653,273,370 |
| 1.3 Ceded..... (written \$.....218,453,967)..... | 215,647,807 | 190,112,452 | 391,005,124 |
| 1.4 Net..... (written \$.....1,851,782,363)..... | 1,829,643,533 | 1,774,433,627 | 3,640,310,526 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$.....999,454,161): | | | |
| 2.1 Direct..... | 96,160,402 | 104,426,107 | 195,800,857 |
| 2.2 Assumed..... | 831,590,917 | 818,705,919 | 1,721,934,980 |
| 2.3 Ceded..... | 97,748,799 | 111,245,162 | 211,966,684 |
| 2.4 Net..... | 830,002,520 | 811,886,864 | 1,705,769,153 |
| 3. Loss adjustment expenses incurred..... | 238,613,972 | 260,771,315 | 440,071,546 |
| 4. Other underwriting expenses incurred..... | 588,240,005 | 567,213,352 | 1,140,563,258 |
| 5. Aggregate write-ins for underwriting deductions..... | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5)..... | 1,656,856,497 | 1,639,871,531 | 3,286,403,957 |
| 7. Net income of protected cells..... | 0 | 0 | 0 |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)..... | 172,787,036 | 134,562,096 | 353,906,569 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned..... | 365,083,474 | 268,451,317 | 968,374,005 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....(12,878,076)..... | 1,172,750 | 2,107,135 | (25,629,896) |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 366,256,225 | 270,558,452 | 942,744,108 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(3,446,506) amount charged off \$.....632,287)..... | (4,078,793) | (3,314,565) | (7,639,329) |
| 13. Finance and service charges not included in premiums..... | 9,471,760 | 9,378,631 | 18,247,678 |
| 14. Aggregate write-ins for miscellaneous income..... | 10,531,097 | (10,055,804) | (25,465,594) |
| 15. Total other income (Lines 12 through 14)..... | 15,924,064 | (3,991,739) | (14,857,245) |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)..... | 554,967,325 | 401,128,809 | 1,281,793,432 |
| 17. Dividends to policyholders..... | 2,425,537 | 1,783,782 | 4,736,960 |
| 18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)..... | 552,541,788 | 399,345,027 | 1,277,056,473 |
| 19. Federal and foreign income taxes incurred..... | 94,715,897 | 67,319,005 | 136,414,584 |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 457,825,891 | 332,026,022 | 1,140,641,889 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year..... | 5,408,584,262 | 4,458,094,025 | 4,458,094,025 |
| 22. Net income (from Line 20)..... | 457,825,891 | 332,026,022 | 1,140,641,889 |
| 23. Net transfers (to) from Protected Cell accounts..... | 0 | 0 | 0 |
| 24. Change in net unrealized capital gains or losses less capital gains tax of \$.....(15,523,941)..... | 180,717,453 | 358,805,554 | 292,737,658 |
| 25. Change in net unrealized foreign exchange capital gain (loss)..... | 147,406 | 141,558 | 298,580 |
| 26. Change in net deferred income tax..... | (28,861,920) | (38,650,199) | (110,220,516) |
| 27. Change in nonadmitted assets..... | 6,831,106 | 75,778,788 | 199,031,710 |
| 28. Change in provision for reinsurance..... | 0 | 0 | 0 |
| 29. Change in surplus notes..... | 0 | 0 | 0 |
| 30. Surplus (contributed to) withdrawn from protected cells..... | 0 | 0 | 0 |
| 31. Cumulative effect of changes in accounting principles..... | 0 | 0 | 0 |
| 32. Capital changes: | | | |
| 32.1 Paid in..... | 0 | 0 | 0 |
| 32.2 Transferred from surplus (Stock Dividend)..... | 0 | 0 | 0 |
| 32.3 Transferred to surplus..... | 0 | 0 | 0 |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in..... | 0 | 0 | 0 |
| 33.2 Transferred to capital (Stock Dividend)..... | 0 | 0 | 0 |
| 33.3 Transferred from capital..... | 0 | 0 | 0 |
| 34. Net remittances from or (to) Home Office..... | 0 | 0 | 0 |
| 35. Dividends to stockholders..... | (650,000,000) | (297,000,000) | (597,000,000) |
| 36. Change in treasury stock..... | 0 | 0 | 0 |
| 37. Aggregate write-ins for gains and losses in surplus..... | 0 | 0 | 25,000,915 |
| 38. Change in surplus as regards policyholders (Lines 22 through 37)..... | (33,340,065) | 431,101,721 | 950,490,237 |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)..... | 5,375,244,197 | 4,889,195,747 | 5,408,584,262 |
| DETAILS OF WRITE-INS | | | |
| 0501. | 0 | 0 | 0 |
| 0502. | 0 | 0 | 0 |
| 0503. | 0 | 0 | 0 |
| 0598. Summary of remaining write-ins for Line 5 from overflow page..... | 0 | 0 | 0 |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)..... | 0 | 0 | 0 |
| 1401. Retroactive reinsurance gain/loss..... | 24,212,682 | 5,358,126 | 6,040,333 |
| 1402. Fines and penalties of regulatory authorities..... | (1,034,103) | (28,180) | (29,959) |
| 1403. Profit and loss, miscellaneous..... | (12,647,482) | (15,385,751) | (31,475,969) |
| 1498. Summary of remaining write-ins for Line 14 from overflow page..... | 0 | 0 | 0 |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)..... | 10,531,097 | (10,055,804) | (25,465,594) |
| 3701. Prior period adjustment..... | 0 | 0 | 25,000,915 |
| 3702. | 0 | 0 | 0 |
| 3703. | 0 | 0 | 0 |
| 3798. Summary of remaining write-ins for Line 37 from overflow page..... | 0 | 0 | 0 |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)..... | 0 | 0 | 25,000,915 |

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

| | 1 Current Year to Date | 2 Prior Year Ended December 31 |
|--|------------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | |
| 1. Premiums collected net of reinsurance..... | 1,836,069,026 | 3,670,427,450 |
| 2. Net investment income..... | 381,979,177 | 1,002,950,511 |
| 3. Miscellaneous income..... | 15,924,064 | (14,857,245) |
| 4. Total (Lines 1 through 3)..... | 2,233,972,268 | 4,658,520,716 |
| 5. Benefit and loss related payments..... | 874,406,266 | 1,639,043,100 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | 906,907,793 | 1,583,528,355 |
| 8. Dividends paid to policyholders..... | 983,390 | 3,040,679 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....20,609,559 tax on capital gains (losses)..... | 160,888,120 | 143,981,461 |
| 10. Total (Lines 5 through 9)..... | 1,943,185,569 | 3,369,593,595 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 290,786,699 | 1,288,927,121 |
| CASH FROM INVESTMENTS | | |
| 12. Proceeds from investments sold, matured or repaid: | | |
| 12.1 Bonds..... | 985,873,493 | 1,778,869,126 |
| 12.2 Stocks..... | 2,947,085 | 37,352,352 |
| 12.3 Mortgage loans..... | 1,794,905 | 5,120,711 |
| 12.4 Real estate..... | 0 | 9,133,727 |
| 12.5 Other invested assets..... | 34,748,816 | 56,908,934 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | 0 | 0 |
| 12.7 Miscellaneous proceeds..... | 0 | 871,023 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 1,025,364,300 | 1,888,255,873 |
| 13. Cost of investments acquired (long-term only): | | |
| 13.1 Bonds..... | 702,526,726 | 2,218,525,551 |
| 13.2 Stocks..... | 120,500 | 8,002,410 |
| 13.3 Mortgage loans..... | 0 | 0 |
| 13.4 Real estate..... | 0 | 244,754 |
| 13.5 Other invested assets..... | 57,202,926 | 162,973,149 |
| 13.6 Miscellaneous applications..... | 10,147,544 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 769,997,696 | 2,389,745,864 |
| 14. Net increase (decrease) in contract loans and premium notes..... | 0 | 0 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)..... | 255,366,604 | (501,489,991) |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES | | |
| 16. Cash provided (applied): | | |
| 16.1 Surplus notes, capital notes..... | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock..... | 0 | 0 |
| 16.3 Borrowed funds..... | 23,512 | (22,838) |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | 0 | 0 |
| 16.5 Dividends to stockholders..... | 650,000,000 | 597,000,000 |
| 16.6 Other cash provided (applied)..... | (24,145,496) | (70,239,319) |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | (674,121,984) | (667,262,156) |
| 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)..... | (127,968,681) | 120,174,974 |
| 19. Cash, cash equivalents and short-term investments: | | |
| 19.1 Beginning of year..... | 557,028,931 | 436,853,957 |
| 19.2 End of period (Line 18 plus Line 19.1)..... | 429,060,251 | 557,028,931 |
| Note: Supplemental disclosures of cash flow information for non-cash transactions: | | |
| 20.0001 Intercompany transactions..... | 0 | 7,000,000 |
| 20.0002 Prior quarter adjustment..... | 12,286 | 0 |

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - Other Items

No significant change.

Note 21 - Events Subsequent

No significant change.

Note 22 - Reinsurance

No significant change.

Note 23 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 24 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 25 - Intercompany Pooling Arrangements

No significant change.

Note 26 - Structured Settlements

No significant change.

Note 27 - Health Care Receivables

No significant change.

Note 28 - Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

TRAVELERS CASUALTY AND SURETY COMPANY GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [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 [X] No []
If yes, complete the Schedule Y-Part 1 - Organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [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]

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: \$.....0

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

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

14.2 If yes, please complete the following:

| | 1 | 2 |
|--|--|---|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds..... | \$.....0 | \$.....0 |
| 14.22 Preferred Stock..... | \$.....0 | \$.....0 |
| 14.23 Common Stock..... | \$.....2,876,822,056 | \$.....3,157,506,226 |
| 14.24 Short-Term Investments..... | \$.....0 | \$.....0 |
| 14.25 Mortgage Loans on Real Estate..... | \$.....0 | \$.....0 |
| 14.26 All Other..... | \$.....126,036,329 | \$.....31,882,728 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)..... | \$.....3,002,858,385 | \$.....3,189,388,954 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above..... | \$.....0 | \$.....0 |

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

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

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

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

| 1 | 2 |
|----------------------|--------------------------------------|
| Name of Custodian(s) | Custodian Address |
| JPMorgan Chase | 4 New York Plaza, New York, NY 10004 |

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

**TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES (continued)**

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, Etc. | 1 Active Status | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|--|--------------------|---------------------------|-------------------------|--|-------------------------|---------------------------|-------------------------|
| | | 2 Current Year to Date | 3 Prior Year to Date | 4 Current Year to Date | 5 Prior Year to Date | 6 Current Year to Date | 7 Prior Year to Date |
| 1. Alabama.....AL.....L..... | | 2,843,892 | 310,551 | 1,665,990 | 1,374,775 | 57,138,216 | 57,528,107 |
| 2. Alaska.....AK.....L..... | | 249,983 | 477,894 | 170,543 | 115,826 | 1,159,819 | 1,333,129 |
| 3. Arizona.....AZ.....L..... | | 1,268,486 | 1,112,814 | 374,778 | 203,393 | 17,144,321 | 16,514,287 |
| 4. Arkansas.....AR.....L..... | | 960,421 | 349,440 | 477,630 | 432,479 | 14,277,479 | 13,616,208 |
| 5. California.....CA.....L..... | | 44,821,264 | 26,509,019 | 11,165,398 | 4,550,478 | 151,831,689 | 150,619,764 |
| 6. Colorado.....CO.....L..... | | 3,645,653 | 4,145,528 | 649,604 | 986,695 | 17,220,793 | 15,963,474 |
| 7. Connecticut.....CT.....L..... | | 7,544,596 | 8,765,297 | 7,298,780 | 5,236,251 | 572,584,214 | 576,469,797 |
| 8. Delaware.....DE.....L..... | | 288,210 | 286,049 | 1,061,495 | 700,324 | 91,756,489 | 97,902,689 |
| 9. District of Columbia.....DC.....L..... | | 1,600,756 | 5,842,983 | 2,021,707 | 738,760 | 24,218,224 | 24,418,482 |
| 10. Florida.....FL.....L..... | | 15,379,627 | 16,224,541 | 5,837,673 | 5,696,667 | 192,137,346 | 187,317,311 |
| 11. Georgia.....GA.....L..... | | 5,149,051 | 9,174,931 | 4,810,298 | 2,445,913 | 60,702,818 | 59,125,541 |
| 12. Hawaii.....HI.....L..... | | 334,447 | 76,869 | 64,014 | 9,156 | 3,448,087 | 3,852,938 |
| 13. Idaho.....ID.....L..... | | 690,414 | 559,417 | 220,562 | 121,323 | 5,112,858 | 5,219,725 |
| 14. Illinois.....IL.....L..... | | 3,496,660 | 3,556,480 | 4,747,758 | 2,990,031 | 88,300,111 | 94,200,974 |
| 15. Indiana.....IN.....L..... | | 1,625,981 | 1,486,123 | 1,379,099 | 717,355 | 21,049,307 | 21,677,160 |
| 16. Iowa.....IA.....L..... | | 1,095,171 | 907,931 | 10,489,028 | 414,444 | 16,218,767 | 15,973,296 |
| 17. Kansas.....KS.....L..... | | 1,994,056 | 1,421,776 | 2,645,969 | 1,914,009 | 19,736,586 | 21,470,440 |
| 18. Kentucky.....KY.....L..... | | 418,458 | 764,552 | 3,237,215 | 1,524,816 | 38,018,132 | 41,308,333 |
| 19. Louisiana.....LA.....L..... | | 1,617,028 | 451,485 | 1,308,300 | 1,286,376 | 94,039,678 | 101,067,193 |
| 20. Maine.....ME.....L..... | | 549,142 | 464,900 | 491,604 | 331,184 | 22,393,264 | 24,030,849 |
| 21. Maryland.....MD.....L..... | | 2,197,705 | 2,015,133 | 1,760,362 | 1,554,450 | 89,631,377 | 90,417,356 |
| 22. Massachusetts.....MA.....L..... | | 12,466,546 | 13,577,092 | 8,262,442 | 18,077,221 | 161,687,591 | 171,900,501 |
| 23. Michigan.....MI.....L..... | | 352,860 | 713,667 | 4,877,297 | 2,705,316 | 282,767,304 | 299,587,312 |
| 24. Minnesota.....MN.....L..... | | 2,645,557 | 4,053,490 | 9,134,734 | 2,323,960 | 35,694,444 | 43,019,781 |
| 25. Mississippi.....MS.....L..... | | 292,460 | 756,774 | 695,831 | 387,715 | 15,761,675 | 18,735,221 |
| 26. Missouri.....MO.....L..... | | 2,283,828 | 2,461,493 | 1,337,665 | 1,740,225 | 40,325,412 | 45,233,264 |
| 27. Montana.....MT.....L..... | | 727,109 | 576,655 | 95,606 | 160,294 | 3,402,565 | 3,104,380 |
| 28. Nebraska.....NE.....L..... | | 1,444,923 | 2,059,351 | 630,286 | 710,338 | 11,639,809 | 10,609,561 |
| 29. Nevada.....NV.....L..... | | 274,480 | 223,875 | 377,644 | 282,558 | 2,328,194 | 2,955,977 |
| 30. New Hampshire.....NH.....L..... | | 321,530 | 864,797 | 413,203 | 2,425,449 | 27,164,825 | 28,168,807 |
| 31. New Jersey.....NJ.....L..... | | 2,671,888 | 3,829,585 | 2,340,977 | 4,445,478 | 133,061,691 | 138,213,776 |
| 32. New Mexico.....NM.....L..... | | 347,575 | 121,489 | 447,723 | 270,019 | 9,136,304 | 5,599,293 |
| 33. New York.....NY.....L..... | | 28,153,933 | 32,928,724 | 16,108,380 | 18,313,489 | 568,799,382 | 599,446,126 |
| 34. North Carolina.....NC.....L..... | | 3,219,047 | 3,321,018 | 2,468,940 | 2,927,647 | 55,332,142 | 56,980,752 |
| 35. North Dakota.....ND.....L..... | | 36,732 | 23,812 | (1,038) | (2,688) | 314,651 | 304,279 |
| 36. Ohio.....OH.....L..... | | 2,178,210 | 649,266 | 1,825,488 | 6,351,801 | 318,858,734 | 329,280,129 |
| 37. Oklahoma.....OK.....L..... | | 1,352,890 | 1,670,662 | 243,982 | 157,469 | 35,231,381 | 35,107,531 |
| 38. Oregon.....OR.....L..... | | 1,188,317 | 1,172,692 | 484,832 | 326,346 | 14,091,953 | 14,609,734 |
| 39. Pennsylvania.....PA.....L..... | | 3,652,090 | 5,508,366 | 4,333,692 | 6,250,189 | 252,825,518 | 259,880,645 |
| 40. Rhode Island.....RI.....L..... | | 670,325 | 452,716 | 1,005,596 | 1,112,922 | 57,158,733 | 57,477,395 |
| 41. South Carolina.....SC.....L..... | | 1,001,151 | 774,730 | 576,768 | 338,582 | 15,171,627 | 16,671,444 |
| 42. South Dakota.....SD.....L..... | | 187,785 | 359,278 | 230,279 | 95,726 | 1,518,076 | 1,666,356 |
| 43. Tennessee.....TN.....L..... | | 10,478,420 | 10,753,153 | 15,570,216 | 4,059,434 | 64,129,184 | 58,776,912 |
| 44. Texas.....TX.....L..... | | 10,109,173 | 9,721,167 | 2,687,408 | 2,657,530 | 178,739,916 | 177,402,524 |
| 45. Utah.....UT.....L..... | | 196,601 | 160,433 | 114,413 | 34,078 | 4,053,750 | 3,359,386 |
| 46. Vermont.....VT.....L..... | | 553,427 | 1,084,770 | 484,143 | 522,382 | 16,175,143 | 15,846,252 |
| 47. Virginia.....VA.....L..... | | 21,617,158 | 23,235,594 | 9,336,779 | 8,207,569 | 92,895,930 | 86,757,270 |
| 48. Washington.....WA.....L..... | | 245,827 | 456,758 | 542,618 | 463,395 | 21,339,605 | 21,322,480 |
| 49. West Virginia.....WV.....L..... | | 33,174 | 683,199 | 240,705 | 606,416 | 22,869,513 | 23,417,864 |
| 50. Wisconsin.....WI.....L..... | | 3,042,111 | 3,717,532 | 2,588,497 | 3,522,644 | 48,226,433 | 47,576,756 |
| 51. Wyoming.....WY.....L..... | | 16,771 | 12,214 | 12,268 | 10,462 | 541,320 | 444,073 |
| 52. American Samoa.....AS.....N..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam.....GU.....L..... | | 3,193 | 2,580 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico.....PR.....L..... | | 2,354,693 | 3,956,445 | (136,498) | 0 | 100,000 | 0 |
| 55. US Virgin Islands.....VI.....L..... | | 100,235 | 31,587 | 0 | 0 | 0 | 0 |
| 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..... | | 159,951 | 157,305 | 0 | 0 | 4,625 | 0 |
| 59. Totals.....(a).....54..... | | 212,150,970 | 214,975,983 | 149,208,685 | 122,828,673 | 4,089,467,006 | 4,193,482,836 |

DETAILS OF WRITE-INS

| | | | | | | | |
|--|--|---------|---------|---|---|-------|---|
| 5801. Other Alien Combined.....XXX..... | | 159,951 | 157,305 | 0 | 0 | 4,625 | 0 |
| 5802.XXX..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 5803.XXX..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX..... | | 159,951 | 157,305 | 0 | 0 | 4,625 | 0 |

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

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

PART 1 - ORGANIZATIONAL CHART

| | | | | | |
|--|----------------|------------|---|----------------|------------|
| The Travelers Companies, Inc. | Minnesota | 41-0518860 | Travelers Property Casualty Insurance Company (36161) * | Connecticut | 06-1286274 |
| ... St. Paul Fire and Marine Insurance Company (24767) * | Minnesota | 41-0406690 | Travelers Personal Insurance Company (38130) * | Connecticut | 36-3703200 |
| St. Paul Mercury Insurance Company (24791) * | Minnesota | 41-0881659 | Travelers (Bermuda) Limited * | Bermuda | 98-0190863 |
| St. Paul Guardian Insurance Company (24775) * | Minnesota | 41-0963301 | Travelers Casualty and Surety Company (19038) * | Connecticut | 06-6033504 |
| St. Paul Fire and Casualty Insurance Company (40967) * | Wisconsin | 41-1419276 | Farmington Casualty Company (41483) * | Connecticut | 06-1067463 |
| Seaboard Surety Company (22535)* | New York | 13-5379820 | Travelers Guarantee Company of Canada* | Canada | |
| St. Paul Surplus Lines Insurance Company (30481) * | Delaware | 41-1230819 | Coronation Insurance Company, Ltd. * | Canada | |
| Athena Assurance Company (41769) * | Minnesota | 41-1435765 | TCS European Investments Inc. | Connecticut | 06-1549972 |
| St. Paul Medical Liability Insurance Company (41750) * | Minnesota | 41-1435766 | Travelers Casualty and Surety Company of America (31194) * | Connecticut | 06-0907370 |
| Northbrook Holdings, Inc. | Delaware | 51-0375653 | Travelers Casualty Insurance Company of America (19046) * | Connecticut | 06-0876835 |
| Discover Property & Casualty Insurance Company (36463) * | Illinois | 36-2999370 | Travelers Casualty Company of Connecticut (36170) * | Connecticut | 06-1286266 |
| St. Paul Protective Insurance Company (19224) * | Illinois | 36-2542404 | Travelers Commercial Insurance Company (36137) * | Connecticut | 06-1286268 |
| Discover Specialty Insurance Company (10213) * | Illinois | 52-1925132 | Travelers Excess and Surplus Lines Company (29696) * | Connecticut | 06-1203698 |
| Unionamerica Holdings, Ltd. | United Kingdom | | Travelers Lloyds of Texas Insurance Company (41564) * | Texas | 75-1732040 |
| Unionamerica Acquisition Company, Ltd. | United Kingdom | | Travelers PC Fund Investments, Inc. | Connecticut | 06-1514468 |
| SPRE Limited * | United Kingdom | | The Travelers Indemnity Company (25658) * | Connecticut | 06-0566050 |
| Unionamerica Insurance Company, Ltd. | United Kingdom | | The Charter Oak Fire Insurance Company (25615) * | Connecticut | 06-0291290 |
| Unionamerica Combined Investment Co., Ltd. | United Kingdom | | First Floridian Auto and Home Insurance Company (10647) * | Florida | 59-3372141 |
| Jago Dedicated, Ltd. (88.9%) | United Kingdom | | First Trenton Indemnity Company (29930) * | New Jersey | 22-3129711 |
| Jago Capital Limited | United Kingdom | | Travelers Auto Insurance Co. of New Jersey (10785) * | New Jersey | 22-3499393 |
| Lloyds Syndicate 205 * | United Kingdom | | Atlantic Insurance Company (22209) * | Texas | 75-6013587 |
| MMedica Insurance Company, Ltd. * | Ireland | | Gulf Underwriters Insurance Company (42811) * | Connecticut | 56-1371361 |
| Captiva, Ltd. (81.1%)* | Bermuda | 98-0170615 | Select Insurance Company (22233) * | Texas | 75-6013697 |
| United States Fidelity and Guaranty Company (25887) * | Maryland | 52-0515280 | Gulf Insurance Holdings U.K. Ltd. | United Kingdom | |
| Fidelity and Guaranty Insurance Underwriters, Inc. (25879) * | Wisconsin | 52-0616768 | Gulf Underwriting Holdings Limited | United Kingdom | |
| Fidelity and Guaranty Insurance Company (35386) * | Iowa | 42-1091525 | Gulf Underwriting Limited * | United Kingdom | |
| Discover Re Managers, Inc. | Delaware | 06-1288492 | Travelers Casualty and Surety Company of Europe, Limited * | United Kingdom | |
| MMI Capital Trust I | Delaware | 52-2073764 | Commercial Guaranty Insurance Company (38385) * | Delaware | 75-1679830 |
| USF&G Capital I | Delaware | 52-1953822 | Jupiter Holdings, Inc. | Minnesota | 41-1769846 |
| USF&G Capital III | Delaware | 52-2044075 | American Equity Insurance Company (43117) * | Arizona | 86-0703220 |
| ... USF&G Financial Services Corporation | Maryland | 52-1386957 | American Equity Specialty Insurance Company (10819) * | Connecticut | 86-0868106 |
| ... Mountain Ridge Insurance Company (10950) * | Vermont | 52-1957776 | Northland Insurance Company (24015) * | Minnesota | 41-6009967 |
| ... St. Paul Bermuda Holdings, Inc. | Delaware | 41-1835264 | Northfield Insurance Company (27987) * | Iowa | 41-0983992 |
| St. Paul (Bermuda), Ltd. * | Bermuda | 98-0162036 | Northland Casualty Company (24031) * | Minnesota | 94-6051964 |
| St. Paul Re (Bermuda), Ltd. * | Bermuda | 98-0114704 | Travelers Indemnity UK Investments, LLC | Connecticut | 06-1591454 |
| ... Travelers Insurance Company Limited * | United Kingdom | | The Phoenix Insurance Company (25623) * | Connecticut | 06-0303275 |
| ... F&G U.K. Underwriters Limited | United Kingdom | | The Travelers Indemnity Company of America (25666) * | Connecticut | 58-6020487 |
| Lloyds Syndicate 5000 (40%) * | United Kingdom | | The Travelers Indemnity Company of Connecticut (25682) * | Connecticut | 06-0336212 |
| ... Aprilgrange Limited | United Kingdom | | Travelers Property Casualty Company of America (25674) * | Connecticut | 36-2719165 |
| Lloyds Syndicate 5000 (60%) * | United Kingdom | | Constitution State Services, LLC | Delaware | 06-1501229 |
| ... Travelers Property Casualty Corp. | Connecticut | 06-1008174 | The Premier Insurance Company of Massachusetts (12850) * | Massachusetts | 04-3175569 |
| Travelers Insurance Group Holdings Inc. | Delaware | 06-1445591 | TINDY RE Investments, Inc. | Connecticut | 06-1575463 |
| TPC Investments Inc. | Connecticut | 06-1534005 | TINDY Foreign, Inc. | Connecticut | 20-4403403 |
| TPC UK Investments LLC | Delaware | 06-1534005 | TravCo Insurance Company (28188) * | Connecticut | 35-1838077 |
| The Standard Fire Insurance Company (19070) * | Connecticut | 06-6033509 | Travelers Commercial Casualty Company (40282) * | Connecticut | 95-3634110 |
| AE Properties, Inc. | California | 95-2798160 | The Travelers Home and Marine Insurance Company (27998) * | Connecticut | 35-1838079 |
| Travelers ALPHA Holdings, Inc. | Connecticut | 06-1531058 | The Travelers Lloyds Insurance Company (41262) * | Texas | 76-0002592 |
| The Automobile Insurance Company of Hartford, Connecticut (19062) * | Connecticut | 06-0848755 | The Travelers Marine Corporation | California | 94-0338230 |
| Travelers Personal Security Insurance Company (36145) * | Connecticut | 06-1286264 | | | |

Notes:

* Denotes affiliated insurer

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

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

| Lines of Business | Current Year to Date | | | 4 Prior Year to Date Direct Loss Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
| | 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | |
| 1. Fire..... | 2,325,837 | (280,754) | (12.1) | 77.3 |
| 2. Allied lines..... | 939,226 | 362,579 | 38.6 | 4.0 |
| 3. Farmowners multiple peril..... | 0 | (9) | 0.0 | 0.0 |
| 4. Homeowners multiple peril..... | 29,776,095 | 14,279,907 | 48.0 | 36.0 |
| 5. Commercial multiple peril..... | 78,545 | 1,933,010 | 2,461.0 | (6,298.0) |
| 6. Mortgage guaranty..... | 0 | 0 | 0.0 | 0.0 |
| 8. Ocean marine..... | 1,684 | 62,641 | 3,719.6 | 125.6 |
| 9. Inland marine..... | 265,911 | (13,222) | (5.0) | 50.3 |
| 10. Financial guaranty..... | 464,690 | 24,033 | 5.2 | 0.0 |
| 11.1. Medical malpractice-occurrence..... | 0 | (620,890) | 0.0 | 0.0 |
| 11.2. Medical malpractice-claims made..... | 0 | 0 | 0.0 | 0.0 |
| 12. Earthquake..... | 20,323 | 19 | 0.1 | (265.7) |
| 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..... | 137,821,272 | 80,696,595 | 58.6 | 69.4 |
| 17.1. Other liability-occurrence..... | 5,445,374 | 7,516,611 | 138.0 | 3,288.4 |
| 17.2. Other liability-claims made..... | 4,090,101 | (7,125,350) | (174.2) | (42.4) |
| 18.1. Products liability-occurrence..... | 0 | (3,172,552) | 0.0 | 0.0 |
| 18.2. Products liability-claims made..... | 0 | 0 | 0.0 | 0.0 |
| 19.1, 19.2 Private passenger auto liability..... | 0 | (2,252,502) | 0.0 | 0.0 |
| 19.3, 19.4 Commercial auto liability..... | 1,312 | (2,385,104) | (181,791.5) | (4,056.8) |
| 21. Auto physical damage..... | 0 | (196,178) | 0.0 | 0.0 |
| 22. Aircraft (all perils)..... | 0 | 1,003,584 | 0.0 | 0.0 |
| 23. Fidelity..... | 243,974 | (1,168,794) | (479.1) | 40.5 |
| 24. Surety..... | 26,981,870 | 7,532,843 | 27.9 | (29.5) |
| 26. Burglary and theft..... | 37,789 | (36,064) | (95.4) | 16.0 |
| 27. Boiler and machinery..... | 0 | 0 | 0.0 | 0.0 |
| 28. Credit..... | 0 | 0 | 0.0 | 0.0 |
| 29. International..... | 0 | 0 | 0.0 | 0.0 |
| 30. Warranty..... | 0 | 0 | 0.0 | 0.0 |
| 31. Reinsurance-nonproportional assumed property..... | XXX | XXX | XXX | XXX |
| 32. Reinsurance-nonproportional assumed liability..... | XXX | XXX | XXX | XXX |
| 33. Reinsurance-nonproportional assumed financial lines..... | XXX | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business..... | 0 | 0 | 0.0 | 0.0 |
| 35. Totals..... | 208,494,003 | 96,160,402 | 46.1 | 57.3 |
| DETAILS OF WRITE-INS | | | | |
| 3401..... | 0 | 0 | 0.0 | 0.0 |
| 3402..... | 0 | 0 | 0.0 | 0.0 |
| 3403..... | 0 | 0 | 0.0 | 0.0 |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0.0 | XXX |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)..... | 0 | 0 | 0.0 | 0.0 |

PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business | 1 | 2 | 3 |
|---|--------------------|-------------------------|----------------------------|
| | Current Quarter | Current Year to Date | Prior Year Year to Date |
| 1. Fire..... | 1,331,309 | 2,173,852 | 2,553,503 |
| 2. Allied lines..... | 569,156 | 862,819 | 1,276,012 |
| 3. Farmowners multiple peril..... | 0 | 0 | 0 |
| 4. Homeowners multiple peril..... | 14,157,524 | 26,845,462 | 32,197,430 |
| 5. Commercial multiple peril..... | 32,195 | 68,907 | 81,495 |
| 6. Mortgage guaranty..... | 0 | 0 | 0 |
| 8. Ocean marine..... | 1,007 | 1,458 | 1,150 |
| 9. Inland marine..... | 124,722 | 235,250 | 269,227 |
| 10. Financial guaranty..... | 97,516 | 283,813 | 475,026 |
| 11.1. Medical malpractice-occurrence..... | 0 | 0 | 0 |
| 11.2. Medical malpractice-claims made..... | 0 | 0 | 0 |
| 12. Earthquake..... | 9,528 | 17,557 | 18,459 |
| 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..... | 66,644,601 | 146,582,934 | 142,903,321 |
| 17.1. Other liability-occurrence..... | 546,000 | (3,507,685) | 902,041 |
| 17.2. Other liability-claims made..... | 2,790,438 | 5,098,484 | 3,948,443 |
| 18.1. Products liability-occurrence..... | 0 | 0 | 0 |
| 18.2. Products liability-claims made..... | 0 | 0 | 0 |
| 19.1, 19.2 Private passenger auto liability..... | 0 | 0 | 0 |
| 19.3, 19.4 Commercial auto liability..... | 1,312 | 1,312 | 26,491 |
| 21. Auto physical damage..... | 0 | 0 | 0 |
| 22. Aircraft (all perils)..... | 0 | 0 | 0 |
| 23. Fidelity..... | 120,249 | 292,925 | 235,060 |
| 24. Surety..... | 18,563,161 | 33,153,098 | 30,047,661 |
| 26. Burglary and theft..... | 23,444 | 40,784 | 40,664 |
| 27. Boiler and machinery..... | 0 | 0 | 0 |
| 28. Credit..... | 0 | 0 | 0 |
| 29. International..... | 0 | 0 | 0 |
| 30. Warranty..... | 0 | 0 | 0 |
| 31. Reinsurance-nonproportional assumed property..... | XXX | XXX | XXX |
| 32. Reinsurance-nonproportional assumed liability..... | XXX | XXX | XXX |
| 33. Reinsurance-nonproportional assumed financial lines..... | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business..... | 0 | 0 | 0 |
| 35. Totals..... | 105,012,162 | 212,150,970 | 214,975,983 |
| 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..... | 2,238,023 | 3,137,293 | 5,375,316 | 316,945 | 45,650 | 362,595 | 2,029,882 | 35,539 | 2,918,234 | 4,983,656 | 108,805 | (137,870) | (29,065) |
| 2. 2006..... | 311,726 | 626,653 | 938,379 | 90,680 | 6,374 | 97,054 | 261,918 | 10,369 | 482,819 | 755,106 | 40,872 | (127,092) | (86,219) |
| 3. Subtotals 2006 + Prior..... | 2,549,749 | 3,763,946 | 6,313,695 | 407,625 | 52,024 | 459,649 | 2,291,800 | 45,908 | 3,401,053 | 5,738,761 | 149,677 | (264,961) | (115,284) |
| 4. 2007..... | 443,258 | 952,627 | 1,395,885 | 223,282 | 41,766 | 265,048 | 351,197 | 35,822 | 706,857 | 1,093,876 | 131,221 | (168,183) | (36,961) |
| 5. Subtotals 2007 + Prior..... | 2,993,006 | 4,716,574 | 7,709,580 | 630,908 | 93,789 | 724,697 | 2,642,997 | 81,730 | 4,107,910 | 6,832,637 | 280,898 | (433,144) | (152,246) |
| 6. 2008..... | XXX | XXX | XXX | XXX | 375,105 | 375,105 | XXX | 262,263 | 583,494 | 845,757 | XXX | XXX | XXX |
| 7. Totals..... | 2,993,006 | 4,716,574 | 7,709,580 | 630,908 | 468,894 | 1,099,802 | 2,642,997 | 343,993 | 4,691,404 | 7,678,395 | 280,898 | (433,144) | (152,246) |
| 8. Prior Year-End's Surplus As Regards Policyholders | 5,408,584 | | | | | | | | | | Col. 11, Line 7 As % of Col. 1, Line 7 | Col. 12, Line 7 As % of Col. 2, Line 7 | Col. 13, Line 7 As % of Col. 3, Line 7 |
| | | | | | | | | | | | 1.9.4 % | 2.(9.2)% | 3.(2.0)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4.(2.8)% |

Q13

TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | 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:



TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

| | Current Statement Date | | | 4 December 31, Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|--|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 2304. State surcharges receivable..... | 5,502,516 | 0 | 5,502,516 | 4,407,726 |
| 2305. Deferred compensation funds..... | 2,015,784 | 0 | 2,015,784 | 2,421,843 |
| 2306. Other assets nonadmitted..... | 209,673,135 | 209,673,135 | 0 | 0 |
| 2307. Assumed reinsurance receivable and payable..... | (398,660) | 0 | (398,660) | (414,096) |
| 2397. Summary of remaining write-ins for Line 23..... | 216,792,775 | 209,673,135 | 7,119,640 | 6,415,473 |

Additional Write-ins for Liabilities:

| | 1 Current Statement Date | 2 December 31, Prior Year |
|---|--------------------------------|---------------------------------|
| 2304. Escheat liability..... | 1,284,821 | 1,083,116 |
| 2305. Retroactive reinsurance reserve assumed..... | 505,411 | 5,086,565 |
| 2306. Special reserve fund..... | 500,000 | 0 |
| 2307. Other statutory provisions..... | 37,277 | 37,277 |
| 2308. Retroactive reinsurance reserve ceded..... | (58,541,851) | (63,523,769) |
| 2397. Summary of remaining write-ins for Line 23..... | (56,214,342) | (57,316,811) |

TRAVELERS CASUALTY AND SURETY COMPANY SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 0 | 7,765,849 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisitions..... | 0 | 0 |
| 2.2 Additional investment made after acquisitions..... | 0 | 244,754 |
| 3. Current year change in encumbrances..... | 0 | 0 |
| 4. Total gain (loss) on disposals..... | 0 | 1,423,256 |
| 5. Deduct amounts received on disposals..... | 0 | 9,133,727 |
| 6. Total foreign exchange change in book/adjusted carrying value..... | 0 | 0 |
| 7. Deduct current year's other than temporary impairment recognized..... | 0 | 0 |
| 8. Deduct current year's depreciation..... | 0 | 300,132 |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 0 | 0 |
| 10. Deduct total nonadmitted amounts..... | 0 | 0 |
| 11. Statement value at end of current period (Line 9 minus Line 10)..... | 0 | 0 |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year..... | 3,820,127 | 8,940,838 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisitions..... | 0 | 0 |
| 2.2 Additional investment made after acquisitions..... | 0 | 0 |
| 3. Capitalized deferred interest and other..... | 0 | 0 |
| 4. Accrual of discount..... | 0 | 0 |
| 5. Unrealized valuation increase (decrease)..... | 0 | 0 |
| 6. Total gain (loss) on disposals..... | 0 | 0 |
| 7. Deduct amounts received on disposals..... | 1,794,905 | 5,120,711 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees..... | 0 | 0 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest..... | 0 | 0 |
| 10. Deduct current year's other than temporary impairment recognized..... | 0 | 0 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 2,025,222 | 3,820,127 |
| 12. Deduct total nonadmitted amounts..... | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 2,025,222 | 3,820,127 |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 724,626,063 | 510,979,636 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisitions..... | 8,541,901 | 0 |
| 2.2 Additional investment made after acquisitions..... | 48,661,025 | 162,973,149 |
| 3. Capitalized deferred interest and other..... | 0 | 0 |
| 4. Accrual of discount..... | 0 | 0 |
| 5. Unrealized valuation increase (decrease)..... | (105,081,029) | 107,589,241 |
| 6. Total gain (loss) on disposals..... | 0 | 0 |
| 7. Deduct amounts received on disposals..... | 34,748,816 | 56,908,934 |
| 8. Deduct amortization of premium and depreciation..... | 3,652 | 7,028 |
| 9. Total foreign exchange change in book/adjusted carrying value..... | 0 | 0 |
| 10. Deduct current year's other than temporary impairment recognized..... | 0 | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 641,995,492 | 724,626,063 |
| 12. Deduct total nonadmitted amounts..... | 7,392,108 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 634,603,384 | 724,626,063 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 12,473,704,829 | 11,899,443,057 |
| 2. Cost of bonds and stocks acquired..... | 702,647,225 | 2,226,527,961 |
| 3. Accrual of discount..... | 1,328,497 | 5,424,780 |
| 4. Unrealized valuation increase (decrease)..... | 270,948,535 | 203,668,113 |
| 5. Total gain (loss) on disposals..... | 1,263,137 | 2,232,977 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 988,820,578 | 1,816,221,478 |
| 7. Deduct amortization of premium..... | 20,645,018 | 41,590,530 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | (435) | 37 |
| 9. Deduct current year's other than temporary impairment recognized..... | 5,347,131 | 5,780,088 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 12,435,079,061 | 12,473,704,829 |
| 11. Deduct total nonadmitted amounts..... | 33,033,312 | 12,055,007 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 12,402,045,749 | 12,461,649,822 |

SCHEDULE D - PART 1B

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

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|--|---|-------------------------------------|-------------------------------------|---|---|--|---|---|
| | Book/Adjusted Carrying Value Beginning of Current Quarter | Acquisitions During Current Quarter | Dispositions During Current Quarter | Non-Trading Activity During Current Quarter | Book/Adjusted Carrying Value End of First Quarter | Book/Adjusted Carrying Value End of Second Quarter | Book/Adjusted Carrying Value End of Third Quarter | Book/Adjusted Carrying Value December 31 Prior Year |
| BONDS | | | | | | | | |
| 1. Class 1 (a)..... | 8,865,255,477 | 1,273,587,055 | 1,135,799,361 | (58,122,630) | 8,865,255,477 | 8,944,920,541 | 0 | 9,466,161,851 |
| 2. Class 2 (a)..... | 409,190,053 | 14,386,178 | 9,731,934 | 19,653,325 | 409,190,053 | 433,497,623 | 0 | 371,662,942 |
| 3. Class 3 (a)..... | 124,538,902 | 130,625 | 0 | 24,871,845 | 124,538,902 | 149,541,371 | 0 | 126,465,990 |
| 4. Class 4 (a)..... | 66,769,456 | 0 | 0 | (11,486,160) | 66,769,456 | 55,283,296 | 0 | 78,483,920 |
| 5. Class 5 (a)..... | 14,448,600 | 0 | 29,093 | 7,002,455 | 14,448,600 | 21,421,962 | 0 | 3,380,000 |
| 6. Class 6 (a)..... | 4,095,509 | 0 | 1,670,443 | 5,307,290 | 4,095,509 | 7,732,356 | 0 | 4,124,057 |
| 7. Total Bonds..... | 9,484,297,998 | 1,288,103,858 | 1,147,230,831 | (12,773,875) | 9,484,297,998 | 9,612,397,149 | 0 | 10,050,278,760 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1..... | 52,476,442 | 0 | 0 | (2,593,476) | 52,476,442 | 49,882,966 | 0 | 50,352,125 |
| 9. Class 2..... | 44,636,472 | 0 | 0 | (7,370,527) | 44,636,472 | 37,265,944 | 0 | 52,117,225 |
| 10. Class 3..... | 1,205,980 | 0 | 1,205,980 | 7,983,675 | 1,205,980 | 7,983,675 | 0 | 2,639,500 |
| 11. Class 4..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Class 5..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Class 6..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Total Preferred Stock..... | 98,318,894 | 0 | 1,205,980 | (1,980,328) | 98,318,894 | 95,132,585 | 0 | 105,108,850 |
| 15. Total Bonds and Preferred Stock..... | 9,582,616,892 | 1,288,103,858 | 1,148,436,811 | (14,754,203) | 9,582,616,892 | 9,707,529,734 | 0 | 10,155,387,610 |

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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..... | 429,956,900 | XXX..... | 429,956,900 | 791,653 | 0 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 558,504,839 | 412,632,741 |
| 2. Cost of short-term investments acquired..... | 2,892,274,534 | 5,079,588,771 |
| 3. Accrual of discount..... | 0 | 3,666 |
| 4. Unrealized valuation increase (decrease)..... | 0 | 0 |
| 5. Total gain (loss) on disposals..... | 0 | 0 |
| 6. Deduct consideration received on disposals..... | 3,020,822,472 | 4,933,720,340 |
| 7. Deduct amortization of premium..... | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized..... | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 429,956,900 | 558,504,839 |
| 11. Deduct total nonadmitted amounts..... | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 429,956,900 | 558,504,839 |

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

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

**Sch. E-Verification
NONE**

**Sch. A-Part 2
NONE**

**Sch. A-Part 3
NONE**

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

SCHEDULE B - PART 3

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

QE02

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|---|-----------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization)/Accretion | 10 Current Year's Other Than Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| Mortgages With Partial Repayments | | | | | | | | | | | | | | | | | |
| 100029-4..... | Brooklyn..... | NY..... | | 03/16/1988 | | 2,650 | 0 | 0 | 0 | 0 | 0 | 0 | 2,650 | 2,650 | 0 | 0 | 0 |
| 100159-5..... | Pittsburgh..... | PA..... | | 12/18/1989 | | 875,986 | 0 | 0 | 0 | 0 | 0 | 0 | 875,986 | 875,986 | 0 | 0 | 0 |
| 100163-9..... | Greenwood..... | SC..... | | 01/25/1990 | | 31,520 | 0 | 0 | 0 | 0 | 0 | 0 | 31,520 | 31,520 | 0 | 0 | 0 |
| 0299999. Total - Mortgages With Partial Repayments..... | | | | | | 910,156 | 0 | 0 | 0 | 0 | 0 | 0 | 910,156 | 910,156 | 0 | 0 | 0 |
| 0599999. Total Mortgages..... | | | | | | 910,156 | 0 | 0 | 0 | 0 | 0 | 0 | 910,156 | 910,156 | 0 | 0 | 0 |

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 Designation | 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 | | | | | | | | | |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated | | | | | | | | | | | | |
| | Golub Capital Partners V, L.P. | New York | NY | Golub Capital | | 10/13/2006 | 2 | 0 | 1,200,000 | 0 | 6,600,000 | 7.1 |
| 1399999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated | | | | | | | | | | | XXX |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | | |
| | Brockway Moran & Partners Fund III, L.P. | Boca Raton | FL | Brockway Moran & Partners, Inc. | | 03/31/2006 | 3 | 0 | 229,566 | 0 | 9,359,452 | 1.0 |
| | Granite Global Ventures III L.P. | Menlo Park | CA | Granite Global Ventures | | 10/05/2006 | 1 | 0 | 693,440 | 0 | 4,931,560 | 1.3 |
| | Gryphon Partners II, L.P. | San Francisco | CA | Gryphon Investors | | 11/03/1999 | 3 | 0 | 28,241 | 0 | 269,960 | 1.0 |
| | J.C. Flowers II L.P. | New York | NY | J.C. Flowers & Co. | | 06/07/2006 | 3 | 0 | 7,768,554 | 0 | 6,535,245 | 1.2 |
| | JLL Partners Fund V, L.P. | New York | NY | Joseph Littlejohn & Levy | | 05/04/2005 | 3 | 0 | 96,497 | 0 | 10,426,465 | 1.5 |
| | OCM/GFI Power Opportunities Fund II, L.P. | Los Angeles | CA | Oaktree Capital Management | | 02/16/2005 | 0 | 0 | 650,000 | 0 | 7,262,197 | 0.9 |
| | Onex Partners II L.P. | Toronto | ON | Onex Partners | | 06/29/2006 | 3 | 0 | 149,682 | 0 | 5,061,040 | 1.0 |
| | Providence Equity Partners VI, L.P. | Providence | RI | Providence Equity Partners | | 12/05/2006 | 3 | 0 | 1,121,363 | 0 | 14,971,481 | 0.3 |
| | Sentinel Capital Partners III, L.P. | New York | NY | Sentinel Capital Partners | | 05/04/2005 | 3 | 0 | 129,125 | 0 | 2,194,352 | 3.1 |
| | Thomas, McNerney & Partners II, L.P. | Minneapolis | MN | Thomas, McNerney Partners | | 06/29/2006 | 1 | 0 | 300,000 | 0 | 7,225,000 | 2.7 |
| | Thompson Street Capital Partners II, L.P. | St Louis | MO | Thompson Street Capital Partners | | 01/30/2007 | 3 | 0 | 64,584 | 0 | 11,538,579 | 5.0 |
| 1599999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | XXX |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | | |
| | Blackstone Real Estate Partners VI | New York | NY | Blackstone Group | | 03/29/2007 | 0 | 0 | (2,659,685) | 0 | 9,001,170 | 1.1 |
| | Buchanan Fund V, LLC | Newport Beach | CA | Buchanan Fund | | 01/19/2007 | 0 | 0 | (81,231) | 0 | 9,000,000 | 3.6 |
| | EI Fund III, LP | New York | NY | EIP | | 12/19/2006 | 0 | 0 | 1,470,588 | 0 | 9,362,745 | 4.9 |
| | GTIS RE Opportunities Fund I LP | New York | NY | Golden Tree InSite Partners LP | | 09/17/2007 | 0 | 0 | 1,254,654 | 0 | 11,289,531 | 3.0 |
| | Lowe Resort Finance Investment Partners, LLC | Los Angeles | CA | Lowe Hospitality Investment Partners, LLC | | 06/12/2007 | 0 | 0 | 76,190 | 0 | 15,974,603 | 12.7 |
| | RCG Longview Equity Fund, L.P. | New York | NY | RCG Longview | | 04/26/2007 | 0 | 0 | 743,221 | 0 | 12,173,467 | 3.8 |
| | Tri Continental Capital VII Limited Partnership | Toronto | ON | Tri Continental Capital | | 05/31/2005 | 0 | 0 | 952,966 | 0 | 703,284 | 6.1 |
| | Taconic Property Fund, LP | New York | NY | Taconic Property Fund | | 04/22/2008 | 0 | 8,541,901 | 0 | 0 | 11,458,099 | 1.0 |
| 1799999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | XXX |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | | | | | |
| | Envest Energy Institutional Fund XI-A, L.P. | Houston | TX | Envest Management Partners, Ltd. | | 12/08/2006 | 0 | 0 | 408,870 | 0 | 14,644,006 | 13.7 |
| | Excellere Capital Fund, L.P. | Denver | US | Excellere Partners | | 02/02/2007 | 3 | 0 | 2,776,706 | 0 | 10,544,476 | 5.8 |
| | Monomoy Capital Partners, L.P. | New York | NY | Monomoy Capital Partners | | 05/08/2006 | 0 | 0 | 148,389 | 0 | 10,026,122 | 14.2 |
| | Paine & Partners Capital Fund III, L.P. | Foster City | CA | Paine & Partners | | 03/31/2006 | 3 | 0 | 4,862,626 | 0 | 9,862,471 | 2.0 |
| 1999999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | | | | XXX |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated | | | | | | | | | | | | |
| | Trav Cas & Surety UK Invt's LLC | Hartford | CT | Various | | 08/07/1998 | 0 | 0 | 164,183 | 0 | 0 | 100.0 |
| 2099999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated | | | | | | | | | | | XXX |
| 3999999 | Subtotal - Unaffiliated | | | | | | | | | | | XXX |
| 4099999 | Subtotal - Affiliated | | | | | | | | | | | XXX |
| 4199999 | Totals | | | | | | | | | | | XXX |

QE03

SCHEDULE BA - PART 3

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

| 1 CUSIP Identification | 2 Name or Description | 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 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) | | | | | | |
| | GoldenTree High Yield Partners, L.P. | New York | NY | Distribution | 07/01/2006 | 04/29/2008 | 8,850,785 | 0 | 0 | 0 | 0 | 0 | 8,850,785 | 8,850,785 | 0 | 0 | 0 | 0 |

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

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. | | | | | | |
| | Gruss Global Investors, L.P..... | New York..... | NY. | Distribution..... | 11/30/2006 | 04/24/2008 | 7,140,441 | 0 | 0 | 0 | 0 | 0 | 0 | 7,140,441 | 7,140,441 | 0 | 0 | 0 | 0 |
| 1399999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated..... | | | | | | 15,991,226 | 0 | 0 | 0 | 0 | 0 | 0 | 15,991,226 | 15,991,226 | 0 | 0 | 0 | 0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Brencourt Multi-Strategy, L.P..... | New York..... | NY. | Distribution..... | 04/03/2006 | 04/07/2008 | 10,201,075 | 0 | 0 | 0 | 0 | 0 | 0 | 10,201,075 | 10,201,075 | 0 | 0 | 0 | 0 |
| | Friedman Fleischer & Lowe Capital F | San Francisco..... | CA. | Distribution..... | 01/25/1999 | 05/27/2008 | 662,806 | 0 | 0 | 0 | 0 | 0 | 0 | 662,806 | 662,806 | 0 | 0 | 0 | 0 |
| | Gryphon Partners II, L.P..... | San Francisco..... | CA. | Distribution..... | 11/03/1999 | 06/30/2008 | 47,243 | 0 | 0 | 0 | 0 | 0 | 0 | 47,243 | 47,243 | 0 | 0 | 0 | 0 |
| | J.C. Flowers II L.P..... | New York..... | NY. | Distribution..... | 06/07/2006 | 06/30/2008 | 393,572 | 0 | 0 | 0 | 0 | 0 | 0 | 393,572 | 393,572 | 0 | 0 | 0 | 0 |
| | Jupiter Partners II L.P..... | New York..... | NY. | Distribution..... | 12/23/1998 | 05/12/2008 | 202,807 | 0 | 0 | 0 | 0 | 0 | 0 | 202,807 | 202,807 | 0 | 0 | 0 | 0 |
| | KRG Capital Fund I, L.P..... | Denver..... | CO. | Distribution..... | 08/17/1999 | 05/30/2008 | 16,151 | 0 | 0 | 0 | 0 | 0 | 0 | 16,151 | 16,151 | 0 | 0 | 0 | 0 |
| | Onex Partners II L.P..... | Toronto..... | ON. | Distribution..... | 06/29/2006 | 06/25/2008 | 763 | 0 | 0 | 0 | 0 | 0 | 0 | 763 | 763 | 0 | 0 | 0 | 0 |
| | Providence Equity Partners VI, L.P.. | Providence..... | RI.. | Distribution..... | 12/05/2006 | 06/30/2008 | 358,047 | 0 | 0 | 0 | 0 | 0 | 0 | 358,047 | 358,047 | 0 | 0 | 0 | 0 |
| | SOFTBANK Technology Ventures V | Palo Alto..... | CA. | Distribution..... | 08/06/1999 | 04/29/2008 | 18,009 | 0 | 0 | 0 | 0 | 0 | 0 | 18,009 | 18,009 | 0 | 0 | 0 | 0 |
| 1599999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... | | | | | | 11,900,473 | 0 | 0 | 0 | 0 | 0 | 0 | 11,900,473 | 11,900,473 | 0 | 0 | 0 | 0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Blackstone Real Estate Partners VI. | New York..... | NY. | Distribution..... | 03/29/2007 | 05/08/2008 | (2,640,496) | 0 | 0 | 0 | 0 | 0 | 0 | (2,640,496) | (2,640,496) | 0 | 0 | 0 | 0 |
| | Buchanan Fund V, LLC..... | Newport Beach... | CA. | Distribution..... | 01/19/2007 | 06/03/2008 | (22,835) | 0 | 0 | 0 | 0 | 0 | 0 | (22,835) | (22,835) | 0 | 0 | 0 | 0 |
| | RCG Longview Equity Fund, L.P..... | New York..... | NY. | Distribution..... | 04/26/2007 | 06/30/2008 | (27,631) | 0 | 0 | 0 | 0 | 0 | 0 | (27,631) | (27,631) | 0 | 0 | 0 | 0 |
| | Rosrock 2005 Fund LLC..... | New York..... | NY. | Distribution..... | 04/30/2005 | 04/18/2008 | 260,000 | 0 | 0 | 0 | 0 | 0 | 0 | 260,000 | 260,000 | 0 | 0 | 0 | 0 |
| 1799999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated..... | | | | | | (2,430,962) | 0 | 0 | 0 | 0 | 0 | 0 | (2,430,962) | (2,430,962) | 0 | 0 | 0 | 0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Avenue Special Situations Fund IV, I | New York..... | NY. | Distribution..... | 11/02/2005 | 06/25/2008 | 1,653,169 | 0 | 0 | 0 | 0 | 0 | 0 | 1,653,169 | 1,653,169 | 0 | 0 | 0 | 0 |
| | Enervest Energy Institutional Fund X | Houston..... | TX. | Distribution..... | 12/08/2006 | 06/30/2008 | 719,623 | 0 | 0 | 0 | 0 | 0 | 0 | 719,623 | 719,623 | 0 | 0 | 0 | 0 |
| | Paine & Partners Capital Fund III, L. | Foster City..... | CA. | Distribution..... | 03/31/2006 | 05/07/2008 | 371,967 | 0 | 0 | 0 | 0 | 0 | 0 | 371,967 | 371,967 | 0 | 0 | 0 | 0 |
| | SSB Private Selections, LLC..... | New York..... | NY. | Distribution..... | 09/01/1998 | 05/30/2008 | 698,776 | 0 | 0 | 0 | 0 | 0 | 0 | 698,776 | 698,776 | 0 | 0 | 0 | 0 |
| 1999999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..... | | | | | | 3,443,535 | 0 | 0 | 0 | 0 | 0 | 0 | 3,443,535 | 3,443,535 | 0 | 0 | 0 | 0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated | | | | | | | | | | | | | | | | | | | |
| | Trav Cas & Surety UK Invt LLC..... | Hartford..... | CT.. | Distribution..... | 08/07/1998 | 05/30/2008 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 |
| 2099999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated..... | | | | | | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 |
| 3999999 | Subtotal - Unaffiliated..... | | | | | | 28,904,272 | 0 | 0 | 0 | 0 | 0 | 0 | 28,904,272 | 28,904,272 | 0 | 0 | 0 | 0 |
| 4099999 | Subtotal - Affiliated..... | | | | | | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 |
| 4199999 | Totals..... | | | | | | 30,404,272 | 0 | 0 | 0 | 0 | 0 | 0 | 30,404,272 | 30,404,272 | 0 | 0 | 0 | 0 |

QE03.1

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---------|---------------|--|---------------------------|-------------|---------------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| Bonds - U.S. Government | | | | | | | | | |
| 501993 AA 7 | FHA KUKUI GARDENS PROJ L 3.000 2011 05 | | 04/01/2008 | PRIOR YEAR ADJUSTMENT (TPC INVESTMNET) | | 41,208 | 57,639.42 | .0 | 1 |
| 0399999. | Total - Bonds - U.S. Government | | | | | 41,208 | 57,639.42 | .0 | XXX |
| Bonds - States, Territories and Possessions | | | | | | | | | |
| 20772G K3 1 | CONNECTICUT GENERAL OBLI 5.000 2021 04 | | 06/04/2008 | CITIGROUP GLOBAL MARKETS | | 4,314,760 | 4,000,000.00 | .0 | 1FE |
| 575827 R4 4 | MASSACHUSETTS CENTRAL AR 1.300 2030 12 | | 05/30/2008 | GOLDMAN SACHS & CO | | 35,062,262 | 35,065,000.00 | 33,848 | 1 |
| 1799999. | Total - Bonds - States, Territories & Possessions | | | | | 39,377,022 | 39,065,000.00 | 33,848 | XXX |
| Bonds - Political Subdivisions of States | | | | | | | | | |
| 052430 DF 9 | AUSTIN ISD GENERAL OBLIG 5.250 2023 08 | | 06/23/2008 | CITIGROUP GLOBAL MARKETS | | 4,480,223 | 4,250,000.00 | .0 | 1FE |
| 052430 DG 7 | AUSTIN ISD GENERAL OBLIG 5.250 2024 08 | | 06/23/2008 | CITIGROUP GLOBAL MARKETS | | 4,671,206 | 4,445,000.00 | .0 | 1FE |
| 495224 M6 1 | KING CO GO SD#411 ISSAQU 5.000 2024 12 | | 06/11/2008 | SEATTLE NORTHWEST SECURITIES CORP | | 6,418,110 | 6,130,000.00 | .0 | 1FE |
| 495224 M7 9 | KING CO GO SD#411 ISSAQU 5.000 2025 12 | | 06/11/2008 | SEATTLE NORTHWEST SECURITIES CORP | | 7,743,607 | 7,425,000.00 | .0 | 1FE |
| 613681 D2 8 | MONTGOMERY CO GENERAL OB 5.250 2019 03 | | 06/24/2008 | FIRST SOUTHWEST CO | | 1,128,582 | 1,060,000.00 | .0 | 1FE |
| 613681 D3 6 | MONTGOMERY CO GENERAL OB 5.250 2021 03 | | 06/24/2008 | FIRST SOUTHWEST CO | | 1,240,770 | 1,180,000.00 | .0 | 1FE |
| 613681 D4 4 | MONTGOMERY CO GENERAL OB 5.250 2023 03 | | 06/24/2008 | FIRST SOUTHWEST CO | | 1,369,867 | 1,310,000.00 | .0 | 1FE |
| 613681 D5 1 | MONTGOMERY CO GENERAL OB 5.250 2025 03 | | 06/24/2008 | FIRST SOUTHWEST CO | | 1,512,051 | 1,455,000.00 | .0 | 1FE |
| 613681 D6 9 | MONTGOMERY CO GENERAL OB 5.250 2029 03 | | 06/24/2008 | FIRST SOUTHWEST CO | | 3,068,580 | 3,000,000.00 | .0 | 1FE |
| 2499999. | Total - Bonds - Political Subdivision | | | | | 31,632,995 | 30,255,000.00 | .0 | XXX |
| Bonds - Special Revenue and Special Assessment | | | | | | | | | |
| 57583R FY 6 | MASSACHUSETTS DEV FIN AG 1.100 2036 07 | | 05/30/2008 | GOLDMAN SACHS & CO | | 24,447,696 | 24,450,000.00 | 20,355 | 1 |
| 586158 MH 7 | MEMPHIS ELEC SYS REV REF 5.000 2017 12 | | 06/18/2008 | MORGAN KEEGAN & CO INC | | 5,356,400 | 5,000,000.00 | .0 | 1FE |
| 645788 D6 4 | NEW JERSEY ENVIRONMENTAL 4.500 2018 09 | | 06/03/2008 | PNC CAPITAL MARKETS | | 3,135,431 | 2,935,000.00 | .0 | 1FE |
| 64970K Z7 4 | NEW YORK CITY MUN WTR&SW 1.200 2032 06 | | 05/30/2008 | GOLDMAN SACHS & CO | | 9,539,179 | 9,540,000.00 | 2,792 | 1FE |
| 64972F PM 2 | NEW YORK CITY MUN WTR&SW 1.200 2034 06 | | 05/30/2008 | GOLDMAN SACHS & CO | | 10,999,053 | 11,000,000.00 | 3,219 | 1 |
| 3199999. | Total - Bonds - Special Revenue & Special Assessments | | | | | 53,477,760 | 52,925,000.00 | 26,365 | XXX |
| Bonds - Public Utilities | | | | | | | | | |
| 250847 ED 8 | DETROIT EDISON COMPANY 5.600 2018 06 | | 06/04/2008 | CITIGROUP GLOBAL MARKETS | | 998,550 | 1,000,000.00 | .0 | 1FE |
| 62912X AA 2 | NGPL PIPECO LLC (144A) 6.514 2012 12 | | 06/17/2008 | MERRILL LYNCH CAPITAL MARKETS | | 411,636 | 410,000.00 | 371 | 2FE |
| 698455 AB 8 | PANHANDLE EASTERN 7.000 2018 06 | | 06/05/2008 | CREDIT SUISSE FIRST BOSTON | | 997,150 | 1,000,000.00 | .0 | 2FE |
| 3899999. | Total - Bonds - Public Utilities | | | | | 2,407,336 | 2,410,000.00 | 371 | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | | |
| 03073E AD 7 | AMERISOURCEBERGEN CORP 5.625 2012 09 | | 06/10/2008 | MORGAN STANLEY DEAN WITTER | | 967,171 | 975,000.00 | 13,406 | 2FE |
| 032511 AX 5 | ANADARKO PETROLEUM CORP 5.950 2016 09 | | 06/09/2008 | DEUTSCHE BANC | | 1,011,130 | 1,000,000.00 | 14,379 | 2FE |
| 086516 AG 6 | BEST BUY CO (144A) 6.750 2013 07 | | 06/19/2008 | J P MORGAN CHASE SECURITIES INC | | 998,240 | 1,000,000.00 | .0 | 2FE |
| 055482 AJ 2 | BJ SERVICES 6.000 2018 06 | | 05/14/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,990,860 | 2,000,000.00 | .0 | 2FE |
| 110122 AR 9 | BRISTOL-MYERS SQUIBB 5.450 2018 05 | | 04/28/2008 | J P MORGAN CHASE SECURITIES INC | | 998,250 | 1,000,000.00 | .0 | 1FE |
| 26138E AC 3 | DR PEPPER SNAPPLE (144A) 6.820 2018 05 | | 05/30/2008 | LEHMAN BROTHERS | | 1,012,110 | 1,000,000.00 | 6,441 | 2FE |
| 278058 DD 1 | EATON CORP 5.600 2018 05 | | 05/22/2008 | MORGAN STANLEY DEAN WITTER | | 992,100 | 1,000,000.00 | 1,244 | 1FE |
| 377372 AD 9 | GLAXOSMITHKLINE 5.650 2018 05 | | 05/06/2008 | CITIGROUP GLOBAL MARKETS | | 999,390 | 1,000,000.00 | .0 | 1FE |
| 382388 AS 5 | GOODRICH (BF) CO 6.290 2016 07 | | 06/18/2008 | MORGAN STANLEY DEAN WITTER | | 1,717,646 | 1,700,000.00 | 51,089 | 2FE |
| 443510 AE 2 | HUBBELL INC 5.950 2018 06 | | 05/28/2008 | J P MORGAN CHASE SECURITIES INC | | 992,360 | 1,000,000.00 | .0 | 1FE |
| 48121C YK 6 | JP MORGAN CHASE 6.000 2017 10 | | 05/07/2008 | BNP PARIBAS | | 1,025,150 | 1,000,000.00 | 6,833 | 1FE |
| 617446 H5 1 | MORGAN STANLEY 5.550 2017 04 | | 06/06/2008 | MORGAN STANLEY DEAN WITTER | | 928,570 | 1,000,000.00 | 6,783 | 1FE |
| 718172 AB 5 | PHILIP MORRIS INTERNATIO 4.875 2013 05 | | 05/13/2008 | LEHMAN BROTHERS | | 1,994,480 | 2,000,000.00 | .0 | 1FE |
| 77340R AC 1 | ROCKIES EXPRESS PIPELINE 6.850 2018 07 | | 06/25/2008 | LEHMAN BROTHERS | | 1,007,790 | 1,000,000.00 | 571 | 2FE |
| 784635 AJ 3 | SPX CORP (144A) 7.625 2014 12 | | 04/07/2008 | FTN FINANCIAL | | 130,625 | 125,000.00 | 3,098 | 3FE |
| 88732J AK 4 | TIME WARNER CABLE 6.200 2013 07 | | 06/16/2008 | WACHOVIA SECURITIES INC | | 1,995,760 | 2,000,000.00 | .0 | 2FE |
| 03938L AA 2 | ARCELORMITTAL (144A) 5.375 2013 06 | F | 06/26/2008 | VARIOUS | | 1,299,696 | 1,325,000.00 | 2,986 | 2FE |
| 1912EQ AC 6 | COCA-COLA HBC BV 5.125 2013 09 | F | 06/09/2008 | J P MORGAN CHASE SECURITIES INC | | 2,995,800 | 3,000,000.00 | 36,302 | 1FE |
| 2515A0 HP 1 | DEUTSCHE BANK LONDON 5.000 2010 10 | F | 06/11/2008 | DEUTSCHE BANC | | 1,014,940 | 1,000,000.00 | 8,889 | 1FE |
| 2515A0 NY 5 | DEUTSCHE BANK LONDON 4.875 2013 05 | F | 05/15/2008 | DEUTSCHE BANC | | 1,997,280 | 2,000,000.00 | .0 | 1FE |
| 92334N AA 1 | VEOLIA ENVIRONMENT 5.250 2013 06 | F | 06/11/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,990,600 | 2,000,000.00 | 5,542 | 1FE |
| 92852E AK 1 | VIVENDI (144A) 5.750 2013 04 | F | 06/20/2008 | BANC OF AMERICA SECURITIES LLC | | 976,990 | 1,000,000.00 | 12,938 | 2FE |
| 61757L AE 0 | MSC 2008-T29 A4 6.457 2043 01 | | 06/10/2008 | MORGAN STANLEY DEAN WITTER | | 5,049,609 | 5,000,000.00 | 10,467 | 1FE |

QE04

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) |
|------------------------------|---|--------------|-----------------------|---------------------|-----------------------------------|------------------|----------------|--|--|
| 4599999. | Total - Bonds - Industrial & Miscellaneous..... | | | | | 34,086,547 | 34,125,000.00 | 180,968 | XXX |
| 6099997. | Total - Bonds - Part 3..... | | | | | 161,022,868 | 158,837,639.42 | 241,553 | XXX |
| 6099999. | Total - Bonds..... | | | | | 161,022,868 | 158,837,639.42 | 241,553 | XXX |
| 7499999. | Total - Bonds, Preferred and Common Stocks..... | | | | | 161,022,868 | XXX | 241,553 | XXX |

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

SCHEDULE D - PART 4

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

Table with 22 columns: 1 CUSIP Identification, 2 Description, 3 F or 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 (Unrealized 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., 16 Book/ Adjusted Carrying Value At Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Bond Interest/ Stock Dividends Received During Year, 21 Maturity Date, 22 NAIC Designation or Market Indicator (a).

QE051

SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value At Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Maturity Date | 22 NAIC Designation or Market Indicator (a) |
|------------------------------|---------------------|--------------------------------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|------------------------|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 31292H AW 4 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 582 | 582 | 611 | 654 | 0 | (72) | 0 | (72) | 0 | 582 | 0 | 0 | 0 | 6 | 02/15/2030 | 1 |
| 31292H CY 8 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 286 | 286 | 300 | 327 | 0 | (40) | 0 | (40) | 0 | 286 | 0 | 0 | 0 | 4 | 05/15/2030 | 1 |
| 31292H J8 8 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 134 | 134 | 141 | 148 | 0 | (14) | 0 | (14) | 0 | 134 | 0 | 0 | 0 | 2 | 05/15/2031 | 1 |
| 31292H MW 1 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 1,294 | 1,294 | 1,354 | 1,433 | 0 | (140) | 0 | (140) | 0 | 1,294 | 0 | 0 | 0 | 14 | 10/15/2031 | 1 |
| 31292H NH 3 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 12,750 | 12,750 | 13,089 | 13,367 | 0 | (616) | 0 | (616) | 0 | 12,750 | 0 | 0 | 0 | 124 | 02/15/2032 | 1 |
| 31293E QB 9 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 317 | 317 | 325 | 334 | 0 | (17) | 0 | (17) | 0 | 317 | 0 | 0 | 0 | 3 | 12/15/2028 | 1 |
| 31293J ZX 0 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 44,941 | 44,941 | 45,960 | 47,195 | 0 | (2,254) | 0 | (2,254) | 0 | 44,941 | 0 | 0 | 0 | 430 | 04/15/2029 | 1 |
| 31293K PD 2 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 225 | 225 | 230 | 235 | 0 | (10) | 0 | (10) | 0 | 225 | 0 | 0 | 0 | 2 | 02/15/2029 | 1 |
| 31293T FF 9 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 2,203 | 2,203 | 2,319 | 2,550 | 0 | (347) | 0 | (347) | 0 | 2,203 | 0 | 0 | 0 | 14 | 07/15/2029 | 1 |
| 31293W X9 6 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 191 | 191 | 200 | 219 | 0 | (28) | 0 | (28) | 0 | 191 | 0 | 0 | 0 | 2 | 10/15/2029 | 1 |
| 31293X RS 9 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 32 | 32 | 34 | 38 | 0 | (6) | 0 | (6) | 0 | 32 | 0 | 0 | 0 | 0 | 10/15/2029 | 1 |
| 31293Y C3 8 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 49 | 49 | 51 | 53 | 0 | (5) | 0 | (5) | 0 | 49 | 0 | 0 | 0 | 1 | 10/15/2029 | 1 |
| 31294B NA 9 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 28 | 28 | 29 | 32 | 0 | (4) | 0 | (4) | 0 | 28 | 0 | 0 | 0 | 0 | 12/15/2029 | 1 |
| 31294B SZ 4 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 823 | 823 | 863 | 943 | 0 | (120) | 0 | (120) | 0 | 823 | 0 | 0 | 0 | 10 | 01/15/2030 | 1 |
| 31294B 6B 6 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 13 | 13 | 14 | 15 | 0 | (2) | 0 | (2) | 0 | 13 | 0 | 0 | 0 | 0 | 01/15/2030 | 1 |
| 31294B 6K 6 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 4,995 | 4,995 | 5,238 | 5,726 | 0 | (731) | 0 | (731) | 0 | 4,995 | 0 | 0 | 0 | 62 | 01/15/2030 | 1 |
| 31294C TB 9 | FHLMC GOLD PASSTHRU | 7.500 | 04/15/2008 | PAID ON PRINCIPAL | | 9,140 | 9,140 | 9,563 | 10,607 | 0 | (1,467) | 0 | (1,467) | 0 | 9,140 | 0 | 0 | 0 | 57 | 01/15/2030 | 1 |
| 31294C TC 7 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 114 | 114 | 119 | 128 | 0 | (14) | 0 | (14) | 0 | 114 | 0 | 0 | 0 | 1 | 01/15/2030 | 1 |
| 31294F PS 9 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 1,138 | 1,138 | 1,194 | 1,315 | 0 | (176) | 0 | (176) | 0 | 1,138 | 0 | 0 | 0 | 14 | 05/15/2030 | 1 |
| 31294F RD 0 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 20 | 20 | 21 | 24 | 0 | (4) | 0 | (4) | 0 | 20 | 0 | 0 | 0 | 0 | 06/15/2030 | 1 |
| 31297X TB 0 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 6 | 6 | 6 | 7 | 0 | (1) | 0 | (1) | 0 | 6 | 0 | 0 | 0 | 0 | 07/15/2030 | 1 |
| 31297Y H2 1 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 30 | 30 | 31 | 34 | 0 | (4) | 0 | (4) | 0 | 30 | 0 | 0 | 0 | 0 | 08/15/2030 | 1 |
| 31297Y PS 5 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 8 | 8 | 8 | 9 | 0 | (1) | 0 | (1) | 0 | 8 | 0 | 0 | 0 | 0 | 08/15/2030 | 1 |
| 31297Y T5 1 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 361 | 361 | 379 | 423 | 0 | (62) | 0 | (62) | 0 | 361 | 0 | 0 | 0 | 5 | 08/15/2030 | 1 |
| 31297Y UD 2 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 64 | 64 | 68 | 78 | 0 | (14) | 0 | (14) | 0 | 64 | 0 | 0 | 0 | 1 | 08/15/2030 | 1 |
| 31297Y UU 4 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 9,171 | 9,171 | 9,618 | 10,460 | 0 | (1,289) | 0 | (1,289) | 0 | 9,171 | 0 | 0 | 0 | 115 | 08/15/2030 | 1 |
| 31298A RX 3 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 155 | 155 | 162 | 171 | 0 | (16) | 0 | (16) | 0 | 155 | 0 | 0 | 0 | 2 | 09/15/2030 | 1 |
| 31298B LH 2 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 101 | 101 | 106 | 111 | 0 | (9) | 0 | (9) | 0 | 101 | 0 | 0 | 0 | 1 | 07/15/2030 | 1 |
| 31298E PP 4 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 96 | 96 | 100 | 110 | 0 | (14) | 0 | (14) | 0 | 96 | 0 | 0 | 0 | 1 | 12/15/2030 | 1 |
| 31298E V7 7 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 92 | 92 | 96 | 108 | 0 | (16) | 0 | (16) | 0 | 92 | 0 | 0 | 0 | 1 | 12/15/2030 | 1 |
| 31298F BX 9 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 2,771 | 2,771 | 2,906 | 3,033 | 0 | (262) | 0 | (262) | 0 | 2,771 | 0 | 0 | 0 | 51 | 01/15/2031 | 1 |
| 31298F VZ 2 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 379 | 379 | 397 | 424 | 0 | (45) | 0 | (45) | 0 | 379 | 0 | 0 | 0 | 5 | 01/15/2031 | 1 |
| 31298F ZZ 8 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 168 | 168 | 176 | 190 | 0 | (22) | 0 | (22) | 0 | 168 | 0 | 0 | 0 | 2 | 01/15/2031 | 1 |
| 31298G CY 4 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 35 | 35 | 36 | 40 | 0 | (5) | 0 | (5) | 0 | 35 | 0 | 0 | 0 | 0 | 02/15/2031 | 1 |
| 31298M 6U 6 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 787 | 787 | 808 | 843 | 0 | (56) | 0 | (56) | 0 | 787 | 0 | 0 | 0 | 8 | 07/15/2031 | 1 |
| 31298R SE 7 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 74 | 74 | 77 | 82 | 0 | (8) | 0 | (8) | 0 | 74 | 0 | 0 | 0 | 1 | 07/15/2031 | 1 |
| 31298R T3 0 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 13 | 13 | 14 | 15 | 0 | (2) | 0 | (2) | 0 | 13 | 0 | 0 | 0 | 0 | 07/15/2031 | 1 |
| 31298R X2 7 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 28 | 28 | 29 | 31 | 0 | (3) | 0 | (3) | 0 | 28 | 0 | 0 | 0 | 0 | 07/15/2031 | 1 |
| 31298S UJ 1 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 4,455 | 4,455 | 4,661 | 4,799 | 0 | (343) | 0 | (343) | 0 | 4,455 | 0 | 0 | 0 | 72 | 08/15/2031 | 1 |
| 31298T AJ 8 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 14 | 14 | 15 | 16 | 0 | (2) | 0 | (2) | 0 | 14 | 0 | 0 | 0 | 0 | 05/15/2031 | 1 |
| 31298V FC 6 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 364 | 364 | 381 | 400 | 0 | (35) | 0 | (35) | 0 | 364 | 0 | 0 | 0 | 5 | 09/15/2031 | 1 |
| 31298V XA 0 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 46 | 46 | 48 | 51 | 0 | (4) | 0 | (4) | 0 | 46 | 0 | 0 | 0 | 1 | 10/15/2031 | 1 |
| 31287L HB 1 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 802 | 802 | 823 | 875 | 0 | (73) | 0 | (73) | 0 | 802 | 0 | 0 | 0 | 8 | 12/15/2031 | 1 |
| 31287Q TH 4 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 6 | 6 | 6 | 7 | 0 | (1) | 0 | (1) | 0 | 6 | 0 | 0 | 0 | 0 | 03/15/2032 | 1 |
| 31287R S7 5 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 731 | 731 | 767 | 795 | 0 | (64) | 0 | (64) | 0 | 731 | 0 | 0 | 0 | 9 | 04/15/2032 | 1 |
| 31287R ZL 6 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 186 | 186 | 195 | 217 | 0 | (31) | 0 | (31) | 0 | 186 | 0 | 0 | 0 | 2 | 04/15/2032 | 1 |
| 31287R Z7 7 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 77 | 77 | 81 | 82 | 0 | (5) | 0 | (5) | 0 | 77 | 0 | 0 | 0 | 1 | 04/15/2032 | 1 |
| 31287S GA 9 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 63,376 | 63,376 | 64,812 | 66,661 | 0 | (3,285) | 0 | (3,285) | 0 | 63,376 | 0 | 0 | 0 | 540 | 04/15/2032 | 1 |
| 31287X PZ 3 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 107,239 | 107,239 | 110,081 | 112,375 | 0 | (5,136) | 0 | (5,136) | 0 | 107,239 | 0 | 0 | 0 | 1,239 | 09/15/2032 | 1 |

QE052

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 Designation or Market Indicator (a) |
|------------------------------|---------------------|--------------------------------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|------------------------|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 31287X P6 7 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 272 | 272 | 278 | 285 | 0 | (13) | 0 | (13) | 0 | 272 | 0 | 0 | 0 | 3 | 08/15/2032 | 1 |
| 31288A K7 9 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 24,265 | 24,265 | 24,955 | 26,074 | 0 | (1,809) | 0 | (1,809) | 0 | 24,265 | 0 | 0 | 0 | 191 | 10/15/2032 | 1 |
| 31288B LZ 4 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 10,052 | 10,052 | 10,319 | 10,572 | 0 | (520) | 0 | (520) | 0 | 10,052 | 0 | 0 | 0 | 115 | 11/15/2032 | 1 |
| 31288D UF 4 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 1,713 | 1,713 | 1,758 | 1,762 | 0 | (49) | 0 | (49) | 0 | 1,713 | 0 | 0 | 0 | 17 | 01/15/2033 | 1 |
| 31288E C7 0 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 15,306 | 15,306 | 15,712 | 16,034 | 0 | (728) | 0 | (728) | 0 | 15,306 | 0 | 0 | 0 | 135 | 01/15/2033 | 1 |
| 31288E 6E 2 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 14,714 | 14,714 | 15,132 | 15,522 | 0 | (808) | 0 | (808) | 0 | 14,714 | 0 | 0 | 0 | 183 | 02/15/2033 | 1 |
| 31288E 7G 6 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 1,908 | 1,908 | 1,958 | 2,017 | 0 | (109) | 0 | (109) | 0 | 1,908 | 0 | 0 | 0 | 19 | 01/15/2033 | 1 |
| 31288G 6Z 0 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 482 | 482 | 495 | 527 | 0 | (45) | 0 | (45) | 0 | 482 | 0 | 0 | 0 | 5 | 04/15/2033 | 1 |
| 31288H CW 8 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 250 | 250 | 256 | 270 | 0 | (19) | 0 | (19) | 0 | 250 | 0 | 0 | 0 | 3 | 03/15/2033 | 1 |
| 31288H RC 6 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 9,277 | 9,277 | 9,523 | 9,661 | 0 | (384) | 0 | (384) | 0 | 9,277 | 0 | 0 | 0 | 52 | 03/15/2033 | 1 |
| 31335G BT 1 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 795 | 795 | 775 | 780 | 0 | 15 | 0 | 15 | 0 | 795 | 0 | 0 | 0 | 10 | 08/15/2023 | 1 |
| 31335G BZ 7 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 778 | 778 | 758 | 763 | 0 | 14 | 0 | 14 | 0 | 778 | 0 | 0 | 0 | 11 | 09/15/2023 | 1 |
| 31335G CA 1 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 1,008 | 1,008 | 982 | 989 | 0 | 19 | 0 | 19 | 0 | 1,008 | 0 | 0 | 0 | 10 | 10/15/2023 | 1 |
| 31335H TT 0 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 43,051 | 43,051 | 44,108 | 44,830 | 0 | (1,778) | 0 | (1,778) | 0 | 43,051 | 0 | 0 | 0 | 405 | 07/15/2022 | 1 |
| 313974 GW 1 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 3 | 3 | 3 | 3 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 0 | 07/15/2023 | 1 |
| 313974 LY 1 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 47 | 47 | 46 | 46 | 0 | 1 | 0 | 1 | 0 | 47 | 0 | 0 | 0 | 1 | 06/15/2023 | 1 |
| 313978 WA 2 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 36 | 36 | 35 | 35 | 0 | 1 | 0 | 1 | 0 | 36 | 0 | 0 | 0 | 0 | 08/15/2023 | 1 |
| 313980 NP 5 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 1,883 | 1,883 | 1,836 | 1,849 | 0 | 34 | 0 | 34 | 0 | 1,883 | 0 | 0 | 0 | 13 | 09/15/2023 | 1 |
| 313980 X8 2 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 1,256 | 1,256 | 1,224 | 1,235 | 0 | 21 | 0 | 21 | 0 | 1,256 | 0 | 0 | 0 | 10 | 09/15/2023 | 1 |
| 313981 X2 3 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 44 | 44 | 43 | 43 | 0 | 1 | 0 | 1 | 0 | 44 | 0 | 0 | 0 | 1 | 10/15/2023 | 1 |
| 313983 2A 5 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 124 | 124 | 121 | 122 | 0 | 2 | 0 | 2 | 0 | 124 | 0 | 0 | 0 | 1 | 11/15/2023 | 1 |
| 313984 7K 6 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 108 | 108 | 105 | 106 | 0 | 2 | 0 | 2 | 0 | 108 | 0 | 0 | 0 | 1 | 11/15/2023 | 1 |
| 313986 JN 2 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 30 | 30 | 29 | 29 | 0 | 1 | 0 | 1 | 0 | 30 | 0 | 0 | 0 | 0 | 12/15/2023 | 1 |
| 313986 TU 5 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 7 | 7 | 7 | 7 | 0 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 0 | 0 | 12/15/2023 | 1 |
| 31356F JE 2 | FHLMC GOLD PASSTHRU | 7.000 | 06/15/2008 | PAID ON PRINCIPAL | | 175 | 175 | 171 | 171 | 0 | 4 | 0 | 4 | 0 | 175 | 0 | 0 | 0 | 2 | 04/15/2023 | 1 |
| 31294J GX 0 | FHLMC GOLD PASSTHRU | 6.500 | 05/15/2008 | PAID ON PRINCIPAL | | 85 | 85 | 81 | 85 | 0 | 0 | 0 | 0 | 0 | 85 | 0 | 0 | 0 | 1 | 05/15/2008 | 1 |
| 31335K A9 7 | FHLMC GOLD PASSTHRU | 6.500 | 06/16/2008 | PAID ON PRINCIPAL | | 1,274 | 1,274 | 1,214 | 1,268 | 0 | 6 | 0 | 6 | 0 | 1,274 | 0 | 0 | 0 | 12 | 06/15/2008 | 1 |
| 31357M N8 4 | FHLMC GOLD PASSTHRU | 6.500 | 06/16/2008 | PAID ON PRINCIPAL | | 199 | 199 | 190 | 199 | 0 | 1 | 0 | 1 | 0 | 199 | 0 | 0 | 0 | 2 | 06/15/2008 | 1 |
| 31357M TD 7 | FHLMC GOLD PASSTHRU | 6.500 | 05/15/2008 | PAID ON PRINCIPAL | | 498 | 498 | 475 | 496 | 0 | 2 | 0 | 2 | 0 | 498 | 0 | 0 | 0 | 4 | 06/15/2008 | 1 |
| 31357M TH 8 | FHLMC GOLD PASSTHRU | 6.500 | 06/16/2008 | PAID ON PRINCIPAL | | 561 | 561 | 535 | 559 | 0 | 3 | 0 | 3 | 0 | 561 | 0 | 0 | 0 | 5 | 06/15/2008 | 1 |
| 31357M VE 4 | FHLMC GOLD PASSTHRU | 6.500 | 06/16/2008 | PAID ON PRINCIPAL | | 698 | 698 | 665 | 694 | 0 | 3 | 0 | 3 | 0 | 698 | 0 | 0 | 0 | 7 | 06/15/2008 | 1 |
| 31357M VD 2 | FHLMC GOLD PASSTHRU | 6.500 | 06/16/2008 | PAID ON PRINCIPAL | | 1,431 | 1,431 | 1,363 | 1,425 | 0 | 7 | 0 | 7 | 0 | 1,431 | 0 | 0 | 0 | 15 | 06/15/2008 | 1 |
| 31357M YL 3 | FHLMC GOLD PASSTHRU | 6.500 | 06/16/2008 | PAID ON PRINCIPAL | | 227 | 227 | 218 | 226 | 0 | 1 | 0 | 1 | 0 | 227 | 0 | 0 | 0 | 2 | 06/15/2008 | 1 |
| 31357N AG 8 | FHLMC GOLD PASSTHRU | 6.500 | 06/16/2008 | PAID ON PRINCIPAL | | 278 | 278 | 265 | 277 | 0 | 1 | 0 | 1 | 0 | 278 | 0 | 0 | 0 | 3 | 06/15/2008 | 1 |
| 31357N EC 3 | FHLMC GOLD PASSTHRU | 6.500 | 06/16/2008 | PAID ON PRINCIPAL | | 257 | 257 | 245 | 256 | 0 | 1 | 0 | 1 | 0 | 257 | 0 | 0 | 0 | 3 | 06/15/2008 | 1 |
| 3128GK RX 4 | FHLMC GOLD PASSTHRU | 5.500 | 06/15/2008 | PAID ON PRINCIPAL | | 30,578 | 30,578 | 30,597 | 30,601 | 0 | (23) | 0 | (23) | 0 | 30,578 | 0 | 0 | 0 | 326 | 05/15/2016 | 1 |
| 3128GK TP 9 | FHLMC GOLD PASSTHRU | 5.500 | 06/15/2008 | PAID ON PRINCIPAL | | 22,837 | 22,837 | 22,851 | 22,874 | 0 | (37) | 0 | (37) | 0 | 22,837 | 0 | 0 | 0 | 210 | 04/15/2016 | 1 |
| 3128H4 H9 3 | FHLMC GOLD PASSTHRU | 5.000 | 06/15/2008 | PAID ON PRINCIPAL | | 85,461 | 85,461 | 86,770 | 86,708 | 0 | (1,247) | 0 | (1,247) | 0 | 85,461 | 0 | 0 | 0 | 625 | 05/15/2018 | 1 |
| 3128H4 UX 5 | FHLMC GOLD PASSTHRU | 5.000 | 06/15/2008 | PAID ON PRINCIPAL | | 3,608 | 3,608 | 3,663 | 3,658 | 0 | (51) | 0 | (51) | 0 | 3,608 | 0 | 0 | 0 | 30 | 06/15/2018 | 1 |
| 3128H4 5W 5 | FHLMC GOLD PASSTHRU | 5.000 | 06/15/2008 | PAID ON PRINCIPAL | | 8,659 | 8,659 | 8,792 | 8,799 | 0 | (140) | 0 | (140) | 0 | 8,659 | 0 | 0 | 0 | 44 | 06/15/2018 | 1 |
| 3128H5 AQ 9 | FHLMC GOLD PASSTHRU | 5.000 | 06/15/2008 | PAID ON PRINCIPAL | | 32,347 | 32,347 | 32,842 | 32,803 | 0 | (456) | 0 | (456) | 0 | 32,347 | 0 | 0 | 0 | 308 | 06/15/2018 | 1 |
| 3128H6 BH 6 | FHLMC GOLD PASSTHRU | 5.000 | 06/15/2008 | PAID ON PRINCIPAL | | 211,995 | 211,995 | 215,241 | 214,734 | 0 | (2,739) | 0 | (2,739) | 0 | 211,995 | 0 | 0 | 0 | 1,863 | 07/15/2018 | 1 |
| 3128H6 BP 8 | FHLMC GOLD PASSTHRU | 5.000 | 06/15/2008 | PAID ON PRINCIPAL | | 130,749 | 130,749 | 132,752 | 132,243 | 0 | (1,493) | 0 | (1,493) | 0 | 130,749 | 0 | 0 | 0 | 1,413 | 07/15/2018 | 1 |
| 31283H GS 8 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 2,213 | 2,213 | 2,321 | 2,519 | 0 | (307) | 0 | (307) | 0 | 2,213 | 0 | 0 | 0 | 27 | 03/15/2030 | 1 |
| 31283H QF 5 | FHLMC GOLD PASSTHRU | 7.500 | 06/15/2008 | PAID ON PRINCIPAL | | 2,325 | 2,325 | 2,439 | 2,606 | 0 | (281) | 0 | (281) | 0 | 2,325 | 0 | 0 | 0 | 28 | 12/15/2031 | 1 |
| 31283H WY 7 | FHLMC GOLD PASSTHRU | 5.500 | 06/15/2008 | PAID ON PRINCIPAL | | 3,218,302 | 3,218,302 | 3,210,626 | 3,210,589 | 0 | 7,714 | 0 | 7,714 | 0 | 3,218,302 | 0 | 0 | 0 | 28,748 | 06/15/2033 | 1 |
| 31283H WZ 4 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 374,581 | 374,581 | 384,218 | 388,143 | 0 | (13,561) | 0 | (13,561) | 0 | 374,581 | 0 | 0 | 0 | 3,646 | 04/15/2033 | 1 |
| 31283H W9 2 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 43,704 | 43,704 | 44,694 | 45,663 | 0 | (1,959) | 0 | (1,959) | 0 | 43,704 | 0 | 0 | 0 | 422 | 05/15/2033 | 1 |
| 31283H Z2 4 | FHLMC GOLD PASSTHRU | 6.000 | 06/15/2008 | PAID ON PRINCIPAL | | 785,987 | 785,987 | 805,250 | 813,078 | 0 | (27,091) | 0 | (27,091) | 0 | 785,987 | 0 | 0 | 0 | 8,586 | 11/15/2033 | 1 |

QE053

SCHEDULE D - PART 4

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

QE05.4

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|------------------------------|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--------------------------------------|--|--|--|----------------------------------|-------------------------------|---|---------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Designation or Market Indicator (a) |
| 31283H Z5 7 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2008 | PAID ON PRINCIPAL | | 627,916 | 627,916 | 643,281 | 650,175 | 0 | (22,259) | 0 | (22,259) | 0 | 627,916 | 0 | 0 | 0 | 5,914 | 02/15/2034 | 1 |
| 31282R 6A 7 | FHLMC GOLD PASSTHRU 4.500 | | 06/15/2008 | PAID ON PRINCIPAL | | 258,007 | 258,007 | 261,715 | 263,026 | 0 | (5,019) | 0 | (5,019) | 0 | 258,007 | 0 | 0 | 0 | 2,014 | 11/15/2010 | 1 |
| 313615 L4 6 | FNMA PASS TH #00050747 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 7,212 | 7,212 | 6,737 | 6,857 | 0 | 355 | 0 | 355 | 0 | 7,212 | 0 | 0 | 0 | 82 | 06/25/2023 | 1 |
| 313615 ST 4 | FNMA PASS TH #00050930 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 145 | 145 | 138 | 140 | 0 | 5 | 0 | 5 | 0 | 145 | 0 | 0 | 0 | 2 | 11/25/2023 | 1 |
| 313615 TX 4 | FNMA PASS TH #00050966 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 2,637 | 2,637 | 2,495 | 2,531 | 0 | 105 | 0 | 105 | 0 | 2,637 | 0 | 0 | 0 | 29 | 01/25/2024 | 1 |
| 313615 UT 1 | FNMA PASS TH #00050994 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 550 | 550 | 517 | 526 | 0 | 25 | 0 | 25 | 0 | 550 | 0 | 0 | 0 | 6 | 03/25/2024 | 1 |
| 31368H JA 2 | FNMA PASS TH #00190257 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 1,097 | 1,097 | 1,040 | 1,055 | 0 | 42 | 0 | 42 | 0 | 1,097 | 0 | 0 | 0 | 13 | 02/25/2024 | 1 |
| 31368H KV 4 | FNMA PASS TH #00190308 7.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 8,140 | 8,140 | 8,478 | 9,383 | 0 | (1,243) | 0 | (1,243) | 0 | 8,140 | 0 | 0 | 0 | 78 | 09/25/2030 | 1 |
| 31368H SV 1 | FNMA PASS TH #00190541 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 380 | 380 | 361 | 366 | 0 | 14 | 0 | 14 | 0 | 380 | 0 | 0 | 0 | 5 | 01/25/2024 | 1 |
| 31369B LB 9 | FNMA PASS TH #00205622 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 600 | 600 | 564 | 576 | 0 | 24 | 0 | 24 | 0 | 600 | 0 | 0 | 0 | 7 | 05/25/2023 | 1 |
| 31370B FK 3 | FNMA PASS TH #00226170 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 176 | 176 | 165 | 167 | 0 | 8 | 0 | 8 | 0 | 176 | 0 | 0 | 0 | 2 | 07/25/2023 | 1 |
| 31370D H9 2 | FNMA PASS TH #00228056 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 216 | 216 | 205 | 209 | 0 | 7 | 0 | 7 | 0 | 216 | 0 | 0 | 0 | 3 | 07/25/2023 | 1 |
| 31370N F9 2 | FNMA PASS TH #00236092 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 43 | 43 | 42 | 42 | 0 | 1 | 0 | 1 | 0 | 43 | 0 | 0 | 0 | 0 | 02/25/2024 | 1 |
| 31370P MQ 1 | FNMA PASS TH #00237167 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 75 | 75 | 70 | 71 | 0 | 3 | 0 | 3 | 0 | 75 | 0 | 0 | 0 | 1 | 03/25/2024 | 1 |
| 31370V A4 0 | FNMA PASS TH #00242227 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 207 | 207 | 193 | 196 | 0 | 10 | 0 | 10 | 0 | 207 | 0 | 0 | 0 | 2 | 10/25/2023 | 1 |
| 31370W 3A 2 | FNMA PASS TH #00243893 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 103 | 103 | 98 | 99 | 0 | 4 | 0 | 4 | 0 | 103 | 0 | 0 | 0 | 1 | 11/25/2023 | 1 |
| 31370Y S7 8 | FNMA PASS TH #00245442 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 99 | 99 | 93 | 94 | 0 | 5 | 0 | 5 | 0 | 99 | 0 | 0 | 0 | 1 | 11/25/2023 | 1 |
| 31370Y 3K 6 | FNMA PASS TH #00245702 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 33 | 33 | 31 | 32 | 0 | 1 | 0 | 1 | 0 | 33 | 0 | 0 | 0 | 0 | 01/25/2024 | 1 |
| 31371E TY 1 | FNMA PASS TH #00249967 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 222 | 222 | 207 | 211 | 0 | 10 | 0 | 10 | 0 | 222 | 0 | 0 | 0 | 3 | 01/25/2024 | 1 |
| 31371F JB 9 | FNMA PASS TH #00250558 6.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 573 | 573 | 541 | 551 | 0 | 22 | 0 | 22 | 0 | 573 | 0 | 0 | 0 | 6 | 04/25/2016 | 1 |
| 31371F J3 7 | FNMA PASS TH #00250582 6.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 12,256 | 12,256 | 11,578 | 11,837 | 0 | 419 | 0 | 419 | 0 | 12,256 | 0 | 0 | 0 | 133 | 04/25/2016 | 1 |
| 31371F KC 5 | FNMA PASS TH #00250591 6.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 5,103 | 5,103 | 4,821 | 4,941 | 0 | 161 | 0 | 161 | 0 | 5,103 | 0 | 0 | 0 | 33 | 05/25/2016 | 1 |
| 31371F K6 8 | FNMA PASS TH #00250617 6.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 57,273 | 57,273 | 54,105 | 55,204 | 0 | 2,069 | 0 | 2,069 | 0 | 57,273 | 0 | 0 | 0 | 314 | 06/25/2016 | 1 |
| 31371F K7 6 | FNMA PASS TH #00250618 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 2,885 | 2,885 | 2,860 | 2,865 | 0 | 20 | 0 | 20 | 0 | 2,885 | 0 | 0 | 0 | 19 | 06/25/2016 | 1 |
| 31371F L4 2 | FNMA PASS TH #00250647 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 919 | 919 | 911 | 913 | 0 | 6 | 0 | 6 | 0 | 919 | 0 | 0 | 0 | 11 | 07/25/2016 | 1 |
| 31371F RB 0 | FNMA PASS TH #00250782 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 1,353 | 1,353 | 1,342 | 1,343 | 0 | 10 | 0 | 10 | 0 | 1,353 | 0 | 0 | 0 | 16 | 10/25/2016 | 1 |
| 31371F SS 2 | FNMA PASS TH #00250829 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 600 | 600 | 595 | 596 | 0 | 4 | 0 | 4 | 0 | 600 | 0 | 0 | 0 | 7 | 11/25/2016 | 1 |
| 31371H 2F 4 | FNMA PASS TH #00252874 7.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 155 | 155 | 162 | 172 | 0 | (17) | 0 | (17) | 0 | 155 | 0 | 0 | 0 | 2 | 11/25/2029 | 1 |
| 31371J SC 9 | FNMA PASS TH #00253515 7.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 681 | 681 | 709 | 771 | 0 | (90) | 0 | (90) | 0 | 681 | 0 | 0 | 0 | 9 | 11/25/2030 | 1 |
| 31371J 5D 2 | FNMA PASS TH #00253844 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 71,905 | 71,905 | 71,321 | 71,301 | 0 | 605 | 0 | 605 | 0 | 71,905 | 0 | 0 | 0 | 624 | 06/25/2016 | 1 |
| 31371K DN 8 | FNMA PASS TH #00254009 7.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 4,535 | 4,535 | 4,722 | 5,014 | 0 | (479) | 0 | (479) | 0 | 4,535 | 0 | 0 | 0 | 54 | 10/25/2031 | 1 |
| 31371K ET 4 | FNMA PASS TH #00254046 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 4,951 | 4,951 | 4,922 | 4,923 | 0 | 29 | 0 | 29 | 0 | 4,951 | 0 | 0 | 0 | 44 | 11/25/2016 | 1 |
| 31371K H5 3 | FNMA PASS TH #00254152 5.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 5,579 | 5,579 | 5,429 | 5,445 | 0 | 134 | 0 | 134 | 0 | 5,579 | 0 | 0 | 0 | 52 | 12/25/2016 | 1 |
| 31371K RC 7 | FNMA PASS TH #00254383 7.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 30,643 | 30,643 | 32,034 | 33,531 | 0 | (2,887) | 0 | (2,887) | 0 | 30,643 | 0 | 0 | 0 | 317 | 06/25/2032 | 1 |
| 31371K 2V 2 | FNMA PASS TH #00254688 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 333,635 | 333,635 | 342,132 | 342,417 | 0 | (8,782) | 0 | (8,782) | 0 | 333,635 | 0 | 0 | 0 | 2,921 | 03/25/2023 | 1 |
| 31371K 2X 8 | FNMA PASS TH #00254690 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 454,983 | 454,983 | 464,722 | 465,036 | 0 | (10,053) | 0 | (10,053) | 0 | 454,983 | 0 | 0 | 0 | 4,058 | 04/25/2023 | 1 |
| 31371K 5X 5 | FNMA PASS TH #00254762 5.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 137,658 | 137,658 | 137,357 | 137,355 | 0 | 303 | 0 | 303 | 0 | 137,658 | 0 | 0 | 0 | 1,070 | 05/25/2023 | 1 |
| 31371L A8 2 | FNMA PASS TH #00254831 5.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 102,601 | 102,601 | 102,377 | 102,371 | 0 | 230 | 0 | 230 | 0 | 102,601 | 0 | 0 | 0 | 855 | 08/25/2023 | 1 |
| 31371L A9 0 | FNMA PASS TH #00254832 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 928,663 | 928,663 | 949,558 | 949,866 | 0 | (21,203) | 0 | (21,203) | 0 | 928,663 | 0 | 0 | 0 | 8,189 | 08/25/2023 | 1 |
| 31371L DM 8 | FNMA PASS TH #00254908 5.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 312,330 | 312,330 | 314,379 | 314,071 | 0 | (1,741) | 0 | (1,741) | 0 | 312,330 | 0 | 0 | 0 | 2,524 | 09/25/2023 | 1 |
| 31371L EZ 8 | FNMA PASS TH #00254952 4.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 72,358 | 72,358 | 72,516 | 72,442 | 0 | (84) | 0 | (84) | 0 | 72,358 | 0 | 0 | 0 | 524 | 11/25/2018 | 1 |
| 31371L FC 8 | FNMA PASS TH #00254963 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 912 | 912 | 932 | 932 | 0 | (19) | 0 | (19) | 0 | 912 | 0 | 0 | 0 | 8 | 10/25/2023 | 1 |
| 31371L F3 8 | FNMA PASS TH #00254986 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 280,091 | 280,091 | 286,043 | 286,086 | 0 | (5,995) | 0 | (5,995) | 0 | 280,091 | 0 | 0 | 0 | 2,671 | 11/25/2023 | 1 |
| 31371L HY 8 | FNMA PASS TH #00255047 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 190,221 | 190,221 | 194,263 | 194,180 | 0 | (3,959) | 0 | (3,959) | 0 | 190,221 | 0 | 0 | 0 | 1,642 | 01/25/2024 | 1 |
| 31371L JU 4 | FNMA PASS TH #00255075 5.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 462,793 | 462,793 | 474,580 | 474,146 | 0 | (11,353) | 0 | (11,353) | 0 | 462,793 | 0 | 0 | 0 | 4,148 | 02/25/2024 | 1 |
| 31371S KE 3 | FNMA PASS TH #00260493 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 123 | 123 | 117 | 119 | 0 | 4 | 0 | 4 | 0 | 123 | 0 | 0 | 0 | 1 | 01/25/2024 | 1 |
| 31371S KF 0 | FNMA PASS TH #00260494 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 37 | 37 | 36 | 36 | 0 | 1 | 0 | 1 | 0 | 37 | 0 | 0 | 0 | 0 | 01/25/2024 | 1 |
| 31371T G5 5 | FNMA PASS TH #00261320 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 52 | 52 | 49 | 50 | 0 | 2 | 0 | 2 | 0 | 52 | 0 | 0 | 0 | 1 | 12/25/2023 | 1 |
| 31371W RC 1 | FNMA PASS TH #00264283 7.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 55 | 55 | 53 | 54 | 0 | 1 | 0 | 1 | 0 | 55 | 0 | 0 | 0 | 1 | 01/25/2024 | 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 e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Designation or Market Indicator (a) |
| 31371W XQ 3 | FNMA PASS TH #00264487 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 1,025 | 1,025 | 974 | 995 | 0 | 29 | 0 | 0 | 29 | 0 | 1,025 | 0 | 0 | 0 | 12 | 12/25/2023 | 1 |
| 31371X JM 6 | FNMA PASS TH #00264968 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 152 | 152 | 142 | 145 | 0 | 7 | 0 | 0 | 7 | 0 | 152 | 0 | 0 | 0 | 2 | 01/25/2024 | 1 |
| 31371Y WX 5 | FNMA PASS TH #00266262 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 145 | 145 | 135 | 137 | 0 | 8 | 0 | 0 | 8 | 0 | 145 | 0 | 0 | 0 | 2 | 01/25/2024 | 1 |
| 31372A FF 4 | FNMA PASS TH #00266666 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 441 | 441 | 421 | 428 | 0 | 13 | 0 | 0 | 13 | 0 | 441 | 0 | 0 | 0 | 7 | 01/25/2024 | 1 |
| 31372A HY 1 | FNMA PASS TH #00266747 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 305 | 305 | 286 | 293 | 0 | 12 | 0 | 0 | 12 | 0 | 305 | 0 | 0 | 0 | 4 | 01/25/2024 | 1 |
| 31372A RE 4 | FNMA PASS TH #00266985 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 285 | 285 | 271 | 274 | 0 | 11 | 0 | 0 | 11 | 0 | 285 | 0 | 0 | 0 | 3 | 03/25/2024 | 1 |
| 31372B JB 7 | FNMA PASS TH #00267658 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 128 | 128 | 122 | 124 | 0 | 4 | 0 | 0 | 4 | 0 | 128 | 0 | 0 | 0 | 2 | 01/25/2024 | 1 |
| 31372B SR 2 | FNMA PASS TH #00267928 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 14 | 14 | 13 | 13 | 0 | 1 | 0 | 0 | 1 | 0 | 14 | 0 | 0 | 0 | 0 | 01/25/2024 | 1 |
| 31372C H8 4 | FNMA PASS TH #00268555 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 151 | 151 | 144 | 147 | 0 | 4 | 0 | 0 | 4 | 0 | 151 | 0 | 0 | 0 | 2 | 01/25/2024 | 1 |
| 31372C VA 3 | FNMA PASS TH #00268909 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 27 | 27 | 26 | 26 | 0 | 1 | 0 | 0 | 1 | 0 | 27 | 0 | 0 | 0 | 0 | 01/25/2024 | 1 |
| 31372D AM 8 | FNMA PASS TH #00269212 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 359 | 359 | 341 | 346 | 0 | 13 | 0 | 0 | 13 | 0 | 359 | 0 | 0 | 0 | 4 | 01/25/2024 | 1 |
| 31372G LE 7 | FNMA PASS TH #00272225 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 31 | 31 | 29 | 30 | 0 | 1 | 0 | 0 | 1 | 0 | 31 | 0 | 0 | 0 | 0 | 02/25/2024 | 1 |
| 31372G R8 4 | FNMA PASS TH #00272411 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 86 | 86 | 82 | 83 | 0 | 3 | 0 | 0 | 3 | 0 | 86 | 0 | 0 | 0 | 1 | 03/25/2024 | 1 |
| 31372H 2U 0 | FNMA PASS TH #00273587 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 4,124 | 4,124 | 3,908 | 3,962 | 0 | 162 | 0 | 0 | 162 | 0 | 4,124 | 0 | 0 | 0 | 68 | 02/25/2024 | 1 |
| 31372K N7 1 | FNMA PASS TH #00275014 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 108 | 108 | 103 | 105 | 0 | 3 | 0 | 0 | 3 | 0 | 108 | 0 | 0 | 0 | 1 | 03/25/2024 | 1 |
| 31372L LW 6 | FNMA PASS TH #00275841 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 65 | 65 | 62 | 62 | 0 | 3 | 0 | 0 | 3 | 0 | 65 | 0 | 0 | 0 | 1 | 04/25/2024 | 1 |
| 31372M BC 9 | FNMA PASS TH #00276435 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 269 | 269 | 261 | 263 | 0 | 5 | 0 | 0 | 5 | 0 | 269 | 0 | 0 | 0 | 3 | 04/25/2024 | 1 |
| 31372N V4 3 | FNMA PASS TH #00277935 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 46 | 46 | 43 | 44 | 0 | 1 | 0 | 0 | 1 | 0 | 46 | 0 | 0 | 0 | 1 | 04/25/2024 | 1 |
| 31372N ZA 5 | FNMA PASS TH #00278037 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 323 | 323 | 307 | 312 | 0 | 11 | 0 | 0 | 11 | 0 | 323 | 0 | 0 | 0 | 4 | 03/25/2024 | 1 |
| 31372P 4L 0 | FNMA PASS TH #00279027 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 2,759 | 2,759 | 2,634 | 2,660 | 0 | 99 | 0 | 0 | 99 | 0 | 2,759 | 0 | 0 | 0 | 47 | 04/25/2024 | 1 |
| 31372Q CQ 8 | FNMA PASS TH #00279179 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 1,610 | 1,610 | 1,515 | 1,546 | 0 | 63 | 0 | 0 | 63 | 0 | 1,610 | 0 | 0 | 0 | 19 | 05/25/2024 | 1 |
| 31372R LH 6 | FNMA PASS TH #00280328 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 493 | 493 | 470 | 474 | 0 | 19 | 0 | 0 | 19 | 0 | 493 | 0 | 0 | 0 | 6 | 04/25/2024 | 1 |
| 31372R XQ 3 | FNMA PASS TH #00280687 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 753 | 753 | 709 | 725 | 0 | 28 | 0 | 0 | 28 | 0 | 753 | 0 | 0 | 0 | 9 | 05/25/2024 | 1 |
| 31372U FW 3 | FNMA PASS TH #00282881 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 399 | 399 | 374 | 381 | 0 | 18 | 0 | 0 | 18 | 0 | 399 | 0 | 0 | 0 | 5 | 05/25/2024 | 1 |
| 31372U FY 9 | FNMA PASS TH #00282883 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 599 | 599 | 564 | 574 | 0 | 25 | 0 | 0 | 25 | 0 | 599 | 0 | 0 | 0 | 7 | 05/25/2024 | 1 |
| 31372V DS 2 | FNMA PASS TH #00283713 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 62 | 62 | 59 | 60 | 0 | 2 | 0 | 0 | 2 | 0 | 62 | 0 | 0 | 0 | 1 | 04/25/2024 | 1 |
| 31372V EQ 5 | FNMA PASS TH #00283743 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 1,000 | 1,000 | 944 | 965 | 0 | 35 | 0 | 0 | 35 | 0 | 1,000 | 0 | 0 | 0 | 12 | 05/25/2024 | 1 |
| 31373N FL 2 | FNMA PASS TH #00298171 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 357 | 357 | 337 | 344 | 0 | 13 | 0 | 0 | 13 | 0 | 357 | 0 | 0 | 0 | 4 | 05/25/2016 | 1 |
| 31373U F3 6 | FNMA PASS TH #00303586 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 10,139 | 10,139 | 9,502 | 9,522 | 0 | 617 | 0 | 0 | 617 | 0 | 10,139 | 0 | 0 | 0 | 120 | 09/25/2025 | 1 |
| 31373U N2 9 | FNMA PASS TH #00303809 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 344 | 344 | 358 | 371 | 0 | (27) | 0 | 0 | (27) | 0 | 344 | 0 | 0 | 0 | 4 | 04/25/2026 | 1 |
| 31374A LR 9 | FNMA PASS TH #00308236 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 69,566 | 69,566 | 66,110 | 67,346 | 0 | 2,221 | 0 | 0 | 2,221 | 0 | 69,566 | 0 | 0 | 0 | 1,196 | 05/25/2024 | 1 |
| 31374F TA 7 | FNMA PASS TH #00312945 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 474 | 474 | 470 | 471 | 0 | 3 | 0 | 0 | 3 | 0 | 474 | 0 | 0 | 0 | 6 | 03/25/2014 | 1 |
| 31375A 7L 7 | FNMA PASS TH #00329499 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 231 | 231 | 214 | 215 | 0 | 16 | 0 | 0 | 16 | 0 | 231 | 0 | 0 | 0 | 3 | 11/25/2025 | 1 |
| 31375D U7 6 | FNMA PASS TH #00331906 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 225 | 225 | 208 | 209 | 0 | 16 | 0 | 0 | 16 | 0 | 225 | 0 | 0 | 0 | 2 | 11/25/2025 | 1 |
| 31375D 4U 4 | FNMA PASS TH #00332135 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 382 | 382 | 353 | 356 | 0 | 27 | 0 | 0 | 27 | 0 | 382 | 0 | 0 | 0 | 4 | 12/25/2025 | 1 |
| 31375D 5F 6 | FNMA PASS TH #00332146 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 3,397 | 3,397 | 3,137 | 3,175 | 0 | 222 | 0 | 0 | 222 | 0 | 3,397 | 0 | 0 | 0 | 36 | 12/25/2025 | 1 |
| 31375F LS 5 | FNMA PASS TH #00333437 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 14 | 14 | 14 | 14 | 0 | 0 | 0 | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 0 | 01/25/2016 | 1 |
| 31375F 4Z 8 | FNMA PASS TH #00333940 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 37,915 | 37,915 | 36,298 | 36,653 | 0 | 1,263 | 0 | 0 | 1,263 | 0 | 37,915 | 0 | 0 | 0 | 449 | 06/25/2024 | 1 |
| 31375M HV 4 | FNMA PASS TH #00338746 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 167 | 167 | 158 | 162 | 0 | 5 | 0 | 0 | 5 | 0 | 167 | 0 | 0 | 0 | 2 | 03/25/2016 | 1 |
| 31375N EV 9 | FNMA PASS TH #00339548 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 61 | 61 | 61 | 61 | 0 | 0 | 0 | 0 | 0 | 0 | 61 | 0 | 0 | 0 | 1 | 03/25/2016 | 1 |
| 31375P ZX 7 | FNMA PASS TH #00341058 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 101 | 101 | 95 | 98 | 0 | 3 | 0 | 0 | 3 | 0 | 101 | 0 | 0 | 0 | 1 | 04/25/2016 | 1 |
| 31375R SY 9 | FNMA PASS TH #00342635 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 383 | 383 | 362 | 369 | 0 | 14 | 0 | 0 | 14 | 0 | 383 | 0 | 0 | 0 | 4 | 04/25/2016 | 1 |
| 31375S CQ 1 | FNMA PASS TH #00343079 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 2,559 | 2,559 | 2,418 | 2,468 | 0 | 91 | 0 | 0 | 91 | 0 | 2,559 | 0 | 0 | 0 | 28 | 04/25/2016 | 1 |
| 31375U 2Z 7 | FNMA PASS TH #00345592 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 2,575 | 2,575 | 2,433 | 2,512 | 0 | 64 | 0 | 0 | 64 | 0 | 2,575 | 0 | 0 | 0 | 28 | 05/25/2016 | 1 |
| 31375V QY 2 | FNMA PASS TH #00346171 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 1,958 | 1,958 | 1,850 | 1,888 | 0 | 70 | 0 | 0 | 70 | 0 | 1,958 | 0 | 0 | 0 | 21 | 06/25/2016 | 1 |
| 31375W 2M 2 | FNMA PASS TH #00347380 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 741 | 741 | 735 | 736 | 0 | 5 | 0 | 0 | 5 | 0 | 741 | 0 | 0 | 0 | 9 | 07/25/2016 | 1 |
| 31376A AV 0 | FNMA PASS TH #00349320 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 1,203 | 1,203 | 1,137 | 1,164 | 0 | 39 | 0 | 0 | 39 | 0 | 1,203 | 0 | 0 | 0 | 13 | 06/25/2016 | 1 |
| 31376D Q2 1 | FNMA PASS TH #00352473 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 1,158 | 1,158 | 1,094 | 1,127 | 0 | 31 | 0 | 0 | 31 | 0 | 1,158 | 0 | 0 | 0 | 13 | 07/25/2016 | 1 |
| 31376G FU 4 | FNMA PASS TH #00354879 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 211 | 211 | 209 | 210 | 0 | 2 | 0 | 0 | 2 | 0 | 211 | 0 | 0 | 0 | 2 | 08/25/2016 | 1 |

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SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value At Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Maturity Date | 22 NAIC Designation or Market Indicator (a) |
|------------------------------|------------------------------|--------------------------------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|------------------------|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 31376Q N3 3 | FNMA PASS TH #00362310 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 3,370 | 3,370 | 3,342 | 3,348 | 0 | 22 | 0 | 22 | 0 | 3,370 | 0 | 0 | 0 | 39 | 10/25/2016 | 1 |
| 31376Q TY 9 | FNMA PASS TH #00362467 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 1,458 | 1,458 | 1,446 | 1,447 | 0 | 11 | 0 | 11 | 0 | 1,458 | 0 | 0 | 0 | 17 | 10/25/2016 | 1 |
| 31376R 6H 9 | FNMA PASS TH #00363672 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 6,525 | 6,525 | 6,297 | 6,312 | 0 | 212 | 0 | 212 | 0 | 6,525 | 0 | 0 | 0 | 85 | 11/25/2026 | 1 |
| 31376U MV 3 | FNMA PASS TH #00365872 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 929 | 929 | 897 | 901 | 0 | 28 | 0 | 28 | 0 | 929 | 0 | 0 | 0 | 12 | 12/25/2026 | 1 |
| 31376Y LA 2 | FNMA PASS TH #00369421 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 2,775 | 2,775 | 2,791 | 2,788 | 0 | (13) | 0 | (13) | 0 | 2,775 | 0 | 0 | 0 | 35 | 01/25/2027 | 1 |
| 31376Z 5U 3 | FNMA PASS TH #00370859 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 905 | 905 | 874 | 877 | 0 | 29 | 0 | 29 | 0 | 905 | 0 | 0 | 0 | 11 | 02/25/2027 | 1 |
| 31378B Q6 4 | FNMA PASS TH #00393877 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 61,909 | 61,909 | 61,947 | 61,922 | 0 | (13) | 0 | (13) | 0 | 61,909 | 0 | 0 | 0 | 773 | 07/25/2027 | 1 |
| 31378R S5 9 | FNMA PASS TH #00406540 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 9,948 | 9,948 | 9,970 | 9,969 | 0 | (21) | 0 | (21) | 0 | 9,948 | 0 | 0 | 0 | 55 | 12/25/2027 | 1 |
| 31378R S8 3 | FNMA PASS TH #00406543 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 5,079 | 5,079 | 5,090 | 5,088 | 0 | (9) | 0 | (9) | 0 | 5,079 | 0 | 0 | 0 | 55 | 12/25/2027 | 1 |
| 31379F J3 9 | FNMA PASS TH #00417982 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 904 | 904 | 919 | 916 | 0 | (12) | 0 | (12) | 0 | 904 | 0 | 0 | 0 | 11 | 03/25/2028 | 1 |
| 31379P H5 4 | FNMA PASS TH #00425152 7.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 539 | 539 | 547 | 546 | 0 | (8) | 0 | (8) | 0 | 539 | 0 | 0 | 0 | 6 | 05/25/2028 | 1 |
| 31379T BL 7 | FNMA PASS TH #00428543 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 3,548 | 3,548 | 3,533 | 3,533 | 0 | 15 | 0 | 15 | 0 | 3,548 | 0 | 0 | 0 | 38 | 06/25/2028 | 1 |
| 31379T G5 7 | FNMA PASS TH #00428720 6.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 8,523 | 8,523 | 8,486 | 8,487 | 0 | 36 | 0 | 36 | 0 | 8,523 | 0 | 0 | 0 | 99 | 06/25/2028 | 1 |
| 31383C XT 7 | FNMA PASS TH #00499390 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 8 | 8 | 8 | 9 | 0 | (1) | 0 | (1) | 0 | 8 | 0 | 0 | 0 | 0 | 09/25/2029 | 1 |
| 31383M HJ 5 | FNMA PASS TH #00507033 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 52 | 52 | 54 | 58 | 0 | (6) | 0 | (6) | 0 | 52 | 0 | 0 | 0 | 1 | 08/25/2029 | 1 |
| 31383M S7 9 | FNMA PASS TH #00507342 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 107 | 107 | 111 | 112 | 0 | (5) | 0 | (5) | 0 | 107 | 0 | 0 | 0 | 1 | 08/25/2029 | 1 |
| 31383R VB 5 | FNMA PASS TH #00511010 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 136 | 136 | 142 | 149 | 0 | (13) | 0 | (13) | 0 | 136 | 0 | 0 | 0 | 2 | 09/25/2029 | 1 |
| 31383S DT 4 | FNMA PASS TH #00511414 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 21 | 21 | 22 | 23 | 0 | (2) | 0 | (2) | 0 | 21 | 0 | 0 | 0 | 0 | 08/25/2029 | 1 |
| 31384E T8 3 | FNMA PASS TH #00524775 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 303 | 303 | 316 | 342 | 0 | (39) | 0 | (39) | 0 | 303 | 0 | 0 | 0 | 4 | 01/25/2030 | 1 |
| 31384H PU 1 | FNMA PASS TH #00524335 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 8 | 8 | 8 | 9 | 0 | (1) | 0 | (1) | 0 | 8 | 0 | 0 | 0 | 0 | 05/25/2030 | 1 |
| 31384K XD 3 | FNMA PASS TH #00526376 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 3,871 | 3,871 | 4,032 | 4,357 | 0 | (487) | 0 | (487) | 0 | 3,871 | 0 | 0 | 0 | 25 | 05/25/2030 | 1 |
| 31384S E2 1 | FNMA PASS TH #00532153 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 1 | 1 | 1 | 1 | 0 | (0) | 0 | (0) | 0 | 1 | 0 | 0 | 0 | 0 | 02/25/2030 | 1 |
| 31384T FM 4 | FNMA PASS TH #00533072 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 16 | 16 | 17 | 19 | 0 | (3) | 0 | (3) | 0 | 16 | 0 | 0 | 0 | 0 | 05/25/2030 | 1 |
| 31384V LY 5 | FNMA PASS TH #00533050 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 48,419 | 48,419 | 50,538 | 53,678 | 0 | (5,258) | 0 | (5,258) | 0 | 48,419 | 0 | 0 | 0 | 554 | 12/25/2029 | 1 |
| 31384V U7 6 | FNMA PASS TH #00535299 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 3,228 | 3,228 | 3,361 | 3,637 | 0 | (410) | 0 | (410) | 0 | 3,228 | 0 | 0 | 0 | 39 | 05/25/2030 | 1 |
| 31385B 5J 0 | FNMA PASS TH #00540049 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 65 | 65 | 67 | 75 | 0 | (11) | 0 | (11) | 0 | 65 | 0 | 0 | 0 | 1 | 05/25/2030 | 1 |
| 31385C QU 0 | FNMA PASS TH #00540567 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 48 | 48 | 50 | 56 | 0 | (7) | 0 | (7) | 0 | 48 | 0 | 0 | 0 | 0 | 07/25/2030 | 1 |
| 31385F Z3 3 | FNMA PASS TH #00543562 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 107 | 107 | 112 | 123 | 0 | (16) | 0 | (16) | 0 | 107 | 0 | 0 | 0 | 1 | 06/25/2030 | 1 |
| 31385H QW 5 | FNMA PASS TH #00545069 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 22,069 | 22,069 | 22,995 | 23,099 | 0 | (1,030) | 0 | (1,030) | 0 | 22,069 | 0 | 0 | 0 | 218 | 07/25/2016 | 1 |
| 31385H YA 4 | FNMA PASS TH #00545305 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 6,297 | 6,297 | 6,555 | 6,596 | 0 | (298) | 0 | (298) | 0 | 6,297 | 0 | 0 | 0 | 63 | 11/25/2016 | 1 |
| 31385H 5H 1 | FNMA PASS TH #00545448 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 5,620 | 5,620 | 5,852 | 6,281 | 0 | (661) | 0 | (661) | 0 | 5,620 | 0 | 0 | 0 | 79 | 02/25/2032 | 1 |
| 31385J D4 7 | FNMA PASS TH #00545623 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 7,526 | 7,526 | 7,835 | 7,869 | 0 | (342) | 0 | (342) | 0 | 7,526 | 0 | 0 | 0 | 72 | 05/25/2017 | 1 |
| 31385N JX 8 | FNMA PASS TH #00547578 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 2 | 2 | 2 | 2 | 0 | (0) | 0 | (0) | 0 | 2 | 0 | 0 | 0 | 0 | 09/25/2030 | 1 |
| 31385Q 2U 5 | FNMA PASS TH #00549887 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 270 | 270 | 281 | 306 | 0 | (36) | 0 | (36) | 0 | 270 | 0 | 0 | 0 | 3 | 09/25/2030 | 1 |
| 31385R HU 9 | FNMA PASS TH #00550883 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 1 | 1 | 1 | 1 | 0 | (0) | 0 | (0) | 0 | 1 | 0 | 0 | 0 | 0 | 09/25/2030 | 1 |
| 31385U 69 7 | FNMA PASS TH #00552956 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 12 | 12 | 13 | 14 | 0 | (1) | 0 | (1) | 0 | 12 | 0 | 0 | 0 | 0 | 09/25/2030 | 1 |
| 31385X M8 7 | FNMA PASS TH #00555783 4.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 360,906 | 360,906 | 355,986 | 356,287 | 0 | 4,619 | 0 | 4,619 | 0 | 360,906 | 0 | 0 | 0 | 2,694 | 10/25/2033 | 1 |
| 31386C Y4 8 | FNMA PASS TH #00559731 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 69 | 69 | 72 | 80 | 0 | (10) | 0 | (10) | 0 | 69 | 0 | 0 | 0 | 1 | 12/25/2030 | 1 |
| 31386H TX 9 | FNMA PASS TH #00564066 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 2 | 2 | 2 | 2 | 0 | (0) | 0 | (0) | 0 | 2 | 0 | 0 | 0 | 0 | 12/25/2030 | 1 |
| 31386S PK 7 | FNMA PASS TH #00572026 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 9,990 | 9,990 | 9,931 | 9,922 | 0 | 68 | 0 | 68 | 0 | 9,990 | 0 | 0 | 0 | 92 | 04/25/2016 | 1 |
| 31386T MD 4 | FNMA PASS TH #00572856 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 3,041 | 3,041 | 3,023 | 3,022 | 0 | 19 | 0 | 19 | 0 | 3,041 | 0 | 0 | 0 | 26 | 04/25/2016 | 1 |
| 31386Y B2 9 | FNMA PASS TH #00577057 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 11,521 | 11,521 | 11,453 | 11,453 | 0 | 68 | 0 | 68 | 0 | 11,521 | 0 | 0 | 0 | 109 | 04/25/2016 | 1 |
| 31386Y 6U 3 | FNMA PASS TH #00577883 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 35,116 | 35,116 | 34,831 | 34,823 | 0 | 293 | 0 | 293 | 0 | 35,116 | 0 | 0 | 0 | 324 | 04/25/2016 | 1 |
| 31387A 5D 3 | FNMA PASS TH #00578744 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 11,229 | 11,229 | 11,162 | 11,161 | 0 | 68 | 0 | 68 | 0 | 11,229 | 0 | 0 | 0 | 102 | 04/25/2016 | 1 |
| 31387C MD 0 | FNMA PASS TH #00580056 5.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 126,594 | 126,594 | 123,192 | 123,940 | 0 | 2,655 | 0 | 2,655 | 0 | 126,594 | 0 | 0 | 0 | 1,038 | 07/25/2016 | 1 |
| 31387C QW 4 | FNMA PASS TH #00580169 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 8,514 | 8,514 | 8,513 | 8,529 | 0 | (15) | 0 | (15) | 0 | 8,514 | 0 | 0 | 0 | 84 | 09/25/2016 | 1 |
| 31387C VM 0 | FNMA PASS TH #00580320 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 42,210 | 42,210 | 42,084 | 42,082 | 0 | 127 | 0 | 127 | 0 | 42,210 | 0 | 0 | 0 | 387 | 05/25/2016 | 1 |
| 31387S 5E 2 | FNMA PASS TH #00593145 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 17,214 | 17,214 | 17,210 | 17,210 | 0 | 4 | 0 | 4 | 0 | 17,214 | 0 | 0 | 0 | 158 | 08/25/2016 | 1 |
| 31387U D7 3 | FNMA PASS TH #00594226 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | | 208 | 208 | 217 | 221 | 0 | (13) | 0 | (13) | 0 | 208 | 0 | 0 | 0 | 3 | 05/25/2030 | 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 | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value At Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Maturity Date | 22 NAIC Designation or Market Indicator (a) |
|------------------------------|------------------------------|--------------------------------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|------------------------|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 31387X JK 2 | FNMA PASS TH #00597066 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 26,112 | 26,112 | 26,106 | 26,091 | 0 | 0 | 0 | 0 | 0 | 26,112 | 0 | 0 | 0 | 240 | 09/25/2016 | 1 | |
| 31387X UC 7 | FNMA PASS TH #00597379 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 18,413 | 18,413 | 19,207 | 19,494 | 0 | (1,081) | 0 | (1,081) | 0 | 18,413 | 0 | 0 | 0 | 235 | 09/25/2016 | 1 | |
| 31388A LE 2 | FNMA PASS TH #00598925 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 5,407 | 5,407 | 5,465 | 5,481 | 0 | (73) | 0 | (73) | 0 | 5,407 | 0 | 0 | 0 | 50 | 12/25/2016 | 1 | |
| 31388D ZE 1 | FNMA PASS TH #00602041 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 53,821 | 53,821 | 53,809 | 53,819 | 0 | 3 | 0 | 3 | 0 | 53,821 | 0 | 0 | 0 | 675 | 08/25/2016 | 1 | |
| 31388D 5H 7 | FNMA PASS TH #00602148 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 41,704 | 41,704 | 41,365 | 41,365 | 0 | 339 | 0 | 339 | 0 | 41,704 | 0 | 0 | 0 | 241 | 09/25/2016 | 1 | |
| 31388J JD 8 | FNMA PASS TH #00606060 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 57,134 | 57,134 | 57,121 | 57,138 | 0 | (4) | 0 | (4) | 0 | 57,134 | 0 | 0 | 0 | 631 | 10/25/2016 | 1 | |
| 31388K CJ 9 | FNMA PASS TH #00606773 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 40,033 | 40,033 | 40,023 | 40,015 | 0 | 17 | 0 | 17 | 0 | 40,033 | 0 | 0 | 0 | 367 | 10/25/2016 | 1 | |
| 31388K XQ 0 | FNMA PASS TH #00607387 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 12,606 | 12,606 | 13,150 | 13,416 | 0 | (809) | 0 | (809) | 0 | 12,606 | 0 | 0 | 0 | 110 | 11/25/2016 | 1 | |
| 31388M J2 5 | FNMA PASS TH #00608781 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 148,927 | 148,927 | 147,671 | 147,680 | 0 | 1,247 | 0 | 1,247 | 0 | 148,927 | 0 | 0 | 0 | 1,090 | 10/25/2016 | 1 | |
| 31388M KG 2 | FNMA PASS TH #00608795 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 183,275 | 183,275 | 182,186 | 182,195 | 0 | 1,080 | 0 | 1,080 | 0 | 183,275 | 0 | 0 | 0 | 1,565 | 10/25/2016 | 1 | |
| 31388M T5 7 | FNMA PASS TH #00609072 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 10,658 | 10,658 | 11,117 | 11,464 | 0 | (807) | 0 | (807) | 0 | 10,658 | 0 | 0 | 0 | 71 | 09/25/2016 | 1 | |
| 31388N CT 1 | FNMA PASS TH #00609482 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 104,287 | 104,287 | 104,279 | 104,296 | 0 | (9) | 0 | (9) | 0 | 104,287 | 0 | 0 | 0 | 1,069 | 10/25/2016 | 1 | |
| 31388N C3 8 | FNMA PASS TH #00609490 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 13,933 | 13,933 | 14,507 | 15,217 | 0 | (1,285) | 0 | (1,285) | 0 | 13,933 | 0 | 0 | 0 | 260 | 10/25/2031 | 1 | |
| 31388N DP 8 | FNMA PASS TH #00609510 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 14,676 | 14,676 | 14,672 | 14,677 | 0 | (1) | 0 | (1) | 0 | 14,676 | 0 | 0 | 0 | 135 | 10/25/2016 | 1 | |
| 31388N EK 8 | FNMA PASS TH #00609538 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 28,919 | 28,919 | 28,684 | 28,671 | 0 | 247 | 0 | 247 | 0 | 28,919 | 0 | 0 | 0 | 264 | 10/25/2016 | 1 | |
| 31388N ET 9 | FNMA PASS TH #00609546 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 49,049 | 49,049 | 48,903 | 48,903 | 0 | 146 | 0 | 146 | 0 | 49,049 | 0 | 0 | 0 | 448 | 10/25/2016 | 1 | |
| 31388N EU 6 | FNMA PASS TH #00609547 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 13,345 | 13,345 | 13,892 | 13,974 | 0 | (629) | 0 | (629) | 0 | 13,345 | 0 | 0 | 0 | 129 | 10/25/2016 | 1 | |
| 31388N E2 8 | FNMA PASS TH #00609553 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 9,497 | 9,497 | 9,495 | 9,499 | 0 | (2) | 0 | (2) | 0 | 9,497 | 0 | 0 | 0 | 87 | 10/25/2016 | 1 | |
| 31388P P7 0 | FNMA PASS TH #00610746 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 6,445 | 6,445 | 6,407 | 6,406 | 0 | 39 | 0 | 39 | 0 | 6,445 | 0 | 0 | 0 | 59 | 11/25/2016 | 1 | |
| 31388P XP 1 | FNMA PASS TH #00610986 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 22,544 | 22,544 | 22,411 | 22,413 | 0 | 131 | 0 | 131 | 0 | 22,544 | 0 | 0 | 0 | 222 | 10/25/2016 | 1 | |
| 31388Q FL 8 | FNMA PASS TH #00611371 5.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 37,631 | 37,631 | 36,620 | 36,761 | 0 | 870 | 0 | 870 | 0 | 37,631 | 0 | 0 | 0 | 312 | 10/25/2016 | 1 | |
| 31388Q HX 0 | FNMA PASS TH #00611446 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 35,422 | 35,422 | 35,212 | 35,207 | 0 | 215 | 0 | 215 | 0 | 35,422 | 0 | 0 | 0 | 325 | 11/25/2016 | 1 | |
| 31388R C4 7 | FNMA PASS TH #00612191 5.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 6,420 | 6,420 | 6,248 | 6,217 | 0 | 203 | 0 | 203 | 0 | 6,420 | 0 | 0 | 0 | 54 | 11/25/2016 | 1 | |
| 31388R FS 1 | FNMA PASS TH #00612277 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 37,483 | 37,483 | 37,261 | 37,269 | 0 | 214 | 0 | 214 | 0 | 37,483 | 0 | 0 | 0 | 343 | 10/25/2016 | 1 | |
| 31388R TN 7 | FNMA PASS TH #00612657 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 81,146 | 81,146 | 80,665 | 80,650 | 0 | 496 | 0 | 496 | 0 | 81,146 | 0 | 0 | 0 | 728 | 10/25/2016 | 1 | |
| 31388R 4L 8 | FNMA PASS TH #00612927 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 3,114 | 3,114 | 3,147 | 3,157 | 0 | (43) | 0 | (43) | 0 | 3,114 | 0 | 0 | 0 | 29 | 12/25/2016 | 1 | |
| 31388T KX 0 | FNMA PASS TH #00614210 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 27,243 | 27,243 | 27,534 | 27,497 | 0 | (254) | 0 | (254) | 0 | 27,243 | 0 | 0 | 0 | 216 | 12/25/2016 | 1 | |
| 31388T KY 8 | FNMA PASS TH #00614211 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 223,512 | 223,512 | 225,904 | 225,403 | 0 | (1,892) | 0 | (1,892) | 0 | 223,512 | 0 | 0 | 0 | 2,031 | 12/25/2016 | 1 | |
| 31388U S2 7 | FNMA PASS TH #00615337 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 18,245 | 18,245 | 18,440 | 18,475 | 0 | (230) | 0 | (230) | 0 | 18,245 | 0 | 0 | 0 | 168 | 12/25/2016 | 1 | |
| 31388V V4 7 | FNMA PASS TH #00616335 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 64,920 | 64,920 | 65,615 | 65,722 | 0 | (802) | 0 | (802) | 0 | 64,920 | 0 | 0 | 0 | 448 | 12/25/2016 | 1 | |
| 31388V XR 4 | FNMA PASS TH #00616388 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 153,999 | 153,999 | 155,647 | 155,763 | 0 | (1,764) | 0 | (1,764) | 0 | 153,999 | 0 | 0 | 0 | 1,669 | 12/25/2016 | 1 | |
| 31388V 5C 8 | FNMA PASS TH #00616543 5.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 88,674 | 88,674 | 86,291 | 86,742 | 0 | 1,932 | 0 | 1,932 | 0 | 88,674 | 0 | 0 | 0 | 750 | 12/25/2016 | 1 | |
| 31389E FJ 9 | FNMA PASS TH #00623069 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 35,692 | 35,692 | 37,223 | 37,591 | 0 | (1,899) | 0 | (1,899) | 0 | 35,692 | 0 | 0 | 0 | 356 | 12/25/2016 | 1 | |
| 31389J B7 8 | FNMA PASS TH #00626562 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 16,005 | 16,005 | 16,662 | 16,865 | 0 | (860) | 0 | (860) | 0 | 16,005 | 0 | 0 | 0 | 160 | 02/25/2017 | 1 | |
| 31389J K2 9 | FNMA PASS TH #00626813 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 23,621 | 23,621 | 24,640 | 24,775 | 0 | (1,153) | 0 | (1,153) | 0 | 23,621 | 0 | 0 | 0 | 177 | 07/25/2017 | 1 | |
| 31389N 5H 4 | FNMA PASS TH #00630948 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 6,920 | 6,920 | 7,219 | 7,326 | 0 | (406) | 0 | (406) | 0 | 6,920 | 0 | 0 | 0 | 75 | 02/25/2017 | 1 | |
| 31389Y M7 3 | FNMA PASS TH #00639482 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 22,380 | 22,380 | 23,396 | 24,969 | 0 | (2,589) | 0 | (2,589) | 0 | 22,380 | 0 | 0 | 0 | 150 | 01/25/2032 | 1 | |
| 31390E R9 5 | FNMA PASS TH #00644112 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 2,687 | 2,687 | 2,803 | 2,869 | 0 | (182) | 0 | (182) | 0 | 2,687 | 0 | 0 | 0 | 27 | 05/25/2017 | 1 | |
| 31390F ND 7 | FNMA PASS TH #00644888 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 3,749 | 3,749 | 3,911 | 3,982 | 0 | (233) | 0 | (233) | 0 | 3,749 | 0 | 0 | 0 | 37 | 06/25/2017 | 1 | |
| 31390K RG 5 | FNMA PASS TH #00648587 7.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 452 | 452 | 473 | 506 | 0 | (54) | 0 | (54) | 0 | 452 | 0 | 0 | 0 | 6 | 05/25/2032 | 1 | |
| 31390L 2C 9 | FNMA PASS TH #00649771 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 19,708 | 19,708 | 20,558 | 20,828 | 0 | (1,120) | 0 | (1,120) | 0 | 19,708 | 0 | 0 | 0 | 164 | 06/25/2017 | 1 | |
| 31390S 3R 0 | FNMA PASS TH #00655208 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 10,216 | 10,216 | 10,657 | 10,733 | 0 | (517) | 0 | (517) | 0 | 10,216 | 0 | 0 | 0 | 102 | 09/25/2017 | 1 | |
| 31391E HS 3 | FNMA PASS TH #00664541 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 14,849 | 14,849 | 15,489 | 15,844 | 0 | (995) | 0 | (995) | 0 | 14,849 | 0 | 0 | 0 | 149 | 10/25/2017 | 1 | |
| 31391F DW 5 | FNMA PASS TH #00665317 6.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 135,747 | 135,747 | 141,571 | 141,865 | 0 | (6,118) | 0 | (6,118) | 0 | 135,747 | 0 | 0 | 0 | 998 | 10/25/2017 | 1 | |
| 31400E QQ 6 | FNMA PASS TH #00685463 5.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 97,782 | 97,782 | 100,181 | 99,713 | 0 | (1,931) | 0 | (1,931) | 0 | 97,782 | 0 | 0 | 0 | 824 | 03/25/2018 | 1 | |
| 31401B QB 4 | FNMA PASS TH #00703450 5.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 566,990 | 566,990 | 580,905 | 580,288 | 0 | (13,297) | 0 | (13,297) | 0 | 566,990 | 0 | 0 | 0 | 4,490 | 06/25/2018 | 1 | |
| 31401C KL 6 | FNMA PASS TH #00704199 5.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 127,346 | 127,346 | 130,471 | 130,286 | 0 | (2,941) | 0 | (2,941) | 0 | 127,346 | 0 | 0 | 0 | 1,327 | 06/25/2018 | 1 | |
| 31401H NK 4 | FNMA PASS TH #00708794 5.000 | ... | 06/25/2008 | PAID ON PRINCIPAL | 260,821 | 260,821 | 267,221 | 266,763 | 0 | (5,942) | 0 | (5,942) | 0 | 260,821 | 0 | 0 | 0 | 2,586 | 06/25/2018 | 1 | |
| 31401M BR 1 | FNMA PASS TH #00712048 5.500 | ... | 06/25/2008 | PAID ON PRINCIPAL | 7,830 | 7,830 | 7,998 | 8,051 | 0 | (220) | 0 | (220) | 0 | 7,830 | 0 | 0 | 0 | 80 | 07/25/2033 | 1 | |

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SCHEDULE D - PART 4

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

Table with columns: CUSIP Identification, Description, 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 (Unrealized Increase/Decrease, Current Year's Accretion, Current Year's Other Than Temporary Impairment Recognized, Total Change in B./A.C.V.), Total Foreign Exchange Change in B./A.C.V., Disposal Date, Disposal, 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).

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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 e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date | NAIC Designation or Market Indicator (a) |
| 939336 PC 1 | WAMU 2003-AR1 A6 CMO 5.748 | | 04/25/2008 | PAID ON PRINCIPAL | | 63,344 | 63,344 | 63,976 | 65,256 | 0 | (1,912) | 0 | (1,912) | 0 | 63,344 | 0 | 0 | 0 | 303 | 03/25/2033 | 1FE |
| 939336 PC 1 | WAMU 2003-AR1 A6 CMO 5.756 | | 06/25/2008 | PAID ON PRINCIPAL | | 84,659 | 84,659 | 85,504 | 87,215 | 0 | (2,556) | 0 | (2,556) | 0 | 84,659 | 0 | 0 | 0 | 996 | 03/25/2033 | 1FE |
| 92922F GA 0 | WAMU 2003-S10 A2 CMO 5.000 | | 06/25/2008 | PAID ON PRINCIPAL | | 1,468,918 | 1,468,918 | 1,463,410 | 1,463,434 | 0 | 5,192 | 0 | 5,192 | 0 | 1,468,625 | 0 | 293 | 293 | 11,395 | 10/25/2018 | 1FE |
| 92922F KE 7 | WAMU 2003-S13 21A1 CMO 4.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 81,898 | 81,898 | 80,669 | 80,948 | 0 | 949 | 0 | 949 | 0 | 81,898 | 0 | 0 | 0 | 638 | 12/25/2018 | 1FE |
| 929227 6Y 7 | WAMU 2003-S6 2A3 CMO 4.750 | | 06/25/2008 | PAID ON PRINCIPAL | | 115,476 | 115,476 | 115,837 | 115,705 | 0 | (229) | 0 | (229) | 0 | 115,476 | 0 | 0 | 0 | 893 | 07/25/2018 | 1FE |
| 94979W AA 7 | WFMB 2003-G A1 CMO 4.100 | | 06/25/2008 | PAID ON PRINCIPAL | | 179,121 | 179,121 | 170,620 | 172,168 | 0 | 6,953 | 0 | 6,953 | 0 | 179,121 | 0 | 0 | 0 | 1,393 | 06/25/2033 | 1FE |
| 94980D AB 4 | WFMB 2003-M A2 CMO 4.704 | | 06/25/2008 | PAID ON PRINCIPAL | | 95,867 | 95,867 | 93,253 | 93,890 | 0 | 1,976 | 0 | 1,976 | 0 | 95,867 | 0 | 0 | 0 | 927 | 12/25/2033 | 1FE |
| 94980D AB 4 | WFMB 2003-M A2 CMO 4.705 | | 04/25/2008 | PAID ON PRINCIPAL | | 66,659 | 66,659 | 64,841 | 65,285 | 0 | 1,374 | 0 | 1,374 | 0 | 66,659 | 0 | 0 | 0 | 261 | 12/25/2033 | 1FE |
| 94980Y AE 2 | WFMB 2003-16 2A1 CMO 4.500 | | 06/25/2008 | PAID ON PRINCIPAL | | 74,941 | 74,941 | 74,496 | 74,556 | 0 | 385 | 0 | 385 | 0 | 74,941 | 0 | 0 | 0 | 562 | 12/25/2018 | 1FE |
| 949775 AB 6 | WFMB 2003-18 A2 CMO 5.250 | | 06/25/2008 | PAID ON PRINCIPAL | | 528,208 | 528,208 | 517,438 | 517,790 | 0 | 10,418 | 0 | 10,418 | 0 | 528,208 | 0 | 0 | 0 | 3,956 | 12/25/2033 | 1FE |
| 94982D AA 4 | WFMB 2005-AR14 A1 CMO 5.387 | | 06/25/2008 | PAID ON PRINCIPAL | | 105,272 | 105,272 | 103,726 | 103,990 | 0 | 1,282 | 0 | 1,282 | 0 | 105,272 | 0 | 0 | 0 | 1,233 | 08/25/2035 | 1FE |
| 94982D AA 4 | WFMB 2005-AR14 A1 CMO 5.387 | | 04/25/2008 | PAID ON PRINCIPAL | | 76,547 | 76,547 | 75,423 | 75,615 | 0 | 932 | 0 | 932 | 0 | 76,547 | 0 | 0 | 0 | 344 | 08/25/2035 | 1FE |
| 92977Y BR 1 | WMLT 2005-B 4A1 CMO 5.443 | | 04/20/2008 | PAID ON PRINCIPAL | | 169,247 | 169,247 | 166,866 | 167,552 | 0 | 1,695 | 0 | 1,695 | 0 | 169,247 | 0 | 0 | 0 | 768 | 10/20/2035 | 1FE |
| 92977Y BR 1 | WMLT 2005-B 4A1 CMO 5.445 | | 06/20/2008 | PAID ON PRINCIPAL | | 221,540 | 221,540 | 218,424 | 219,322 | 0 | 2,218 | 0 | 2,218 | 0 | 221,540 | 0 | 0 | 0 | 2,831 | 10/20/2035 | 1FE |
| 04541G AS 1 | ABSLB 2000-LB1 AF6 7.615 | | 06/21/2008 | PAID ON PRINCIPAL | | 178,491 | 178,491 | 186,300 | 177,839 | 0 | 652 | 0 | 652 | 0 | 178,491 | 0 | 0 | 0 | 3,398 | 03/21/2029 | 1FE |
| 05947U LW 6 | BACM 2003-2 A2 4.342 | | 06/11/2008 | PAID ON PRINCIPAL | | 3,759,981 | 3,759,981 | 3,778,972 | 3,761,834 | 0 | (1,853) | 0 | (1,853) | 0 | 3,759,981 | 0 | 0 | 0 | 26,824 | 03/11/2041 | 1FE |
| 161546 EF 9 | CFAB 2003-1 2A2 3.052 | | 05/27/2008 | PAID ON PRINCIPAL | | 40,362 | 40,362 | 40,394 | 40,451 | 0 | (89) | 0 | (89) | 0 | 40,362 | 0 | 0 | 0 | 241 | 11/25/2032 | 1FE |
| 14042D AB 8 | COAFT 2007-A A2 (AMBAC) 5.330 | | 06/15/2008 | PAID ON PRINCIPAL | | 6,242,015 | 6,242,015 | 6,214,707 | 6,214,707 | 0 | 27,309 | 0 | 27,309 | 0 | 6,242,015 | 0 | 0 | 0 | 51,118 | 05/15/2010 | 1FE |
| 21075W GY 5 | CONHE 1998-1 A7 (MBIA) 6.870 | | 06/15/2008 | PAID ON PRINCIPAL | | 48,531 | 48,531 | 49,017 | 48,401 | 0 | 130 | 0 | 130 | 0 | 48,531 | 0 | 0 | 0 | 533 | 12/15/2022 | 1FE |
| 204012 AD 0 | CPLT 1987-A A4 4.500 | | 04/01/2008 | PAID ON PRINCIPAL | | 30,585 | 30,585 | 15,221 | 24,293 | 0 | 6,292 | 0 | 6,292 | 0 | 30,585 | 0 | 0 | 0 | 688 | 10/01/2018 | 1FE |
| 23322B CL 0 | DLJCM 1998-CG1 A3 6.650 | | 05/12/2008 | PAID ON PRINCIPAL | | 7,213,000 | 7,213,000 | 6,687,803 | 7,169,351 | 0 | 43,649 | 0 | 43,649 | 0 | 7,213,000 | 0 | 0 | 0 | 74,869 | 06/10/2031 | 1FE |
| 61745M JF 1 | MSC 1998-XL2 A2 6.170 | | 06/03/2008 | PAID ON PRINCIPAL | | 21,502 | 21,502 | 22,458 | 21,615 | 0 | (112) | 0 | (112) | 0 | 21,502 | 0 | 0 | 0 | 222 | 10/03/2034 | 1FE |
| 69348H BK 3 | PNCMA 2000-C1 A2 7.610 | | 06/16/2008 | PAID ON PRINCIPAL | | 155,852 | 155,852 | 178,688 | 162,271 | 0 | (6,419) | 0 | (6,419) | 0 | 155,852 | 0 | 0 | 0 | 2,157 | 02/15/2010 | 1FE |
| 76110W UX 2 | RASC 2003-KS10 A16 4.540 | | 06/25/2008 | PAID ON PRINCIPAL | | 16,469 | 16,469 | 16,466 | 16,443 | 0 | 25 | 0 | 25 | 0 | 16,469 | 0 | 0 | 0 | 127 | 12/25/2033 | 1FE |
| 76110W UP 9 | RASC 2003-KS9 A1B (AM) 3.032 | | 05/27/2008 | PAID ON PRINCIPAL | | 11,069 | 11,069 | 11,069 | 11,069 | 0 | 0 | 0 | 0 | 0 | 11,069 | 0 | 0 | 0 | 65 | 11/25/2033 | 1FE |
| 76110W UP 9 | RASC 2003-KS9 A1B (AM) 3.122 | | 06/25/2008 | PAID ON PRINCIPAL | | 34,630 | 34,630 | 34,630 | 34,630 | 0 | 0 | 0 | 0 | 0 | 34,630 | 0 | 0 | 0 | 289 | 11/25/2033 | 1FE |
| 76110W UP 9 | RASC 2003-KS9 A1B (AM) 3.535 | | 04/25/2008 | PAID ON PRINCIPAL | | 18,038 | 18,038 | 18,038 | 18,038 | 0 | 0 | 0 | 0 | 0 | 18,038 | 0 | 0 | 0 | 50 | 11/25/2033 | 1FE |
| 91530G AC 6 | UPFCA 2006-A A3 (MBIA) 5.490 | | 06/15/2008 | PAID ON PRINCIPAL | | 579,347 | 579,347 | 571,018 | 571,018 | 0 | 8,329 | 0 | 8,329 | 0 | 579,347 | 0 | 0 | 0 | 5,381 | 05/15/2012 | 1FE |
| 929766 EA 7 | WBCMT 2003-C4 A2 4.566 | | 06/15/2008 | PAID ON PRINCIPAL | | 109,173 | 109,173 | 110,862 | 109,926 | 0 | (754) | 0 | (754) | 0 | 109,173 | 0 | 0 | 0 | 460 | 04/15/2035 | 1FE |
| 4599999. | Total - Bonds - Industrial & Miscellaneous | | | | | 52,359,719 | 52,341,529 | 52,003,409 | 52,251,464 | 0 | 125,940 | 0 | 125,940 | 0 | 52,377,404 | 0 | (17,685) | (17,685) | 722,576 | XXX | XXX |
| 6099997. | Total - Bonds - Part 4 | | | | | 256,707,051 | 256,547,961 | 258,341,986 | 256,621,483 | 7,130 | 51,790 | 0 | 58,920 | 0 | 256,680,403 | 0 | 26,648 | 26,648 | 2,544,632 | XXX | XXX |
| 6099999. | Total - Bonds | | | | | 256,707,051 | 256,547,961 | 258,341,986 | 256,621,483 | 7,130 | 51,790 | 0 | 58,920 | 0 | 256,680,403 | 0 | 26,648 | 26,648 | 2,544,632 | XXX | XXX |
| Preferred Stocks - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 032511 30 5 | ANADARKO PETE CORP 5.46% | | 06/30/2008 | ISSUE CALLED at 100.000 | | 1,400,000 | 500.00 | 1,205,980 | 1,205,980 | 0 | 0 | 0 | 0 | 0 | 1,205,980 | 0 | 194,020 | 194,020 | 38,220 | XXX | P3UFE |
| 6399999. | Total - Preferred Stocks - Industrial & Miscellaneous | | | | | 1,400,000 | XXX | 1,205,980 | 1,205,980 | 0 | 0 | 0 | 0 | 0 | 1,205,980 | 0 | 194,020 | 194,020 | 38,220 | XXX | XXX |
| 6599997. | Total - Preferred Stocks - Part 4 | | | | | 1,400,000 | XXX | 1,205,980 | 1,205,980 | 0 | 0 | 0 | 0 | 0 | 1,205,980 | 0 | 194,020 | 194,020 | 38,220 | XXX | XXX |
| 6599999. | Total - Preferred Stocks | | | | | 1,400,000 | XXX | 1,205,980 | 1,205,980 | 0 | 0 | 0 | 0 | 0 | 1,205,980 | 0 | 194,020 | 194,020 | 38,220 | XXX | XXX |
| 7399999. | Total - Preferred and Common Stocks | | | | | 1,400,000 | XXX | 1,205,980 | 1,205,980 | 0 | 0 | 0 | 0 | 0 | 1,205,980 | 0 | 194,020 | 194,020 | 38,220 | XXX | XXX |
| 7499999. | Total - Bonds, Preferred and Common Stocks | | | | | 258,107,051 | XXX | 259,547,966 | 257,827,463 | 7,130 | 51,790 | 0 | 58,920 | 0 | 257,886,383 | 0 | 220,668 | 220,668 | 2,582,852 | XXX | XXX |

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

QE06

SCHEDULE DB - PART B - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART D - SECTION 1

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

QE07

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Variation Margin Information | | | 13 |
|---|---------------------|---------------|----------------|---------------|------------------|--------------------------|--------------------------|--------------|------------------------------|-------------------------------------|-------------|--------------------|
| | | | | | | | | | 10 | 11 | 12 | |
| Description | Number of Contracts | Maturity Date | Original Value | Current Value | Variation Margin | Date of Opening Position | Exchange or Counterparty | Cash Deposit | Recognized | Used to Adjust Basis of Hedged Item | Deferred | Potential Exposure |
| Long Futures Positions - Hedging Transactions | | | | | | | | | | | | |
| US 10-YR NOTE..... | 500 | 09/30/2008.. | 55,778,125 | 56,960,938 | 1,182,813 | 06/12/2008.. | CBT..... | 0 | 0 | 0 | 1,182,813 | 0 |
| 0199999. Subtotal - Long Futures Positions - Hedging Transactions..... | | | 55,778,125 | 56,960,938 | 1,182,813 | XXX..... | XXX..... | 0 | 0 | 0 | 1,182,813 | 0 |
| 0499999. Subtotal - Long Futures Positions..... | | | 55,778,125 | 56,960,938 | 1,182,813 | XXX..... | XXX..... | 0 | 0 | 0 | 1,182,813 | 0 |
| Short Futures Positions - Hedging Transactions | | | | | | | | | | | | |
| US 2-YR NOTE..... | 38 | 09/30/2008.. | 8,026,906 | 8,025,719 | 1,188 | 06/02/2008.. | CBT..... | 0 | 0 | 0 | 1,188 | 34,200 |
| US 5-YR NOTE..... | 342 | 09/30/2008.. | 37,782,984 | 37,809,703 | (26,719) | 06/02/2008.. | CBT..... | 0 | 0 | 0 | (26,719) | 342,000 |
| US 10-YR NOTE..... | 2,447 | 09/30/2008.. | 277,312,813 | 278,766,828 | (1,454,015) | 06/02/2008.. | CBT..... | 0 | 0 | 0 | (1,454,015) | 3,425,800 |
| US 10-YR NOTE..... | 500 | 09/30/2008.. | 56,260,938 | 56,960,938 | (700,000) | 06/20/2008.. | CBT..... | 0 | 0 | 0 | (700,000) | 0 |
| US 30-YR NOTE..... | 135 | 09/30/2008.. | 15,397,383 | 15,605,156 | (207,773) | 06/02/2008.. | CBT..... | 0 | 0 | 0 | (207,773) | 243,000 |
| 0599999. Subtotal - Short Futures Positions - Hedging Transactions..... | | | 394,781,025 | 397,168,344 | (2,387,319) | XXX..... | XXX..... | 0 | 0 | 0 | (2,387,319) | 4,045,000 |
| 0899999. Subtotal - Short Futures Positions..... | | | 394,781,025 | 397,168,344 | (2,387,319) | XXX..... | XXX..... | 0 | 0 | 0 | (2,387,319) | 4,045,000 |
| 2599999. Subtotal - Hedging Transactions..... | | | 450,559,150 | 454,129,281 | (1,204,507) | XXX..... | XXX..... | 0 | 0 | 0 | (1,204,507) | 4,045,000 |
| 9999999. Totals..... | | | 450,559,150 | 454,129,281 | (1,204,507) | XXX..... | XXX..... | 0 | 0 | 0 | (1,204,507) | 4,045,000 |

TRAVELERS CASUALTY AND SURETY COMPANY SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|---------------------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Open Depositories | | | | | | | | |
| Bank of America, N.A..... | Hartford, CT..... |1.240 |91 |0 |(450,227) |(669,248) |(913,592) | XXX |
| Citibank, N.A..... | New Castle, DE..... |0.000 |0 |0 |(22,248) |(236,608) |(17,495) | XXX |
| Citibank, N.A. - China..... | Shanghai, CH..... |0.000 |0 |0 |0 |36,077 |34,305 | XXX |
| JP Morgan Chase Bank, N.A..... | New York, NY..... |0.000 |0 |0 |0 |0 |0 | XXX |
| 0199999. Total Open Depositories..... | XXX..... | XXX..... |91 |0 |(472,475) |(869,780) |(896,782) | XXX |
| 0399999. Total Cash on Deposit..... | XXX..... | XXX..... |91 |0 |(472,475) |(869,780) |(896,782) | XXX |
| 0499999. Cash in Company's Office..... | XXX..... | XXX..... | XXX..... | XXX..... |0 |0 |133 | XXX |
| 0599999. Total Cash..... | XXX..... | XXX..... |91 |0 |(472,475) |(869,780) |(896,649) | 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 |
|------------------|-----------|-----------------------|--------------------------|---------------|--------------------------------------|--|-------------------------------------|
|------------------|-----------|-----------------------|--------------------------|---------------|--------------------------------------|--|-------------------------------------|

NONE

QE09



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths

ALLOCATED BY STATES AND TERRITORIES

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. Alabama.....AL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska.....AK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona.....AZ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas.....AR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California.....CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado.....CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut.....CT | 0 | 0 | 0 | (1) | 144,721 | 152,019 | 1 | 45,201 |
| 8. Delaware.....DE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia.....DC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Florida.....FL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia.....GA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Hawaii.....HI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Idaho.....ID | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois.....IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana.....IN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. Iowa.....IA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas.....KS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. Kentucky.....KY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. Louisiana.....LA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Maine.....ME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland.....MD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. Massachusetts.....MA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. Michigan.....MI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. Minnesota.....MN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi.....MS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri.....MO | 0 | 0 | 0 | 0 | (723) | 0 | 0 | 2,081 |
| 27. Montana.....MT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska.....NE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada.....NV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. New Hampshire.....NH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey.....NJ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. New Mexico.....NM | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York.....NY | 0 | 0 | (467) | 0 | (684) | .6 | 0 | .273 |
| 34. North Carolina.....NC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. North Dakota.....ND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio.....OH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 37. Oklahoma.....OK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. Oregon.....OR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39. Pennsylvania.....PA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 40. Rhode Island.....RI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina.....SC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota.....SD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee.....TN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 44. Texas.....TX | 0 | 0 | 0 | 0 | (2,109) | 0 | 0 | 6,074 |
| 45. Utah.....UT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont.....VT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia.....VA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48. Washington.....WA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 49. West Virginia.....WV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 50. Wisconsin.....WI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 51. Wyoming.....WY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa.....AS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam.....GU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico.....PR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. US Virgin Islands.....VI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands.....MP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada.....CN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Alien.....OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | 0 | 0 | (467) | (1) | 141,205 | 152,025 | 1 | 53,629 |

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

| Hospitals | States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-----------|---------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. | Alabama.....AL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. | Alaska.....AK | 0 | 0 | 0 | 1 | (8,089) | 30,000 | 0 | (6,818) |
| 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 | (210,930) | 0 | 0 | (177,801) |
| 6. | Colorado.....CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. | Connecticut.....CT | 0 | 0 | 0 | (1) | 95,531 | 100,349 | 1 | 29,838 |
| 8. | Delaware.....DE | 0 | 0 | 778,031 | (1) | 792,162 | 14,130 | 1 | 0 |
| 9. | District of Columbia.....DC | 0 | 0 | 0 | 0 | (95,465) | 0 | 0 | 274,897 |
| 10. | Florida.....FL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. | Georgia.....GA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. | Hawaii.....HI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. | Idaho.....ID | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. | Illinois.....IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. | Indiana.....IN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. | Iowa.....IA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. | Kansas.....KS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. | Kentucky.....KY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. | Louisiana.....LA | 0 | 0 | 0 | 0 | 0 | 1,118 | 0 | 0 |
| 20. | Maine.....ME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. | Maryland.....MD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. | Massachusetts.....MA | 0 | 0 | 0 | (1) | (2,617) | 0 | 1 | 7,535 |
| 23. | Michigan.....MI | 0 | 0 | 0 | 0 | (45,861) | 0 | 0 | 132,060 |
| 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 | (54,024) | 0 | 0 | 155,566 |
| 27. | Montana.....MT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. | Nebraska.....NE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. | Nevada.....NV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. | New Hampshire.....NH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. | New Jersey.....NJ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. | New Mexico.....NM | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. | New York.....NY | 0 | 0 | (385,125) | 0 | (564,285) | 4,867 | 0 | 225,230 |
| 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 | (5,520) | 5,042 | 1 | 15,897 |
| 37. | Oklahoma.....OK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. | Oregon.....OR | 0 | 0 | 0 | 0 | (3,233) | 1,000 | 1 | 9,313 |
| 39. | Pennsylvania.....PA | 0 | 0 | 0 | 0 | (8,296) | 0 | 0 | 23,890 |
| 40. | Rhode Island.....RI | 0 | 0 | 0 | 0 | (153) | 0 | 0 | 444 |
| 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 | (663) | 0 | 0 | 1,910 |
| 45. | Utah.....UT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. | Vermont.....VT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. | Virginia.....VA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 696,647 |
| 48. | Washington.....WA | 0 | 0 | 0 | 0 | (130,086) | 0 | 0 | (103,032) |
| 49. | West Virginia.....WV | 0 | 0 | 0 | 0 | (45,298) | 0 | 0 | 130,428 |
| 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 | 392,906 | (2) | (286,829) | 156,506 | 5 | 1,416,006 |

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

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

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. Alabama.....AL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska.....AK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona.....AZ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas.....AR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California.....CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado.....CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut.....CT | 0 | 0 | 0 | (2) | 170,931 | 179,550 | 4 | 53,387 |
| 8. Delaware.....DE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia.....DC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Florida.....FL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia.....GA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Hawaii.....HI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Idaho.....ID | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois.....IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana.....IN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. Iowa.....IA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas.....KS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. Kentucky.....KY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. Louisiana.....LA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Maine.....ME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland.....MD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. Massachusetts.....MA | 0 | 0 | 0 | 0 | (2,311) | 0 | 0 | 6,655 |
| 23. Michigan.....MI | 0 | 0 | 0 | 0 | (83) | 0 | 0 | 239 |
| 24. Minnesota.....MN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi.....MS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri.....MO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 27. Montana.....MT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska.....NE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada.....NV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. New Hampshire.....NH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey.....NJ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. New Mexico.....NM | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York.....NY | 0 | 0 | (188,284) | 0 | (275,873) | 2,380 | 0 | 110,113 |
| 34. North Carolina.....NC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. North Dakota.....ND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio.....OH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 37. Oklahoma.....OK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. Oregon.....OR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39. Pennsylvania.....PA | 0 | 0 | 0 | 0 | (34) | 0 | 0 | 97 |
| 40. Rhode Island.....RI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina.....SC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota.....SD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee.....TN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 44. Texas.....TX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 45. Utah.....UT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont.....VT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia.....VA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48. Washington.....WA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 49. West Virginia.....WV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 50. Wisconsin.....WI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 51. Wyoming.....WY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa.....AS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam.....GU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico.....PR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. US Virgin Islands.....VI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands.....MP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada.....CN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Alien.....OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | 0 | 0 | (188,284) | (2) | (107,370) | 181,930 | 4 | 170,491 |

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Other Health Care Facilities

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. Alabama.....AL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska.....AK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona.....AZ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas.....AR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California.....CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado.....CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut.....CT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Delaware.....DE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia.....DC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Florida.....FL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia.....GA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Hawaii.....HI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Idaho.....ID | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois.....IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana.....IN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. Iowa.....IA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas.....KS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. Kentucky.....KY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. Louisiana.....LA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Maine.....ME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland.....MD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. Massachusetts.....MA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. Michigan.....MI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. Minnesota.....MN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi.....MS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri.....MO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 27. Montana.....MT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska.....NE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada.....NV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. New Hampshire.....NH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey.....NJ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. New Mexico.....NM | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York.....NY | 0 | 0 | (1,789) | 0 | (2,622) | 23 | 0 | 1,047 |
| 34. North Carolina.....NC | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 35. North Dakota.....ND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio.....OH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 37. Oklahoma.....OK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. Oregon.....OR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39. Pennsylvania.....PA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 40. Rhode Island.....RI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina.....SC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota.....SD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee.....TN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 44. Texas.....TX | 0 | 0 | 0 | 0 | (218) | 0 | 0 | 627 |
| 45. Utah.....UT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont.....VT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia.....VA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48. Washington.....WA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 49. West Virginia.....WV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 50. Wisconsin.....WI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 51. Wyoming.....WY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa.....AS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam.....GU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico.....PR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. US Virgin Islands.....VI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands.....MP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada.....CN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Alien.....OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | 0 | 0 | (1,789) | 1 | (2,840) | 23 | 0 | 1,674 |

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Medical Malpractice Policies Effective Prior to 1/1/76

ALLOCATED BY STATES AND TERRITORIES

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. Alabama.....AL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska.....AK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona.....AZ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas.....AR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California.....CA | 0 | 0 | 0 | 0 | (19,293) | 0 | 0 | (16,262) |
| 6. Colorado.....CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut.....CT | 0 | 0 | 0 | (3) | 221,893 | 233,083 | 7 | 69,305 |
| 8. Delaware.....DE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia.....DC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Florida.....FL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia.....GA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Hawaii.....HI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Idaho.....ID | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois.....IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana.....IN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. Iowa.....IA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas.....KS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. Kentucky.....KY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. Louisiana.....LA | 0 | 0 | 0 | 0 | 0 | 382 | 0 | 0 |
| 20. Maine.....ME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland.....MD | 0 | 0 | 0 | 0 | (90,213) | 585,515 | 126 | 259,775 |
| 22. Massachusetts.....MA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. Michigan.....MI | 0 | 0 | 0 | 0 | (13,423) | 0 | 0 | 38,652 |
| 24. Minnesota.....MN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi.....MS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri.....MO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 27. Montana.....MT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska.....NE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada.....NV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. New Hampshire.....NH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey.....NJ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. New Mexico.....NM | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York.....NY | 0 | 0 | (202,366) | 0 | (296,506) | 2,557 | 0 | 118,348 |
| 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 | (5,429) | 4,958 | 0 | 15,633 |
| 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 | (47,803) | 0 | 0 | 137,652 |
| 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 | (16,291) | 0 | 0 | 46,910 |
| 45. Utah.....UT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont.....VT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia.....VA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48. Washington.....WA | 0 | 0 | 0 | 0 | (95,133) | 0 | 0 | (75,347) |
| 49. West Virginia.....WV | 0 | 0 | 0 | 0 | (2,861) | 0 | 0 | 8,237 |
| 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 | (202,366) | (3) | (365,057) | 826,495 | 133 | 602,901 |

DETAILS OF WRITE-INS

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

NONE