

QUARTERLY STATEMENT
AS OF JUNE 30, 2008
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

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

Statutory Home Office: One Tower Square, Hartford, CT 06183
Main Administrative Office: One Tower Square, Hartford, CT 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT 06183-6014
Primary Location of Books and Records: One Tower Square, Hartford, CT 06183 (860) 277-0111
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
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(E-Mail Address) (Fax Number)

OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Brian W MacLean

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 [x] No []
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

THE TRAVELERS INDEMNITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,968,787,876	0	12,968,787,876	12,825,697,327
2. Stocks:				
2.1 Preferred stocks.....	159,664,326	0	159,664,326	146,050,982
2.2 Common stocks.....	3,804,952,588	29,216,289	3,775,736,299	3,679,301,435
3. Mortgage loans on real estate:				
3.1 First liens.....	37,489,781	0	37,489,781	38,176,054
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	175,699,255	0	175,699,255	177,780,509
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(432,154,143)), cash equivalents (\$.....15,023,504) and short-term investments (\$.....674,247,802).....	257,117,163	0	257,117,163	111,705,600
6. Contract loans (including \$.....0 premium notes).....	4,266,689	4,266,689	0	0
7. Other invested assets.....	814,601,384	55,377,129	759,224,256	857,905,678
8. Receivables for securities.....	72,375,093	0	72,375,093	360,578
9. Aggregate write-ins for invested assets.....	(904,034)	0	(904,034)	(904,034)
10. Subtotals, cash and invested assets (Lines 1 to 9).....	18,294,050,122	88,860,107	18,205,190,016	17,836,074,129
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	165,007,036	0	165,007,036	161,992,949
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	272,503,867	85,032,743	187,471,124	239,234,399
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....20,617,347 earned but unbilled premiums).....	949,381,835	7,592,848	941,788,987	923,571,554
13.3 Accrued retrospective premiums.....	61,014,246	797,447	60,216,799	52,898,698
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	860,487,011	0	860,487,011	956,973,739
14.2 Funds held by or deposited with reinsured companies.....	4,481,666	0	4,481,666	12,355,589
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	12,411,590
16.2 Net deferred tax asset.....	803,720,148	515,364,018	288,356,130	281,403,951
17. Guaranty funds receivable or on deposit.....	8,630,631	0	8,630,631	10,041,444
18. Electronic data processing equipment and software.....	53,745,839	301,897	53,443,942	55,085,904
19. Furniture and equipment, including health care delivery assets (\$.....0).....	195,209,761	195,209,761	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.....	0	0	0	444,920,816
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	955,329,589	611,135,630	344,193,959	297,381,886
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	22,623,561,752	1,504,294,451	21,119,267,301	21,284,346,648
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	22,623,561,752	1,504,294,451	21,119,267,301	21,284,346,648

DETAILS OF WRITE-INS

0901. Investments in process.....	(904,034)	0	(904,034)	(904,034)
0902.....	0	0	0	0
0903.....	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	(904,034)	0	(904,034)	(904,034)
2301. COLI supplemental benefits trust.....	115,267,014	0	115,267,014	115,874,926
2302. Suspense, undistributed payments.....	65,895,813	0	65,895,813	21,248,683
2303. Other assets.....	65,203,514	66,561	65,136,953	61,420,090
2398. Summary of remaining write-ins for Line 23 from overflow page.....	708,963,248	611,069,069	97,894,179	98,838,186
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	955,329,589	611,135,630	344,193,959	297,381,886

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....797,124,972).....	7,205,054,090	7,257,418,346
2. Reinsurance payable on paid losses and loss adjustment expenses.....	5,018,686	5,477,634
3. Loss adjustment expenses.....	1,597,048,703	1,582,247,145
4. Commissions payable, contingent commissions and other similar charges.....	93,265,877	142,492,292
5. Other expenses (excluding taxes, licenses and fees).....	64,606,899	123,887,931
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	99,024,911	106,891,620
7.1 Current federal and foreign income taxes (including \$....53,268,309 on realized capital gains (losses)).....	21,054,431	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,095,383,393 and including warranty reserves of \$.....0).....	1,902,318,326	1,875,314,505
10. Advance premium.....	69,694,347	50,811,744
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,790,825	7,141,139
12. Ceded reinsurance premiums payable (net of ceding commissions).....	124,326,731	123,730,320
13. Funds held by company under reinsurance treaties.....	249,895,300	274,342,864
14. Amounts withheld or retained by company for account of others.....	884,445,815	880,587,963
15. Remittances and items not allocated.....	110,534,735	108,170,846
16. Provision for reinsurance.....	324,543,600	324,076,676
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	117,005,701	0
20. Payable for securities.....	12,800,137	4,678,710
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	16,554,042	(53,566,733)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	12,905,983,158	12,813,703,001
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	12,905,983,158	12,813,703,001
27. Aggregate write-ins for special surplus funds.....	51,254,589	90,260,004
28. Common capital stock.....	10,770,000	10,770,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	4,284,442,950	4,284,442,950
33. Unassigned funds (surplus).....	3,866,816,604	4,085,170,693
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	8,213,284,143	8,470,643,647
36. TOTALS.....	21,119,267,301	21,284,346,648

DETAILS OF WRITE-INS

2301. Escheat liability.....	60,666,230	1,893,744
2302. Retrospective premium reserve.....	9,508,488	0
2303. Interest deposit liability.....	5,851,158	6,178,243
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(59,471,834)	(61,638,720)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	16,554,042	(53,566,733)
2701. Special surplus from retroactive reinsurance.....	51,254,589	90,260,004
2702.	0	0
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	51,254,589	90,260,004
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

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 \$.....841,935,572).....	862,312,616	931,827,616	1,875,268,767
1.2 Assumed..... (written \$.....9,143,405,709).....	9,094,871,699	9,050,066,894	18,247,608,319
1.3 Ceded..... (written \$.....7,866,316,094).....	7,863,536,971	7,971,924,599	15,957,932,161
1.4 Net..... (written \$.....2,119,025,187).....	2,093,647,345	2,009,969,911	4,164,944,925
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,143,803,800):			
2.1 Direct.....	332,116,022	456,896,083	700,005,690
2.2 Assumed.....	4,384,856,837	4,628,955,334	7,552,655,383
2.3 Ceded.....	3,771,955,061	4,135,966,954	6,301,365,647
2.4 Net.....	945,017,798	949,884,463	1,951,295,426
3. Loss adjustment expenses incurred.....	270,886,123	288,497,257	504,123,738
4. Other underwriting expenses incurred.....	655,200,147	589,917,079	1,263,146,470
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,871,104,068	1,828,298,799	3,718,565,634
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	222,543,276	181,671,112	446,379,291
INVESTMENT INCOME			
9. Net investment income earned.....	642,991,080	404,672,435	1,348,659,374
10. Net realized capital gains (losses) less capital gains tax of \$.....3,629,937.....	(15,193,210)	9,586,470	(23,152,781)
11. Net investment gain (loss) (Lines 9 + 10).....	627,797,870	414,258,905	1,325,506,593
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....11,195,834 amount charged off \$.....15,861,605).....	(4,665,771)	(6,119,128)	(8,738,702)
13. Finance and service charges not included in premiums.....	10,834,837	9,942,059	20,873,694
14. Aggregate write-ins for miscellaneous income.....	(58,663,716)	(9,398,918)	(10,250,014)
15. Total other income (Lines 12 through 14).....	(52,494,650)	(5,575,987)	1,884,978
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	797,846,496	590,354,030	1,773,770,862
17. Dividends to policyholders.....	2,774,595	1,890,944	5,418,654
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	795,071,901	588,463,086	1,768,352,209
19. Federal and foreign income taxes incurred.....	129,068,692	78,305,284	283,835,911
20. Net income (Line 18 minus Line 19) (to Line 22).....	666,003,209	510,157,802	1,484,516,298
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	8,470,643,647	7,962,455,631	7,962,455,630
22. Net income (from Line 20).....	666,003,209	510,157,802	1,484,516,298
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or losses less capital gains tax of \$.....(21,380,289).....	(42,157,232)	322,112,697	108,826,018
25. Change in net unrealized foreign exchange capital gain (loss).....	5,903,662	(1,032,860)	1,899,709
26. Change in net deferred income tax.....	29,103,934	20,898,103	95,148,432
27. Change in nonadmitted assets.....	(166,213,077)	(258,581,762)	(479,315,894)
28. Change in provision for reinsurance.....	0	0	210,962,888
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	51,522,373
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(750,000,000)	(540,000,000)	(965,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	(371,807)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(257,359,504)	53,553,980	508,188,017
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	8,213,284,143	8,016,009,611	8,470,643,647
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in COLI cash values.....	(117,937)	2,664,871	4,587,126
1402. Fines and penalties of regulatory authorities.....	(1,717,069)	(184,811)	(407,257)
1403. Profit and loss, miscellaneous.....	(21,239,808)	2,150,499	(21,331,009)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(35,588,902)	(14,029,476)	6,901,126
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(58,663,716)	(9,398,918)	(10,250,014)
3701. Prior period adjustment.....	0	0	(371,807)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	(371,807)

THE TRAVELERS INDEMNITY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	2,117,594,976	4,440,657,694
2. Net investment income.....	660,958,638	1,402,558,605
3. Miscellaneous income.....	(52,494,650)	1,884,978
4. Total (Lines 1 through 3).....	2,726,058,965	5,845,101,277
5. Benefit and loss related payments.....	893,480,351	1,811,526,568
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,020,113,341	1,689,022,534
8. Dividends paid to policyholders.....	1,124,909	3,097,114
9. Federal and foreign income taxes paid (recovered) net of \$.....(1,046,296) tax on capital gains (losses).....	99,232,607	344,350,519
10. Total (Lines 5 through 9).....	2,013,951,210	3,847,996,735
11. Net cash from operations (Line 4 minus Line 10).....	712,107,755	1,997,104,542
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	766,471,442	2,010,064,619
12.2 Stocks.....	831,269,649	144,251,469
12.3 Mortgage loans.....	686,273	3,768,182
12.4 Real estate.....	0	4,791,195
12.5 Other invested assets.....	63,800,879	90,848,046
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	98	(49,207)
12.7 Miscellaneous proceeds.....	8,121,427	3,912,110
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,670,349,768	2,257,586,414
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	972,716,786	2,269,028,856
13.2 Stocks.....	939,238,561	140,299,777
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	514,060	39,582,828
13.5 Other invested assets.....	20,137,270	63,609,688
13.6 Miscellaneous applications.....	72,014,515	51,425,122
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,004,621,192	2,563,946,271
14. Net increase (decrease) in contract loans and premium notes.....	(1,491,195)	(682,177)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(332,780,230)	(305,677,679)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	51,522,372
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	750,000,000	965,000,000
16.6 Other cash provided (applied).....	516,084,038	(506,353,465)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(233,915,962)	(1,419,831,093)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	145,411,563	271,595,770
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	111,705,600	(159,890,170)
19.2 End of period (Line 18 plus Line 19.1).....	257,117,163	111,705,600
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Intercompany transactions.....	208,497,100	(139,353,900)
20.0002 Bonds converted to stock.....	7,254,646	0
20.0003 Stock distributions from limited partnerships.....	4,934,376	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

The Northland Company, a wholly-owned non-insurance subsidiary of The Travelers Indemnity Company (the Company), was dissolved effective May 1, 2008. As a result of this dissolution, Commercial Guaranty Casualty Insurance Company (CGCIC) and Jupiter Holdings, Inc. became direct subsidiaries of the Company.

On June 2, 2008, the Company completed the sale of CGCIC to Max Specialty Insurance Company, an unaffiliated entity. Prior to the sale, CGCIC entered into a "Transfer and Assumption" agreement effective January 1, 2008 and transferred all of its assets over and above certain "Retained Assets" as defined in the "Stock Purchase Agreement" as well as all of its liabilities, to the Company. As a result of this sale, Commercial Guaranty Insurance Company (CGI) became a direct subsidiary of the Company. For additional details on the sale of CGCIC please see Schedule D Part 4.

Note 11 - Debt

No significant change.

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

No significant change.

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

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

NOTES TO FINANCIAL STATEMENTS**Note 14 - Contingencies**

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

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

During the quarter ended June 30, 2008, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
<u>Bonds</u>				
NAIC 3	1	\$ 953,120	\$ 2,722,500	\$ (25,620)
NAIC 4	2	\$ 1,791,547	\$ 1,279,229	\$ 93,312
<u>Preferred Stock</u>				
NAIC 4	1	\$ 506,104	\$ 832,464	\$ (85,421)

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.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Changes in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 25 – Intercompany Pooling Arrangements

No significant change.

Note 26 – Structured Settlements

No significant change.

Note 27 – Health Care Receivables

No significant change.

Note 28 – Participating Policies

No significant change.

Note 29 – Premium Deficiency Reserves

No significant change.

Note 30 – High Deductibles

No significant change.

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

No significant change

Note 32 – Asbestos/Environmental Reserves

No significant change.

Note 33 – Subscriber Savings Accounts

No significant change.

Note 34 – Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [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 [X]

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$.....0	\$.....0
14.22 Preferred Stock.....	\$.....0	\$.....0
14.23 Common Stock.....	\$.....3,690,200,196	\$.....3,776,405,301
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgage Loans on Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....217,692,110	\$.....222,025,094
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,907,892,306	\$.....3,998,430,395
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$.....0	\$.....0

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

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

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 [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	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 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Oaktree Capital Management	333 South Grand Ave., Los Angeles, CA 90071

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

17.2 If no, list exceptions:

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

If yes, attach an explanation.
 The company commuted various reinsurance agreements through the year-to-date period ending June 30, 2008. The impact of these commutations on the company's net income was immaterial.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	AA-1320034.....	PARIS RE SA.....	FRANCE.....	NO.....

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.....		12,682,454	14,057,592	2,771,544	3,910,745	66,455,610	37,838,193
2. Alaska.....AK.....L.....		440,472	266,704	236,653	347,043	10,050,390	3,782,177
3. Arizona.....AZ.....L.....		13,810,955	15,605,677	9,365,544	2,607,497	54,897,350	52,844,186
4. Arkansas.....AR.....L.....		10,829,661	14,865,715	8,909,267	10,064,181	86,588,669	64,915,618
5. California.....CA.....Q.....		848,415	1,135,622	7,061,228	14,846,502	134,970,240	152,003,372
6. Colorado.....CO.....L.....		27,584,649	26,182,672	7,302,004	9,026,469	96,799,937	93,050,871
7. Connecticut.....CT.....L.....		17,377,992	20,106,970	12,149,375	12,749,029	211,888,712	169,726,137
8. Delaware.....DE.....L.....		5,700,326	7,551,254	5,426,894	3,120,613	41,484,520	35,795,900
9. District of Columbia.....DC.....L.....		10,513,137	12,972,516	3,699,279	2,130,721	56,548,931	40,575,674
10. Florida.....FL.....L.....		28,445,890	31,208,298	10,363,170	17,517,642	389,099,495	278,764,551
11. Georgia.....GA.....L.....		24,277,218	23,477,390	11,442,662	9,007,706	109,832,645	76,485,488
12. Hawaii.....HI.....L.....		3,170,392	3,950,691	1,201,946	539,666	24,952,289	11,511,408
13. Idaho.....ID.....L.....		4,416,547	3,890,866	1,901,383	1,016,104	14,201,557	10,295,684
14. Illinois.....IL.....L.....		41,469,216	57,831,894	38,683,373	35,759,407	309,402,821	335,015,446
15. Indiana.....IN.....L.....		17,379,547	22,232,020	7,488,908	7,934,445	55,459,592	52,000,060
16. Iowa.....IA.....L.....		7,569,247	8,306,560	6,295,277	4,015,278	57,334,141	48,780,154
17. Kansas.....KS.....L.....		25,979,441	26,572,588	10,729,425	12,872,958	76,002,706	61,915,597
18. Kentucky.....KY.....L.....		10,389,802	9,578,299	4,322,926	3,808,802	102,735,172	27,379,591
19. Louisiana.....LA.....L.....		8,128,958	7,534,015	5,704,482	30,712,434	70,210,683	59,683,946
20. Maine.....ME.....L.....		1,803,070	2,027,719	907,054	710,665	32,480,763	7,173,852
21. Maryland.....MD.....L.....		25,542,014	27,499,975	19,092,056	11,953,293	78,057,110	73,615,863
22. Massachusetts.....MA.....L.....		51,906,552	60,832,793	27,150,170	33,362,429	321,442,481	285,567,668
23. Michigan.....MI.....L.....		18,196,011	16,631,096	11,945,727	10,101,240	133,215,125	114,416,999
24. Minnesota.....MN.....L.....		10,957,880	10,032,067	4,433,264	2,261,600	90,983,887	56,497,011
25. Mississippi.....MS.....L.....		10,838,344	13,476,307	6,332,687	8,211,212	60,867,879	54,146,261
26. Missouri.....MO.....L.....		16,642,114	15,915,731	10,760,544	13,921,668	80,693,301	85,914,597
27. Montana.....MT.....L.....		4,722,122	4,879,136	1,842,735	1,904,262	15,955,212	13,728,978
28. Nebraska.....NE.....L.....		14,193,478	13,112,718	7,872,857	5,927,230	57,122,417	61,633,321
29. Nevada.....NV.....L.....		15,676,184	17,451,169	1,927,365	6,690,137	39,396,892	42,974,973
30. New Hampshire.....NH.....L.....		8,525,716	12,370,056	4,232,398	2,908,118	54,490,611	56,010,569
31. New Jersey.....NJ.....L.....		49,829,009	57,569,760	28,849,990	35,983,213	432,573,662	370,916,323
32. New Mexico.....NM.....L.....		3,609,929	4,318,602	2,166,184	1,831,564	22,200,939	23,178,067
33. New York.....NY.....L.....		65,494,135	78,513,754	69,305,816	357,155,742	827,897,068	841,619,273
34. North Carolina.....NC.....L.....		46,737,405	56,018,979	19,001,969	22,505,346	166,536,062	149,904,801
35. North Dakota.....ND.....L.....		1,323,954	950,163	232,866	139,095	1,486,457	1,881,868
36. Ohio.....OH.....L.....		16,400,097	16,659,117	8,589,776	12,701,494	85,715,640	101,690,415
37. Oklahoma.....OK.....L.....		9,008,997	7,378,317	10,816,375	5,805,432	43,578,985	25,511,160
38. Oregon.....OR.....L.....		5,882,223	5,979,412	2,556,839	2,516,857	26,112,361	22,097,463
39. Pennsylvania.....PA.....L.....		44,927,700	49,790,590	22,257,567	25,054,428	329,310,847	326,766,633
40. Rhode Island.....RI.....L.....		3,690,281	4,497,577	2,368,478	1,831,163	30,678,007	27,379,232
41. South Carolina.....SC.....L.....		13,274,325	15,773,291	3,622,204	2,602,921	44,172,161	38,096,666
42. South Dakota.....SD.....L.....		1,581,880	1,218,383	5,615,526	2,904,237	17,148,104	10,564,149
43. Tennessee.....TN.....L.....		26,875,180	28,354,142	9,843,557	7,899,615	150,860,748	88,770,438
44. Texas.....TX.....L.....		37,357,279	45,257,408	16,828,879	18,186,193	329,341,630	328,176,154
45. Utah.....UT.....L.....		6,240,304	5,912,433	1,986,954	1,317,685	18,913,595	15,246,218
46. Vermont.....VT.....L.....		3,480,644	3,888,360	1,801,719	2,098,380	29,656,032	22,885,627
47. Virginia.....VA.....L.....		27,758,314	35,970,263	13,986,769	12,964,001	168,536,938	123,257,173
48. Washington.....WA.....L.....		11,671,077	12,394,394	8,568,643	7,344,892	50,874,475	48,569,876
49. West Virginia.....WV.....L.....		4,086,993	3,783,950	559,766	1,838,553	52,438,126	54,372,054
50. Wisconsin.....WI.....L.....		10,449,972	9,612,048	2,878,471	7,465,908	52,438,719	30,202,672
51. Wyoming.....WY.....L.....		1,860,119	1,633,698	773,749	329,282	3,847,223	5,887,456
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		1,506	119	450	2,972	15,001	17,647
54. Puerto Rico.....PR.....L.....		354,025	531,768	17,385	74,374	104,686	442,647
55. US Virgin Islands.....VI.....L.....		13,041	35,746	0	0	13	19,351
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.....		9,380	(47,550)	135,177	(134,119)	5,026,412	5,589,523
59. Totals.....(a).....53.....		841,935,572	947,550,833	484,317,306	810,358,326	5,823,085,025	5,127,087,030

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		9,379	(47,550)	135,177	(134,119)	5,026,412	5,589,523
5802. Bahama Islands.....XXX.....		1	0	0	0	0	0
5803.....XXX.....		0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		9,380	(47,550)	135,177	(134,119)	5,026,412	5,589,523

(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

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.....	76,679,921	55,650,460	72.6	46.5
2. Allied lines.....	55,900,860	23,866,536	42.7	38.8
3. Farmowners multiple peril.....	11,209,086	6,631,870	59.2	35.3
4. Homeowners multiple peril.....	33,280,499	20,729,732	62.3	10.5
5. Commercial multiple peril.....	128,382,250	30,665,834	23.9	23.5
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	6,322	40,189	635.7	(19,538.1)
9. Inland marine.....	19,283,545	502,448	2.6	33.9
10. Financial guaranty.....	210,075	0	0.0	0.0
11.1. Medical malpractice-occurrence.....	0	1,238	0.0	0.0
11.2. Medical malpractice-claims made.....	0	(49,249)	0.0	(37,090.5)
12. Earthquake.....	13,484,472	5,153,565	38.2	30.9
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.....	276,964	1,124,160	405.9	0.0
16. Workers' compensation.....	235,732,581	153,152,652	65.0	76.7
17.1. Other liability-occurrence.....	153,816,436	(2,561,601)	(1.7)	55.1
17.2. Other liability-claims made.....	(318,434)	(46,009,247)	14,448.6	830.9
18.1. Products liability-occurrence.....	2,806,720	11,376,767	405.3	(405.0)
18.2. Products liability-claims made.....	12	0	0.6	(50.0)
19.1, 19.2 Private passenger auto liability.....	33,811,829	26,903,247	79.6	55.9
19.3, 19.4 Commercial auto liability.....	57,897,129	28,238,484	48.8	32.6
21. Auto physical damage.....	32,599,558	15,762,826	48.4	43.3
22. Aircraft (all perils).....	0	(1,013,486)	0.0	0.0
23. Fidelity.....	15,691	186,467	1,188.4	(21.5)
24. Surety.....	1,564,528	2,562,103	163.8	96.3
26. Burglary and theft.....	2,750	(44,018)	(1,600.8)	175.1
27. Boiler and machinery.....	5,667,433	(756,035)	(13.3)	(35.2)
28. Credit.....	2,387	1,074	45.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	5	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.....	862,312,616	332,116,022	38.5	49.0
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	40,488,546	74,939,295	81,799,206
2. Allied lines.....	31,401,183	53,146,061	60,123,377
3. Farmowners multiple peril.....	7,190,008	13,682,991	8,724,575
4. Homeowners multiple peril.....	17,262,594	30,111,365	32,991,197
5. Commercial multiple peril.....	61,311,661	126,763,162	137,547,637
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	3,190	6,323	(2,491)
9. Inland marine.....	9,311,324	16,719,245	19,042,617
10. Financial guaranty.....	44,326	129,006	215,920
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	0	0	1,778
12. Earthquake.....	7,440,221	12,617,994	14,258,344
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	1,054	1,054	0
16. Workers' compensation.....	102,352,105	223,285,971	283,733,641
17.1. Other liability-occurrence.....	75,249,701	163,955,573	154,401,324
17.2. Other liability-claims made.....	37,123	(316,664)	20,602
18.1. Products liability-occurrence.....	2,200,785	3,890,604	3,808,438
18.2. Products liability-claims made.....	0	0	(2,048)
19.1, 19.2 Private passenger auto liability.....	11,373,001	25,308,234	42,877,722
19.3, 19.4 Commercial auto liability.....	30,768,577	59,716,666	64,437,128
21. Auto physical damage.....	15,854,311	31,419,021	36,037,155
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	10,476	11,345	2,031
24. Surety.....	676,932	1,166,122	2,177,140
26. Burglary and theft.....	466	3,218	4,458
27. Boiler and machinery.....	3,036,842	5,378,076	5,351,081
28. Credit.....	911	911	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.....	416,015,336	841,935,572	947,550,833
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.....	2,570,409	3,603,454	6,173,863	363,699	52,363	416,062	2,329,246	40,654	3,348,470	5,718,371	122,536	(161,967)	(39,431)
2. 2006.....	356,586	717,293	1,073,879	103,729	7,291	111,021	299,611	11,861	552,464	863,936	46,754	(145,677)	(98,923)
3. Subtotals 2006 + Prior.....	2,926,995	4,320,747	7,247,742	467,428	59,654	527,083	2,628,857	52,515	3,900,935	6,582,306	169,290	(307,643)	(138,353)
4. 2007.....	507,047	1,090,772	1,597,819	255,416	47,776	303,192	401,738	40,977	808,959	1,251,673	150,106	(193,060)	(42,954)
5. Subtotals 2007 + Prior.....	3,434,042	5,411,519	8,845,562	722,844	107,430	830,274	3,030,594	93,492	4,709,894	7,833,980	319,397	(500,704)	(181,307)
6. 2008.....	XXX	XXX	XXX	XXX	429,089	429,089	XXX	300,020	668,103	968,123	XXX	XXX	XXX
7. Totals.....	3,434,042	5,411,519	8,845,562	722,844	536,519	1,259,363	3,030,594	393,511	5,377,997	8,802,103	319,397	(500,704)	(181,307)
8. Prior Year-End's Surplus As Regards Policyholders	8,470,644										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....9.3 %	2. ....(9.3)%	3. ....(2.0)%
													Col. 13, Line 7 Line 8
													4. ....(2.1)%

Q13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Equities and deposits in pools and associations.....	52,382,171	0	52,382,171	58,124,282
2305. Service contract receivable.....	24,421,381	0	24,421,381	26,030,921
2306. Ceded deposit asset.....	8,910,438	0	8,910,438	9,582,498
2307. Amounts receivable under high deductible policies.....	8,720,505	2,153,834	6,566,670	(3,067,066)
2308. State surcharges receivable.....	6,294,382	0	6,294,382	5,042,040
2309. Other assets nonadmitted.....	608,911,358	608,911,358	0	0
2310. Miscellaneous ledger balances.....	3,877	3,877	0	0
2311. Due from unaffiliated companies.....	(9,244)	0	(9,244)	4,204,921
2312. Performance guarantees receivable.....	(215,589)	0	(215,589)	(605,721)
2313. Assumed reinsurance receivable and payable.....	(456,030)	0	(456,030)	(473,688)
2397. Summary of remaining write-ins for Line 23.....	708,963,248	611,069,069	97,894,179	98,838,186

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Deposit asset payable.....	4,691,442	3,869,493
2305. Amounts payable from escrow.....	1,751,061	1,246,967
2306. Retroactive reinsurance reserve assumed.....	578,144	5,818,571
2307. Other liabilities.....	367,664	406,309
2308. Other statutory provisions.....	285,711	285,711
2309. Federal excise tax-reins contracts.....	262,855	4,972
2310. Unpaid electronic data processing equipment.....	72,318	190,977
2311. Undistributed salaries.....	61,441	(184,496)
2312. Miscellaneous deposits.....	50,000	0
2313. Retroactive reinsurance reserve ceded.....	(67,592,470)	(73,277,225)
2397. Summary of remaining write-ins for Line 23.....	(59,471,834)	(61,638,720)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(35,588,902)	5,674,019	6,901,126
1405. Interest on deposit asset.....	0	(19,703,495)	0
1497. Summary of remaining write-ins for Line 14.....	(35,588,902)	(14,029,476)	6,901,126

THE TRAVELERS INDEMNITY COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	177,780,508	147,268,439
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	10,922,581
2.2 Additional investment made after acquisitions.....	514,060	28,660,247
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	710,270
5. Deduct amounts received on disposals.....	0	4,791,195
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	2,595,315	4,989,834
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	175,699,253	177,780,508
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	175,699,253	177,780,508

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	38,176,054	41,944,236
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	686,273	3,768,182
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	37,489,781	38,176,054
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	37,489,781	38,176,054

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	877,595,327	856,412,005
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	375,000	0
2.2 Additional investment made after acquisitions.....	19,762,270	63,609,688
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(20,375,528)	46,735,780
6. Total gain (loss) on disposals.....	494,758	212,072
7. Deduct amounts received on disposals.....	63,800,879	90,831,156
8. Deduct amortization of premium and depreciation.....	87,481	180,534
9. Total foreign exchange change in book/adjusted carrying value.....	637,917	1,637,472
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	814,601,384	877,595,327
12. Deduct total nonadmitted amounts.....	55,377,129	19,689,649
13. Statement value at end of current period (Line 11 minus Line 12).....	759,224,256	857,905,678

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	16,696,167,276	16,432,373,067
2. Cost of bonds and stocks acquired.....	1,911,955,346	2,409,328,633
3. Accrual of discount.....	(16,279,568)	(5,068,730)
4. Unrealized valuation increase (decrease).....	(37,510,994)	56,042,991
5. Total gain (loss) on disposals.....	24,123,717	32,477,221
6. Deduct consideration for bonds and stocks disposed of.....	1,597,741,090	2,154,316,087
7. Deduct amortization of premium.....	7,581,193	43,794,616
8. Total foreign exchange change in book/adjusted carrying value.....	(213,600)	234,963
9. Deduct current year's other than temporary impairment recognized.....	39,515,105	31,110,166
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,933,404,790	16,696,167,276
11. Deduct total nonadmitted amounts.....	29,216,289	45,117,532
12. Statement value at end of current period (Line 10 minus Line 11).....	16,904,188,501	16,651,049,744

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	11,769,255,846	31,441,053,612	31,038,545,880	(82,657,090)	11,769,255,846	12,089,106,488	0	11,907,297,959
2. Class 2 (a).....	678,460,058	58,093,875	20,365,728	50,678,343	678,460,058	766,866,548	0	695,205,233
3. Class 3 (a).....	296,748,601	55,437,594	22,283,833	39,694,288	296,748,601	369,596,650	0	271,261,323
4. Class 4 (a).....	396,282,143	26,786,808	39,703,323	(28,943,991)	396,282,143	354,421,638	0	461,663,392
5. Class 5 (a).....	62,605,451	7,065,408	10,076,218	(2,249,228)	62,605,451	57,345,414	0	89,796,303
6. Class 6 (a).....	28,183,940	0	119,883	(7,341,613)	28,183,940	20,722,444	0	3,166,085
7. Total Bonds.....	13,231,536,040	31,588,437,297	31,131,094,865	(30,819,291)	13,231,536,040	13,658,059,182	0	13,428,390,296
PREFERRED STOCK								
8. Class 1.....	60,494,461	6,193,829	500,000	(2,838,041)	60,494,461	63,350,249	0	55,562,313
9. Class 2.....	53,251,144	14,443,232	0	(1,133,833)	53,251,144	66,560,543	0	55,432,396
10. Class 3.....	14,520,932	2,096,150	6,225,528	578,192	14,520,932	10,969,746	0	13,354,892
11. Class 4.....	20,778,358	0	5,309,083	(1,989,900)	20,778,358	13,479,375	0	20,660,873
12. Class 5.....	942,670	3,640,279	512,560	1,234,024	942,670	5,304,413	0	1,040,508
13. Class 6.....	0	581,315	0	(581,315)	0	0	0	0
14. Total Preferred Stock.....	149,987,565	26,954,805	12,547,171	(4,730,873)	149,987,565	159,664,326	0	146,050,982
15. Total Bonds and Preferred Stock.....	13,381,523,605	31,615,392,102	31,143,642,036	(35,550,164)	13,381,523,605	13,817,723,508	0	13,574,441,278

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

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

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
8299999. Totals.....	674,247,802	XXX	674,320,271	614,545	384,068

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	602,692,969	346,695,471
2. Cost of short-term investments acquired.....	71,519,012,494	123,783,433,275
3. Accrual of discount.....	28,431	67,105
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	98	0
6. Deduct consideration received on disposals.....	71,447,408,799	123,527,497,106
7. Deduct amortization of premium.....	77,391	5,776
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	674,247,802	602,692,969
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	674,247,802	602,692,969

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

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

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	8,265,699
2. Cost of cash equivalents acquired.....	29,794,106	0
3. Accrual of discount.....	10,966	22,301
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	14,760,000	8,288,000
7. Deduct amortization of premium.....	21,568	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).....	15,023,504	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	15,023,504	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

30234479	New York	NY		04/29/2004		339,327	0	0	0	0	0	0	329,327	329,327	0	0	0
0299999. Total - Mortgages With Partial Repayments						339,327	0	0	0	0	0	0	329,327	329,327	0	0	0
0599999. Total Mortgages						339,327	0	0	0	0	0	0	329,327	329,327	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	GarMark Partners, L.P.	Stamford	CT	Garmark Advisors		11/19/1997	2	0	(115,228)	0	1,465,634	1.6
	GSC European Mezzanine Fund, L.P.	Florham Park	NJ	GSC Partners		11/21/2000	2	0	(244,958)	0	16,483,053	25.7
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							0	(360,186)	0	17,948,687	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	American Securities Partners III, L.P.	New York	NY	American Securities Partners		08/22/2001	3	0	1,242	0	1,356,003	1.0
	Behrman Capital III, L.P.	New York	NY	Behrman Capital		07/12/2000	3	0	845,271	0	1,121,614	1.4
	Blackstone Capital Partners III Merchant Banking Fund L.P.	New York	NY	Blackstone Group		11/03/1997	3	0	19,350	0	481,867	0.3
	Blackstone Communication Partners I, L.P.	New York	NY	Blackstone Group		08/29/2000	3	0	19,034	0	226,812	0.1
	Blum Strategic Partners II, L.P.	San Francisco	CA	Blum Capital Partners		07/18/2001	3	0	20,476	0	96,047	0.7
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc.		01/16/2002	3	0	78,710	0	771,010	1.6
	Carmel Global Software Fund L.P.	New York	NY	Carmel Ventures		05/05/2000	1	0	468,943	0	431,057	8.8
	ComVentures V, L.P., a Delaware limited partnership	Palo Alto	CA	ComVentures		10/16/2000	1	0	20,000	0	20,000	0.4
	Cortec Group Fund III, L.P.	New York	NY	Cortec Group		04/19/2000	3	0	372,036	0	1,420,781	4.0
	Cortec Group Fund IV, L.P.	New York	NY	Cortec Group		04/20/2006	3	0	2,032,211	0	7,977,758	1.0
	EQT Northern Europe US no. 1 L.P.	Stockholm	SE	EQT Partners		07/06/2001	3	0	112,120	0	693,817	0.3
	Financial Technology Ventures II (Q), L.P.	San Francisco	CA	Financial Technology Ventures		09/12/2001	1	0	254,120	0	127,060	0.7
	Fox Paine Capital Fund II, L.P.	Foster City	CA	Fox Paine & Company		07/10/2000	3	0	405,041	0	6,124,166	1.3
	GP Capital Partners II, LP	Sao Paulo	BR	GP Investimentos		05/08/1997	3	0	254,084	0	0	1.8
	JW Childs Equity Partners II, L.P.	Boston	MA	J.W. Childs Associates		06/26/1998	3	0	3,937	0	742,079	0.5
	KKR 1996 Fund L.P.	New York	NY	Kohlberg Kravis Roberts & Co.		02/23/1997	3	0	2,193	0	0	0.2
	KRG Capital Fund II, L.P.	Denver	CO	KRG Capital Partners		11/13/2001	3	0	50,726	0	903,790	0.7
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Madison Dearborn Partners		04/02/2001	3	0	87,362	0	636,606	0.2
	New Enterprise Associates 10, Limited Partnership	Baltimore	MD	New Enterprise Associates		02/06/2001	1	0	50,000	0	150,000	0.1
	Providence Equity Partners IV L.P.	Providence	RI	Providence Equity Partners		11/27/2000	3	0	180,056	0	154,644	0.1
	Providence Growth Investors L.P.	Providence	RI	Providence Equity Partners		01/24/2000	3	0	33,468	0	156,821	0.4
	RRE Ventures III-A, L.P.	New York	NY	RRE Ventures		07/06/2001	1	0	61,664	0	626,138	3.4
	SKM Equity Fund III, L.P.	Stamford	CT	Saunders Karp & Megrue		02/01/2000	3	0	2,859	0	217,440	0.8
	SPC Partners II, L.P.	San Francisco	CA	Swander Pace Capital		08/07/2000	3	0	146,558	0	109,000	2.8
	The 2000 Riverside Capital Appreciation Fund, L.P.	New York	NY	The Riverside Company		02/28/2001	3	0	142,035	0	572,265	0.8
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Thomas H. Lee Partners		08/15/2000	3	0	173,453	0	1,164,481	0.3
	Three Cities Fund III, L.P.	New York	NY	Three Cities Research		12/14/1999	3	0	8,479	0	13,070	1.6
	TVG Asian Communications Fund II, L.P.	George Town	KY	Telecom Venture Group Limited		06/09/2000	1	0	7,308	0	112,724	0.3
Vestar Capital Partners IV, L.P.	New York	NY	Vestar Capital Partners		12/15/1999	3	0	2,876	0	242,980	0.3	
Wayzata Opportunities Fund, LLC	Wayzata	MN	Wayzata Investment Partners		02/22/2006	0	0	185,000	0	67,122	0.9	
Willis Stein & Partners III, L.P.	Chicago	IL	Willis Stein & Partners		11/21/2000	3	0	676,237	0	366,364	0.8	
Worldview Technology Partners IV, L.P.	Palo Alto	CA	Worldview Technology Partners		12/15/2000	1	0	80,618	0	131,048	0.4	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	6,797,467	0	27,214,563	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners V L.P.	New York	NY	Blackstone Group		04/24/2006	0	0	127,983	0	4,294,994	1.2
	Blackstone Real Estate Partnership III, LP	New York	NY	Blackstone		09/30/1999	0	0	38,746	0	764,399	0.5
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							0	166,729	0	5,059,393	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Cerberus Partners		11/09/2006	0	0	3,300,000	0	13,350,000	0.0
	Encap Energy Capital Fund V, L.P.	Houston	TX	EnCap Investments		08/23/2004	0	0	240,004	0	221,241	1.0
	JLL Partners Fund IV, L.P.	New York	NY	Joseph Littlejohn & Levy		06/29/2001	3	0	28,357	0	2,745,545	1.5
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	1,896,045	0	24,487,036	0.6
	M.D. Sass Corporate Resurgence Partners III, L.P.	White Plains	NY	MD Sass Partners		02/08/2001	0	0	9,289	0	4,555,422	2.4
	Natural Gas Partners VI, L.P.	Greenwich	CT	Natural Gas Partners		05/10/2000	0	0	8,358	0	790,985	2.2
	Natural Gas Partners VIII, L.P.	Irving	TX	Natural Gas Partners		11/30/2005	0	0	831,455	0	2,864,493	0.7
	Newport Global Opportunities Fund LP	Woodlands	TX	Newport Global Advisors		04/12/2006	0	0	1,446,622	0	5,099,421	4.0
	Shasta Ventures II, L.P.	Palo Alto	CA	Shasta Ventures		10/25/2007	1	375,000	0	7,125,000	3.0	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							375,000	7,760,131	0	61,239,143	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
3999999. Subtotal - Unaffiliated.....								375,000	14,364,141	0	111,461,786	...XXX.....
4199999. Totals.....								375,000	14,364,141	0	111,461,786	...XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	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.						

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

	GarMark Partners, L.P.....	Stamford.....	CT.	Distribution.....	11/19/1997	04/18/2008	.....(115,228)	.....0	.....0	.....0	.....0	.....0	.....0	.....(115,228)	.....(115,228)	.....0	.....0	.....0	.....0
	GSC European Mezzanine Fund, L.P.....	Florham Park.....	NJ.	Distribution.....	11/21/2000	05/06/2008	.....2,970,529	.....0	.....0	.....0	.....0	.....0	.....0	.....2,970,529	.....2,970,529	.....0	.....0	.....0	.....0
	GSC European Mezzanine Offshore	Florham Park.....	NJ.	Distribution.....	03/30/2001	05/12/2008	.....375,353	.....0	.....0	.....0	.....0	.....0	.....0	.....375,353	.....353,602	.....(21,751)	.....0	.....(21,751)	.....0
	GSC European Mezzanine Parallel I	Florham Park.....	NJ.	Distribution.....	03/30/2001	05/12/2008	.....(49,026)	.....0	.....0	.....0	.....0	.....0	.....0	.....(49,026)	.....(49,026)	.....0	.....0	.....0	.....0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							3,181,629	0	0	0	0	0	0	3,181,629	3,159,878	(21,751)	0	(21,751)	0

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

	Alta Communications VIII, L.P.....	Boston.....	MA.	Distribution.....	03/02/2000	06/30/2008	.....51,000	.....0	.....0	.....0	.....0	.....0	.....0	.....51,000	.....51,000	.....0	.....0	.....0	.....0
	American Securities Partners III, L.P	New York.....	NY.	Distribution.....	08/22/2001	06/17/2008	.....1,242	.....0	.....0	.....0	.....0	.....0	.....0	.....1,242	.....1,242	.....0	.....0	.....0	.....0
	Apax Globis Japan Fund, L.P.....	New York.....	NY.	Distribution.....	04/14/2000	06/26/2008	.....141,371	.....0	.....0	.....0	.....0	.....0	.....0	.....141,371	.....147,261	.....5,890	.....0	.....5,890	.....0
	Bain Capital VII Coinvestment Fund,	Boston.....	MA.	Distribution.....	06/29/2001	05/14/2008	.....620,553	.....0	.....0	.....0	.....0	.....0	.....0	.....620,553	.....620,553	.....0	.....0	.....0	.....0
	Blackstone Capital Partners III Merc	New York.....	NY.	Distribution.....	11/03/1997	05/19/2008	.....4,913	.....0	.....0	.....0	.....0	.....0	.....0	.....4,913	.....4,913	.....0	.....0	.....0	.....0
	Blum Strategic Partners II, L.P.....	San Francisco.....	CA.	Distribution.....	07/18/2001	05/30/2008	.....40,568	.....0	.....0	.....0	.....0	.....0	.....0	.....40,568	.....40,568	.....0	.....0	.....0	.....0
	Carmel Global Software Fund L.P....	New York.....	NY.	Distribution.....	05/05/2000	04/28/2008	.....906,743	.....0	.....0	.....0	.....0	.....0	.....0	.....906,743	.....906,743	.....0	.....0	.....0	.....0
	Charles River Partnership XI, LP.....	Waltham.....	MA.	Distribution.....	02/12/2001	06/18/2008	.....69,360	.....0	.....0	.....0	.....0	.....0	.....0	.....69,360	.....69,360	.....0	.....0	.....0	.....0
	Constellation Venture Capital II, L.P.	New York.....	NY.	Distribution.....	05/15/2000	06/18/2008	.....429,463	.....0	.....0	.....0	.....0	.....0	.....0	.....429,463	.....429,463	.....0	.....0	.....0	.....0
	Cortec Group Fund III, L.P.....	New York.....	NY.	Distribution.....	04/19/2000	04/03/2008	.....(11,766)	.....0	.....0	.....0	.....0	.....0	.....0	.....(11,766)	.....(11,766)	.....0	.....0	.....0	.....0
	Cortec Group Fund IV, L.P.....	New York.....	NY.	Distribution.....	04/20/2006	06/05/2008	.....345,989	.....0	.....0	.....0	.....0	.....0	.....0	.....345,989	.....345,989	.....0	.....0	.....0	.....0
	EQT Northern Europe US no. 1 L.P.	Stockholm.....	SE	Distribution.....	07/06/2001	06/18/2008	.....130,758	.....0	.....0	.....0	.....0	.....0	.....0	.....130,758	.....170,255	.....39,497	.....0	.....39,497	.....0
	Focus Ventures II, L.P., a Delaware	Palo Alto.....	CA.	Distribution.....	05/25/2000	06/23/2008	.....17,444	.....0	.....0	.....0	.....0	.....0	.....0	.....17,444	.....17,444	.....0	.....0	.....0	.....0
	Gilde Buy-out Fund II Parallel C.V....	Utrecht.....	NL	Distribution.....	08/14/2001	06/18/2008	.....1,183,852	.....0	.....0	.....0	.....0	.....0	.....0	.....1,183,852	.....1,402,150	.....218,298	.....0	.....218,298	.....0
	GP Capital Partners II, LP.....	Sao Paulo.....	BR	Distribution.....	05/08/1997	05/14/2008	.....3,016,852	.....0	.....0	.....0	.....0	.....0	.....0	.....3,016,852	.....3,016,852	.....0	.....0	.....0	.....0
	KKR 1996 Fund L.P.....	New York.....	NY.	Distribution.....	02/23/1997	06/30/2008	.....258,131	.....0	.....0	.....0	.....0	.....0	.....0	.....258,131	.....258,131	.....0	.....0	.....0	.....0
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA.	Distribution.....	01/03/2001	05/22/2008	.....60,593	.....0	.....0	.....0	.....0	.....0	.....0	.....60,593	.....60,593	.....0	.....0	.....0	.....0
	Mobius Technology Ventures VI, L.P	Palo Alto.....	CA.	Distribution.....	05/09/2000	05/12/2008	.....89,494	.....0	.....0	.....0	.....0	.....0	.....0	.....89,494	.....89,494	.....0	.....0	.....0	.....0
	Redpoint Ventures II, L.P.....	Menlo Park.....	CA.	Distribution.....	11/07/2000	05/09/2008	.....163,807	.....0	.....0	.....0	.....0	.....0	.....0	.....163,807	.....163,807	.....0	.....0	.....0	.....0
	RRE Ventures III-A, L.P.....	New York.....	NY.	Distribution.....	07/06/2001	05/30/2008	.....617,247	.....0	.....0	.....0	.....0	.....0	.....0	.....617,247	.....617,247	.....0	.....0	.....0	.....0
	Sentinel Capital Partners II, L.P.....	New York.....	NY.	Distribution.....	06/24/1998	04/23/2008	.....(4,676)	.....0	.....0	.....0	.....0	.....0	.....0	.....(4,676)	.....(4,676)	.....0	.....0	.....0	.....0
	SKM Equity Fund III, L.P.....	Stamford.....	CT.	Distribution.....	02/01/2000	05/14/2008	.....101,955	.....0	.....0	.....0	.....0	.....0	.....0	.....101,955	.....101,955	.....0	.....0	.....0	.....0
	Thomas H. Lee Equity Fund V, L.P.	Boston.....	MA.	Distribution.....	08/15/2000	06/25/2008	.....523,617	.....0	.....0	.....0	.....0	.....0	.....0	.....523,617	.....523,617	.....0	.....0	.....0	.....0
	TVG Asian Communications Fund II	George Town.....	KY	Distribution.....	06/09/2000	04/23/2008	.....350,110	.....0	.....0	.....0	.....0	.....0	.....0	.....350,110	.....350,110	.....0	.....0	.....0	.....0
	Willis Stein & Partners III, L.P.....	Chicago.....	IL.	Distribution.....	11/21/2000	06/09/2008	.....33,576	.....0	.....0	.....0	.....0	.....0	.....0	.....33,576	.....33,576	.....0	.....0	.....0	.....0
	Greystone Capital Partners I, L.P....	Atlanta.....	GA.	Liquidation.....	05/29/1998	04/30/2008	.....1,392,460	.....0	.....0	.....0	.....0	.....0	.....0	.....1,392,460	.....1,392,460	.....0	.....0	.....0	.....(600,065)
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							10,534,656	0	0	0	0	0	0	10,534,656	10,798,340	263,684	0	263,684	(600,065)

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated

	Blackstone Real Estate Partners V L	New York.....	NY.	Distribution.....	04/24/2006	04/28/2008(344,618)000000(344,618)(344,618)0000	
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							(344,618)	0	0	0	0	0	0	(344,618)	(344,618)	0	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Catalyst Equity Fund, L.P.....	San Diego.....	CA.	Distribution.....	04/22/1998	05/22/2008	1,460,150	0	0	0	0	0	0	1,460,150	1,460,150	0	0	0	
	Encap Energy Capital Fund V, L.P..	Houston.....	TX.	Distribution.....	08/23/2004	06/13/2008	255,430	0	0	0	0	0	0	255,430	255,430	0	0	0	
	Enervest Energy Institutional Fund IX	Houston.....	TX.	Distribution.....	10/15/2002	05/30/2008	24,618	0	0	0	0	0	0	24,618	24,618	0	0	0	
	Kelso Investment Associates VIII, L.P.	New York.....	NY.	Distribution.....	06/21/2007	06/27/2008	1,823,505	0	0	0	0	0	0	1,823,505	1,823,505	0	0	0	
	MHR Institutional Partners LP.....	New York.....	NY.	Distribution.....	03/09/1998	05/02/2008	120,564	0	0	0	0	0	0	120,564	120,564	0	0	0	
	Midkiff Development Drilling Program	Irving.....	TX.	Distribution.....	04/27/1990	06/23/2008	44,103	0	0	0	0	0	0	44,103	44,103	0	0	0	
	Natural Gas Partners VI, L.P.....	Greenwich.....	CT.	Distribution.....	05/10/2000	05/28/2008	280,998	0	0	0	0	0	0	280,998	280,998	0	0	0	
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.	Distribution.....	11/30/2005	04/14/2008	456,359	0	0	0	0	0	0	456,359	456,359	0	0	0	
	Newport Global Opportunities Fund I	Woodlands.....	TX.	Distribution.....	04/12/2006	06/09/2008	541,641	0	0	0	0	0	0	541,641	541,641	0	0	0	
	Yorktown Energy Partners IV, L.P...	New York.....	NY.	Distribution.....	03/08/2000	05/15/2008	61,612	0	0	0	0	0	0	61,612	61,612	0	0	0	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						5,068,980	0	0	0	0	0	0	5,068,980	5,068,980	0	0	0	
3999999.	Subtotal - Unaffiliated.....						18,440,647	0	0	0	0	0	0	18,440,647	18,682,580	241,933	0	241,933	(600,065)
4199999.	Totals.....						18,440,647	0	0	0	0	0	0	18,440,647	18,682,580	241,933	0	241,933	(600,065)

QE03.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
135087 YH 1	CANADA TREASURY BOP-2.0M 3.750 2009 06.....	C.....	05/29/2008.....	RBC DOMINION GLOBAL MARKETS.....		2,039,224	2,023,260.00	202	1FE.....
1099999.	Total - Bonds - All Other Government.....					2,039,224	2,023,260.00	202	XXX.....
Bonds - States, Territories and Possessions									
13067J JP 7	CALIFORNIA ECONOMIC RECO 5.000 2011 07.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		5,337,050	5,000,000.00	74,306	1FE.....
20772G SQ 2	CONNECTICUT GENERAL OBLI 5.000 2024 06.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		521,070	500,000.00	0	1FE.....
341150 XE 5	FLORIDA DEPT TRANS-RGHT 3.500 2011 07.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		2,837,185	2,780,000.00	32,433	1FE.....
452151 SK 0	ILLINOIS GENERAL OBLIG S 5.000 2017 11.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		1,070,670	1,000,000.00	4,167	1FE.....
455057 KN 8	INDIANA FIN AUTH REV FD 4.000 2010 02.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		1,821,901	1,780,000.00	23,733	1FE.....
604128 8F 8	MINNESOTA GENERAL OBLIGA 5.000 2021 11.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		3,167,490	3,000,000.00	12,500	1FE.....
649787 5Y 0	NEW YORK GENERAL OBLIGAT 4.000 2018 03.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		2,009,520	2,000,000.00	14,222	1FE.....
677520 UL 0	OHIO HWY CAP IMPT GO S20 5.000 2010 05.....		06/01/2008.....	VARIOUS.....		7,284,410	7,000,000.00	70,833	1FE.....
709141 MH 5	PENNSYLVANIA G O FIRST S 6.000 2017 01.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		3,257,095	3,050,000.00	69,133	1FE.....
76222R ET 5	RHODE ISLAND & PROV GO R 5.000 2010 07.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		2,106,500	2,000,000.00	12,500	1FE.....
882721 YW 7	TEXAS GENERAL OBLIGATION 5.000 2025 08.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		1,139,193	1,100,000.00	18,333	1FE.....
882721 CC 5	TEXAS TRANSN COMMN MOBIL 4.000 2018 04.....		06/04/2008.....	RBC DAIN RAUSCHER INC.....		4,254,871	4,225,000.00	31,922	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					34,806,955	33,435,000.00	364,083	XXX.....
Bonds - Political Subdivisions of States									
033161 UF 5	ANCHORAGE GENERAL OBLIG 4.500 2024 09.....		05/01/2008.....	THE NORTHLAND COMPANY.....		3,769,688	3,750,000.00	28,125	1FE.....
041429 3P 4	ARLINGTON CO PUB IMPT GO 5.250 2015 06.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		2,673,045	2,585,000.00	0	1FE.....
041431 CC 9	ARLINGTON CO PUB IMPT GO 5.000 2010 03.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		1,020,160	1,000,000.00	10,556	1FE.....
052396 RL 4	AUSTIN GENERAL OBLIGATIO 5.000 2011 09.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		5,336,800	5,000,000.00	54,861	1FE.....
083773 DB 4	BERGEN CO IMPT AUTH CNTY 4.000 2010 12.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		727,398	700,000.00	12,911	1FE.....
083774 CP 2	BERGEN CO IMPT AUTH GOV 5.000 2012 09.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		1,997,989	1,880,000.00	23,500	1FE.....
113152 LC 4	BROOKHAVEN GENERAL OBLIG 4.000 2014 11.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		1,012,400	1,000,000.00	3,333	1FE.....
113152 MW 9	BROOKHAVEN GENERAL OBLIG 3.500 2010 05.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		5,108,500	5,000,000.00	14,583	1FE.....
158843 TK 8	CHANDLER GO S2006 4.500 2017 07.....		05/01/2008.....	THE NORTHLAND COMPANY.....		3,093,090	3,000,000.00	45,000	1FE.....
161035 AE 0	CHARLOTTE GENERAL OBLIGA 5.000 2010 08.....		05/12/2008.....	WACHOVIA SECURITIES INC.....		3,164,730	3,000,000.00	0	1FE.....
167560 KC 4	CHICAGO METRO WTR REC DI 5.000 2025 12.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		2,062,480	2,000,000.00	0	1FE.....
199491 ZU 8	COLUMBUS GENERAL OBLIGAT 5.000 2010 09.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		5,285,250	5,000,000.00	62,500	1FE.....
213183 8S 8	COOK CO CAP IMPT GO S199 5.000 2018 11.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		2,223,986	2,120,000.00	4,711	1FE.....
236091 YX 6	DANE CO GENERAL OBLIGATI 3.000 2010 03.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		2,362,955	2,340,000.00	5,850	1FE.....
236091 YY 4	DANE CO GENERAL OBLIGATI 3.250 2011 03.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		2,560,436	2,530,000.00	6,852	1FE.....
238388 DV 1	DAVENPORT GENERAL OBLIGA 4.000 2010 06.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		855,838	830,000.00	922	1FE.....
238388 DW 9	DAVENPORT GENERAL OBLIGA 4.000 2011 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		889,747	860,000.00	0	1FE.....
238388 DX 7	DAVENPORT GENERAL OBLIGA 4.000 2012 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		912,463	880,000.00	0	1FE.....
238388 DY 5	DAVENPORT GENERAL OBLIGA 4.000 2013 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		945,699	910,000.00	0	1FE.....
238388 DZ 2	DAVENPORT GENERAL OBLIGA 4.000 2014 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		617,919	595,000.00	0	1FE.....
238388 EA 6	DAVENPORT GENERAL OBLIGA 4.000 2015 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		636,328	615,000.00	0	1FE.....
238388 EB 4	DAVENPORT GENERAL OBLIGA 4.000 2016 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		645,109	635,000.00	0	1FE.....
238388 EC 2	DAVENPORT GENERAL OBLIGA 4.000 2017 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		659,782	655,000.00	0	1FE.....
238388 ED 0	DAVENPORT GENERAL OBLIGA 4.000 2018 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		685,000	685,000.00	0	1FE.....
238388 EE 8	DAVENPORT GENERAL OBLIGA 4.125 2019 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		704,062	705,000.00	0	1FE.....
238388 EF 5	DAVENPORT GENERAL OBLIGA 4.250 2020 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		735,000	735,000.00	0	1FE.....
238388 EG 3	DAVENPORT GENERAL OBLIGA 4.375 2021 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		761,125	760,000.00	0	1FE.....
238388 EH 1	DAVENPORT GENERAL OBLIGA 4.375 2022 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		790,453	795,000.00	0	1FE.....
238388 EJ 7	DAVENPORT GENERAL OBLIGA 4.500 2023 06.....		04/23/2008.....	PIPER JAFFRAY & HOPWOOD.....		824,093	825,000.00	0	1FE.....
249164 HS 6	DENVER CITY & CO GO JUST 5.000 2011 08.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		1,067,150	1,000,000.00	14,028	1FE.....
250325 PP 6	DESCHUTES CO ADMIN SD#1 5.000 2009 06.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		1,498,053	1,450,000.00	33,431	1FE.....
299227 N8 7	EVANSTON GENERAL OBLIGAT 4.000 2010 12.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		777,878	750,000.00	0	1FE.....
346622 2V 4	FORSYTH CO GENERAL OBLIG 5.000 2019 07.....		06/02/2008.....	COMMERCIAL GUARANTY CASUALTY INS.....		2,106,468	1,950,000.00	40,625	1FE.....
346843 BH 7	FORT BEND ISD GO S2008 (4.000 2011 08.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		2,072,840	2,000,000.00	10,222	1FE.....
346843 BT 1	FORT BEND ISD GO S2008 (5.000 2021 08.....		04/09/2008.....	COASTAL SECURITIES CORP.....		1,069,480	1,000,000.00	3,889	1FE.....
349460 T7 0	FORT WORTH ISD GO S2008 5.000 2011 02.....		06/01/2008.....	DISCOVERY MANAGER LTD.....		5,289,000	5,000,000.00	83,333	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
378892 PY 3	GLENVIEW GENERAL OBLIGAT 4.700 2009 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		3,017,970	3,000,000.00	0	1FE.....
431621 LJ 8	HILLIARD SCHOOL DISTRICT 5.000 2025 12.....		05/01/2008	THE NORTHLAND COMPANY.....		1,941,946	1,885,000.00	39,271	1FE.....
442565 ZV 2	HOWARD CO GENERAL OBLIGA 5.000 2010 02.....		06/01/2008	DISCOVERY MANAGER LTD.....		4,031,002	3,865,000.00	86,963	1FE.....
494836 GR 4	KING CO LTD GO SD#001 SE 4.000 2010 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		7,905,674	7,620,000.00	0	1FE.....
528828 SA 5	LEWISVILLE ISD GO REF S2 5.000 2018 08.....		05/01/2008	THE NORTHLAND COMPANY.....		4,772,552	4,445,000.00	46,919	1FE.....
545896 T9 3	LOUDOUN CO GENERAL OBLIG 5.000 2010 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		5,318,850	5,000,000.00	0	1FE.....
567373 XD 2	MARICOPA CO SCH DIST #69 4.250 2009 07.....		06/01/2008	DISCOVERY MANAGER LTD.....		4,096,040	4,000,000.00	70,833	1FE.....
567505 JB 9	MARICOPA CO UHSD #210 GO 4.000 2015 07.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		204,328	200,000.00	3,333	1FE.....
59656N KG 6	MIDDLESEX CO GENERAL OBL 4.000 2010 06.....		06/01/2008	DISCOVERY MANAGER LTD.....		3,482,730	3,375,000.00	0	1FE.....
596564 MG 6	MIDDLESEX CO IMPT AUTH L 3.850 2009 07.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,716,439	1,680,000.00	24,435	1FE.....
60374Y QM 2	MINNEAPOLIS GENERAL OBLI 5.000 2010 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		3,994,135	3,760,000.00	0	1FE.....
591852 KH 0	MINNEAPOLIS ST PAUL WAST 3.250 2011 03.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,039,227	1,025,000.00	7,310	1FE.....
681712 SC 0	OMAHA GENERAL OBLIGATION 4.000 2010 10.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,926,997	1,860,000.00	9,507	1FE.....
703589 FA 4	PAULDING CO GENERAL OBLI 5.000 2026 02.....		05/01/2008	THE NORTHLAND COMPANY.....		3,918,224	3,685,000.00	46,063	1FE.....
741751 G8 8	PRINCE WILLIAM CO GO PUB 4.000 2021 11.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		967,640	1,000,000.00	3,333	1FE.....
777594 WR 9	ROSEMOUNT ISD #196 GO RE 4.000 2011 06.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,992,529	1,925,000.00	18,181	1FE.....
794173 EH 3	SALEM-KEIZER SD #24J GO 5.000 2011 06.....		06/01/2008	DISCOVERY MANAGER LTD.....		3,038,605	2,855,000.00	23,395	1FE.....
851035 QA 6	SPRINGFIELD SD#12 GO S20 5.000 2022 03.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		1,556,460	1,500,000.00	18,750	1FE.....
791434 UF 8	ST LOUIS CO SD #R-6 (ROC 5.000 2010 02.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,354,808	1,300,000.00	13,000	1FE.....
791434 UG 6	ST LOUIS CO SD #R-6 (ROC 3.500 2011 02.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,348,956	2,305,000.00	16,135	1FE.....
792881 LS 1	ST PAUL GENERAL OBLIGATI 5.000 2009 11.....		06/01/2008	DISCOVERY MANAGER LTD.....		182,110	175,000.00	2,188	1FE.....
792881 LT 9	ST PAUL GENERAL OBLIGATI 5.000 2010 05.....		06/01/2008	DISCOVERY MANAGER LTD.....		199,339	190,000.00	2,375	1FE.....
792881 LU 6	ST PAUL GENERAL OBLIGATI 5.000 2010 11.....		06/01/2008	DISCOVERY MANAGER LTD.....		217,466	205,000.00	2,563	1FE.....
792881 LV 4	ST PAUL GENERAL OBLIGATI 5.000 2011 05.....		06/01/2008	DISCOVERY MANAGER LTD.....		217,981	205,000.00	2,563	1FE.....
792881 LW 2	ST PAUL GENERAL OBLIGATI 5.000 2011 11.....		06/01/2008	DISCOVERY MANAGER LTD.....		214,502	200,000.00	2,500	1FE.....
793572 UJ 5	ST TAMMANY PARISH SCH DI 4.750 2026 03.....		06/12/2008	BB&T CAPITAL MARKETS.....		4,134,908	4,140,000.00	0	1FE.....
852631 7H 7	STAMFORD GENERAL OBLIGAT 3.125 2010 06.....		05/13/2008	CITIGROUP GLOBAL MARKETS.....		2,029,980	2,000,000.00	521	1FE.....
879709 A6 0	TEMPE GENERAL OBLIGATION 4.500 2009 07.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,591,990	1,550,000.00	29,063	1FE.....
899525 NS 4	TULSA CO ISD #001 GO S20 4.250 2009 08.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,564,150	2,500,000.00	88,542	1FE.....
94766P BW 0	WEBER SCH DIST GENERAL O 3.125 2011 06.....		06/01/2008	DISCOVERY MANAGER LTD.....		969,274	960,000.00	8,417	1FE.....
968661 GE 2	WILL CO FST PRESV DIST G 4.000 2009 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,580,841	1,540,000.00	25,324	1FE.....
968661 GF 9	WILL CO FST PRESV DIST G 4.000 2010 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,446,462	1,395,000.00	22,940	1FE.....
2499999	Total - Bonds - Political Subdivision.....					140,916,506	135,885,000.00	1,073,654	XXX.....
Bonds - Special Revenue and Special Assessment									
341507 CH 2	FLORIDA BD ED LOTTERY S9 5.000 2015 07.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		8,154,927	8,105,000.00	168,854	1FE.....
425538 AN 5	HENNEPIN CO SALES TAX RE 5.000 2020 12.....		05/01/2008	THE NORTHLAND COMPANY.....		2,411,438	2,250,000.00	42,500	1FE.....
425538 AP 0	HENNEPIN CO SALES TAX RE 5.000 2021 12.....		05/01/2008	THE NORTHLAND COMPANY.....		2,671,175	2,500,000.00	47,222	1FE.....
560551 KF 9	MAINE TURNPIKE AUTH REV 3.000 2010 07.....		04/29/2008	UBS AG.....		1,227,272	1,215,000.00	0	1FE.....
575577 FN 6	MASSACHUSETTS BAY TRANS 5.250 2030 07.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,058,380	1,000,000.00	21,875	1FE.....
586158 LG 0	MEMPHIS ELEC SYS REV S20 5.000 2018 12.....		05/27/2008	RBC DAIN RAUSCHER INC.....		17,864,450	17,000,000.00	9,444	1FE.....
60636P YF 1	MISSOURI ENV IMP & ENERG 4.750 2026 01.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		1,805,965	1,750,000.00	34,635	1FE.....
592030 WP 1	NASHVILLE & DAVIDSON CO 5.000 2019 05.....		06/05/2008	MORGAN KEEGAN & CO INC.....		3,878,858	3,580,000.00	0	1FE.....
592030 WR 7	NASHVILLE & DAVIDSON CO 5.000 2021 05.....		06/05/2008	MORGAN KEEGAN & CO INC.....		2,037,244	1,910,000.00	0	1FE.....
592030 WS 5	NASHVILLE & DAVIDSON CO 5.000 2022 05.....		06/05/2008	MORGAN KEEGAN & CO INC.....		2,592,378	2,440,000.00	0	1FE.....
64465P AH 1	NEW HAMPSHIRE MUN BOND B 4.000 2009 08.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,604,731	2,545,000.00	29,974	1FE.....
645788 VS 6	NEW JERSEY ENVIRONMENTAL 5.000 2014 09.....		05/01/2008	THE NORTHLAND COMPANY.....		4,756,746	4,485,000.00	37,375	1FE.....
645788 VL 1	NEW JERSEY ENVIRONMENTAL 5.000 2015 09.....		05/01/2008	THE NORTHLAND COMPANY.....		3,335,328	3,130,000.00	26,083	1FE.....
64711M 7C 5	NEW MEXICO FIN AUTH SR L 5.000 2010 06.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,475,833	1,410,000.00	0	1FE.....
64986A YC 9	NEW YORK ENVIRON FAC COR 5.000 2026 06.....		05/07/2008	DEPFA FIRST ALBANY CORP.....		2,178,800	2,080,000.00	0	1FE.....
67619W BM 2	O FALLON PUB FACS AUTH S 4.750 2014 09.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		4,265,000	4,265,000.00	50,647	1FE.....
75260P AJ 0	RANDOLPH CO (DAVIS HLTH 4.750 2010 11.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		2,638,969	2,645,000.00	10,470	1FE.....
759136 PZ 1	REGIONAL TRANSN SALES TA 5.000 2011 11.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,072,170	1,000,000.00	5,417	1FE.....
88283L CS 3	TEXAS TRANSN COMMN FIRST 5.000 2022 04.....		05/28/2008	MERRILL LYNCH CAPITAL MARKETS.....		10,535,400	10,000,000.00	84,722	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
915137 GU 1	UNIV OF TEXAS REV FING S 5.700 2020 08.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,042,670	1,000,000.00	16,783	1.....
921645 QX 8	VANCOUVER WATER & SEWER 4.000 2010 06.....		06/03/2008	DISCOVERY MANAGER LTD.....		1,048,172	1,020,000.00	.0	1FE.....
924211 7Y 5	VERMONT MUN BD BK REF RE 4.000 2009 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,936,003	1,890,000.00	.0	1FE.....
924211 7Z 2	VERMONT MUN BD BK REF RE 3.500 2010 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,025,230	1,000,000.00	.0	1FE.....
92817S EU 8	VIRGINIA PUBLIC SCHOOL A 5.000 2026 08.....		05/01/2008	THE NORTHLAND COMPANY.....		6,459,410	6,085,000.00	76,063	1FE.....
92817Q BU 5	VIRGINIA RES AUTH INFRAS 5.000 2009 11.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,419,682	1,365,000.00	5,688	1FE.....
312966 KL 7	FHLMC GOLD PASSTHRU 4.000 2019 05.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		616,173	640,586.50	.0	1.....
31412T FW 8	FNMA PASS THRU 5.000 2038 06.....		06/27/2008	UBS AG.....		5,732,109	6,000,000.00	24,167	1.....
31414R QP 3	FNMA PASS THRU 5.000 2038 05.....		06/27/2008	UBS AG.....		31,131,273	32,586,196.13	131,250	1.....
31414S XJ 7	FNMA PASS THRU 5.000 2038 05.....		06/27/2008	UBS AG.....		33,297,217	34,853,364.80	140,382	1.....
65888M VB 4	NORTH DAKOTA HSG FIN AGY 5.350 2028 07.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		665,967	670,000.00	14,935	1FE.....
95662M GC 8	WEST VIRGINIA HSG DEV FI 5.300 2023 11.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		2,402,766	2,440,000.00	10,777	1FE.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		06/30/2008	DIRECT WITH COMPANY.....		535,344	535,344.44	.0	1.....
3199999	Total - Bonds - Special Revenue & Special Assessments.....					163,877,080	163,395,491.87	989,263	XXX.....
Bonds - Public Utilities									
00206R AM 4	AT&T INC 5.600 2018 05.....		05/08/2008	DEUTSCHE BANC.....		999,160	1,000,000.00	.0	1FE.....
575800 AE 7	BECO 2005-1 A4 4.400 2015 03.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		249,942	250,000.00	2,322	1FE.....
15189Y AB 2	CENTERPOINT ENERGY RESOU 7.875 2013 04.....		06/20/2008	WACHOVIA SECURITIES INC.....		717,679	668,000.00	12,275	2FE.....
202795 FJ 4	COMMONWEALTH EDISON 7.625 2013 04.....		05/01/2008	THE NORTHLAND COMPANY.....		3,365,862	3,000,000.00	10,167	2FE.....
209111 DD 2	CONSOLIDATED EDISON CO O 7.150 2009 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,042,810	1,000,000.00	.0	1FE.....
281023 AU 5	EDISON MISSION 7.000 2017 05.....		04/30/2008	MERRILL LYNCH CAPITAL MARKETS.....		155,581	155,000.00	5,124	3FE.....
281023 AX 9	EDISON MISSION 7.200 2019 05.....		05/08/2008	MERRILL LYNCH CAPITAL MARKETS.....		354,375	350,000.00	12,460	3FE.....
281023 AN 1	EDISON MISSION ENERGY 7.500 2013 06.....		04/30/2008	MERRILL LYNCH CAPITAL MARKETS.....		365,750	350,000.00	10,208	3FE.....
28336L BR 9	EL PASO NATURAL GAS 7.250 2018 06.....		05/22/2008	DEUTSCHE BANC.....		1,210,000	1,210,000.00	.0	3FE.....
52729N BA 7	LEVEL 3 COMMUNICATIONS 2.875 2010 07.....		05/06/2008	VARIOUS.....		255,023	315,000.00	2,796	5FE.....
570506 AF 2	MARKWEST ENERGY (144A) 8.750 2018 04.....		04/10/2008	J P MORGAN CHASE SECURITIES INC.....		99,183	100,000.00	.0	4FE.....
594457 C@ 0	MICHIGAN CONSOLIDATED GA 6.040 2018 04.....		04/02/2008	BANC OF AMERICA SECURITIES LLC.....		2,000,000	2,000,000.00	.0	2FE.....
637432 CV 5	NATIONAL RURAL UTILITIES 5.750 2009 08.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,020,760	1,000,000.00	14,854	1FE.....
665772 BZ 1	NORTHERN STATES POWER 4.750 2010 08.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,218,120	1,200,000.00	19,000	1FE.....
629377 AT 9	NRG ENERGY 7.250 2014 02.....		04/24/2008	FTN FINANCIAL.....		76,688	75,000.00	1,329	4FE.....
629377 AX 0	NRG ENERGY 7.375 2017 01.....		05/01/2008	FTN FINANCIAL.....		303,375	295,000.00	6,630	4FE.....
693401 AH 4	PERF 2005-2 A3 5.120 2014 12.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		999,818	1,000,000.00	9,387	1FE.....
74456Q AS 5	PUBLIC SERVICE ELECTRIC 5.300 2018 05.....		04/10/2008	BNP PARIBAS.....		999,200	1,000,000.00	.0	1FE.....
744482 BJ 8	PUBLIC SERVICE NEW HAMPS 6.000 2018 05.....		05/19/2008	BARCLAYS CAPITAL INC.....		997,620	1,000,000.00	.0	2FE.....
78387G AN 3	SBC COMMUNICATIONS INC 4.125 2009 09.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,001,370	1,000,000.00	8,708	1FE.....
78387G AS 2	SBC COMMUNICATIONS INC 5.300 2010 11.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,052,480	2,000,000.00	4,711	1FE.....
92343V AM 6	VERIZON COMMUNICATIONS I 6.100 2018 04.....		04/01/2008	LEHMAN BROTHERS.....		994,790	1,000,000.00	.0	1FE.....
92344G AL 0	VERIZON GLOBAL FUNDING C 7.250 2010 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		3,209,910	3,000,000.00	.0	1FE.....
927804 FF 6	VIRGINIA ELECTRIC & POWE 5.400 2018 04.....		04/14/2008	BARCLAYS CAPITAL INC.....		997,750	1,000,000.00	.0	1FE.....
65562V AA 2	NORDIC TELEPHONE CO HLDG 8.875 2016 05.....	F.....	04/15/2008	MORGAN STANLEY DEAN WITTER.....		1,712,813	1,750,000.00	72,048	4FE.....
3899999	Total - Bonds - Public Utilities.....					26,400,057	25,718,000.00	192,019	XXX.....
Bonds - Industrial and Miscellaneous									
00441A AA 2	ACE HARDWARE (144A) 9.125 2016 06.....		06/26/2008	VARIOUS.....		3,595,200	3,660,000.00	2,281	3FE.....
00763M AG 3	ADVANCED MEDICAL OPTICS 2.500 2024 07.....		06/04/2008	JEFFERIES & CO INC.....		148,388	160,000.00	1,401	5FE.....
00763M AK 4	ADVANCED MEDICAL OPTICS 3.250 2026 08.....		05/15/2008	VARIOUS.....		95,269	125,000.00	1,110	4FE.....
007903 AL 1	ADVANCED MICRO DEVICES 6.000 2015 05.....		06/05/2008	GOLDMAN SACHS & CO.....		247,896	355,000.00	1,415	4FE.....
00110A AA 2	AETC 2006-A A1 4.980 2010 01.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,363,451	1,351,129.95	28,036	1FE.....
00817Y AB 4	AETNA INC 7.875 2011 03.....		06/01/2008	DISCOVERY MANAGER LTD.....		423,028	400,000.00	7,875	1FE.....
009363 AE 2	AIRGAS INC 7.125 2018 10.....		06/05/2008	BANC OF AMERICA SECURITIES LLC.....		2,390,000	2,390,000.00	.0	3FE.....
02076X AA 0	ALPHA NATURAL RESOURCES 2.375 2015 04.....		04/16/2008	VARIOUS.....		2,093,237	1,990,000.00	282	1.....
020813 AH 4	ALPHARMA INC 2.125 2027 03.....		04/02/2008	VARIOUS.....		476,517	440,000.00	571	4FE.....
0258M0 CW 7	AMERICAN EXPRESS CREDIT 5.875 2013 05.....		05/28/2008	CITIGROUP GLOBAL MARKETS.....		996,570	1,000,000.00	.0	1FE.....
026375 AL 9	AMERICAN GREETINGS 7.375 2016 06.....		06/25/2008	DEUTSCHE BANC.....		227,125	230,000.00	1,366	3FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
02666Q B6 9	AMERICAN HONDA FINANCE (4.625 2013 04.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		499,671	500,000.00	3,790	1FE.....
029912 AS 1	AMERICAN TOWER CORP (144 7.000 2017 10.....		06/23/2008	FTN FINANCIAL.....		575,708	580,000.00	8,007	3FE.....
001765 BB 1	AMR CORP 4.500 2024 02.....		05/15/2008	MERRILL LYNCH CAPITAL MARKETS.....		2,124,525	2,340,000.00	24,854	4FE.....
001778 AB 5	AMR HOLDCO/EMCARE HOLDCO 10.000 2015 02.....		05/21/2008	BANC OF AMERICA SECURITIES LLC.....		378,519	355,000.00	10,058	4FE.....
035229 AL 7	ANHEUSER BUSCH CO 9.000 2009 12.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,139,720	2,000,000.00	.0	1FE.....
054303 AR 3	AVON PRODUCTS 4.200 2018 07.....		04/15/2008	UBS AG.....		900,910	1,000,000.00	10,850	1FE.....
057741 AA 8	BALDOR ELECTRIC CO 8.625 2017 02.....		05/08/2008	LEHMAN BROTHERS.....		494,400	480,000.00	10,120	4FE.....
055381 AQ 0	BE AEROSPACE INC 8.500 2018 07.....		06/26/2008	J P MORGAN CHASE SECURITIES INC.....		1,330,000	1,330,000.00	.0	3FE.....
073902 PR 3	BEAR STEARNS CO 6.400 2017 10.....		06/02/2008	CREDIT SUISSE FIRST BOSTON.....		1,012,270	1,000,000.00	11,200	1FE.....
073902 RU 4	BEAR STEARNS CO 7.250 2018 02.....		04/09/2008	BANC OF AMERICA SECURITIES LLC.....		1,089,760	1,000,000.00	14,701	1FE.....
085790 AP 8	BERRY PLASTICS 7.567 2015 02.....		04/16/2008	BANC OF AMERICA SECURITIES LLC.....		1,439,175	1,545,000.00	.0	4FE.....
086516 AG 6	BEST BUY CO (144A) 6.750 2013 07.....		06/19/2008	J P MORGAN CHASE SECURITIES INC.....		1,996,480	2,000,000.00	.0	2FE.....
090613 AC 4	BIOMET INC 10.000 2017 10.....		05/09/2008	CREDIT SUISSE FIRST BOSTON.....		10,700	10,000.00	81	4FE.....
110394 AC 7	BRISTOW GROUP INC 3.000 2038 06.....		06/27/2008	VARIOUS.....		1,551,759	1,505,000.00	.0	3FE.....
13342B AC 9	CAMERON INTERNATIONAL CO 6.375 2018 07.....		06/23/2008	UBS AG.....		1,997,980	2,000,000.00	.0	2FE.....
14912L 2K 6	CATERPILLAR FINANCIAL SE 4.150 2010 01.....		06/01/2008	DISCOVERY MANAGER LTD.....		4,007,760	4,000,000.00	62,711	1FE.....
161133 AE 3	CHARMING SHOPPES 1.125 2014 05.....		06/05/2008	VARIOUS.....		180,658	280,000.00	164	4FE.....
165167 CB 1	CHESAPEAKE ENERGY CORP 2.250 2038 12.....		06/23/2008	VARIOUS.....		5,849,556	5,690,000.00	1,925	3FE.....
16675H AL 6	CHEVRON CORP ESOP (144A) 7.327 2014 01.....		06/17/2008	J P MORGAN CHASE SECURITIES INC.....		1,449,246	1,348,136.15	46,371	1FE.....
172967 BC 4	CITIGROUP INC 6.500 2011 01.....		05/27/2008	BANC OF AMERICA SECURITIES LLC.....		1,039,150	1,000,000.00	23,833	1FE.....
172967 DU 2	CITIGROUP INC 5.100 2011 09.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		998,476	1,000,000.00	8,783	1FE.....
172967 ES 6	CITIGROUP INC 6.125 2018 05.....		05/06/2008	BANC OF AMERICA SECURITIES LLC.....		1,001,550	1,000,000.00	.0	1FE.....
185896 B# 3	CLEVELAND-CLIFFS INC 6.310 2013 06.....		06/05/2008	BANC OF AMERICA SECURITIES LLC.....		7,000,000	7,000,000.00	.0	2Z.....
192108 AR 9	COEUR D'ALENE 3.250 2028 03.....		06/24/2008	DEUTSCHE BANC.....		1,483,916	1,710,000.00	15,229	4FE.....
20030N AB 7	COMCAST CORP 6.500 2015 01.....		04/10/2008	BANC OF AMERICA SECURITIES LLC.....		1,034,020	1,000,000.00	16,250	2FE.....
718507 BQ 8	CONOCOPHILLIPS 8.750 2010 05.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,525,361	2,310,000.00	3,369	1FE.....
208464 BH 9	CONSECO INC 3.500 2035 09.....		06/05/2008	MCMAHAN SECURITIES.....		159,023	190,000.00	953	4FE.....
224044 BS 5	COX COMMUNICATIONS INC (6.250 2018 06.....		05/29/2008	J P MORGAN CHASE SECURITIES INC.....		1,992,100	2,000,000.00	.0	2FE.....
126304 AU 8	CSC HOLDINGS INC (144A) 8.500 2015 06.....		05/28/2008	BANC OF AMERICA SECURITIES LLC.....		575,000	575,000.00	.0	3FE.....
23918K AE 8	DAVITA INC 6.625 2013 03.....		05/14/2008	DEUTSCHE BANC.....		295,500	300,000.00	3,533	4FE.....
24702R AA 9	DELL INC (144A) 4.700 2013 04.....		04/15/2008	J P MORGAN CHASE SECURITIES INC.....		1,998,860	2,000,000.00	.0	1FE.....
25459H AD 7	DIRECTV HOLDINGS/FINANCE 6.375 2015 06.....		05/09/2008	VARIOUS.....		842,125	885,000.00	23,134	3FE.....
256605 AN 6	DOLE FOODS CO 7.250 2010 06.....		04/09/2008	LEHMAN BROTHERS.....		1,155,655	1,475,000.00	35,177	5FE.....
260003 AD 0	DOVER CORP 6.500 2011 02.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,095,720	2,000,000.00	38,278	1FE.....
26138E AC 3	DR PEPPER SNAPPLE (144A) 6.820 2018 05.....		04/25/2008	J P MORGAN CHASE SECURITIES INC.....		1,999,700	2,000,000.00	.0	2FE.....
261608 AB 9	DRESSER-RAND GROUP 7.375 2014 11.....		06/24/2008	FTN FINANCIAL.....		1,099,250	1,100,000.00	8,932	4FE.....
277461 BE 8	EASTMAN KODAK CO 3.375 2033 10.....		05/09/2008	MORGAN STANLEY DEAN WITTER.....		123,988	130,000.00	353	1.....
27876G BG 2	ECHOSTAR DBS (144A) 7.750 2015 05.....		05/20/2008	CREDIT SUISSE FIRST BOSTON.....		528,675	530,000.00	.0	3FE.....
28660G AC 0	ELIZABETH ARDEN 7.750 2014 01.....		06/26/2008	VARIOUS.....		2,146,950	2,280,000.00	27,556	4FE.....
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2019 03.....		05/06/2008	ENHANCED CAPITAL PARTNERS.....		273,824	273,824.12	.0	1FE.....
26875P AA 9	EOG RESOURCES INC 5.875 2017 09.....		06/10/2008	J P MORGAN CHASE SECURITIES INC.....		1,011,350	1,000,000.00	14,361	1FE.....
29444U AF 3	EQUINIX INC 2.500 2012 04.....		04/21/2008	VARIOUS.....		496,262	520,000.00	5,513	5FE.....
298736 AF 6	EURONET WORLDWIDE INC 3.500 2025 10.....		05/30/2008	MCMAHAN SECURITIES.....		176,505	210,000.00	1,000	4.....
345370 CF 5	FORD MOTOR CO 4.250 2036 12.....		04/25/2008	VARIOUS.....		3,301,111	3,000,000.00	47,506	5FE.....
369550 AL 2	GENERAL DYNAMICS CORP 4.500 2010 08.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,044,260	2,000,000.00	26,500	1FE.....
36962G XS 8	GENERAL ELECTRIC CAPITAL 5.875 2012 02.....		05/01/2008	THE NORTHLAND COMPANY.....		1,024,560	1,000,000.00	12,403	1FE.....
36962G 2C 7	GENERAL ELECTRIC CAPITAL 5.200 2011 02.....		05/01/2008	THE NORTHLAND COMPANY.....		499,730	500,000.00	6,500	1FE.....
36962G 2L 7	GENERAL ELECTRIC CAPITAL 5.000 2012 04.....		05/01/2008	THE NORTHLAND COMPANY.....		497,831	500,000.00	1,458	1FE.....
36962G 3T 9	GENERAL ELECTRIC CAPITAL 4.800 2013 05.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		498,963	500,000.00	2,667	1FE.....
37247X AN 2	GENWORTH GLOBAL FUNDING 5.200 2010 10.....		06/01/2008	DISCOVERY MANAGER LTD.....		1,999,660	2,000,000.00	15,311	1FE.....
38141G AL 8	GOLDMAN SACHS GROUP 7.800 2010 01.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,105,200	2,000,000.00	53,300	1FE.....
38141G AZ 7	GOLDMAN SACHS GROUP 6.875 2011 01.....		06/01/2008	DISCOVERY MANAGER LTD.....		4,195,600	4,000,000.00	103,889	1FE.....
38143U AB 7	GOLDMAN SACHS GROUP 5.150 2014 01.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		1,930,448	2,000,000.00	38,911	1FE.....

QE04.3

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)
38144L AC 4	GOLDMAN SACHS GROUP 5.450 2012 11		05/06/2008	J P MORGAN CHASE SECURITIES INC		1,021,940	1,000,000.00	1,211	1FE
382550 AX 9	GOODYEAR TIRE 8.625 2011 12		06/23/2008	VARIOUS		638,308	630,000.00	3,761	3FE
38254B AS 7	GOODYEAR TIRE 2ND LIEN 2.802 2014 04		06/20/2008	J P MORGAN CHASE SECURITIES INC		1,840,000	2,000,000.00	0	3FE
413627 AQ 3	HARRAHS OPERATING CO INC 5.500 2010 07		04/14/2008	VARIOUS		261,750	300,000.00	4,790	5FE
427056 BA 3	HERCULES INC 6.750 2029 10		05/21/2008	FTN FINANCIAL		270,200	280,000.00	2,205	3FE
428236 AM 5	HEWLETT-PACKARD CO 5.400 2017 03		06/09/2008	J P MORGAN CHASE SECURITIES INC		999,020	1,000,000.00	15,150	1FE
44107T AD 8	HOST HOTELS & RESORTS IN 6.875 2014 11		04/09/2008	LEHMAN BROTHERS		48,000	50,000.00	1,556	3FE
44108E AS 7	HOST MARRIOTT LP 7.125 2013 11		06/18/2008	J P MORGAN CHASE SECURITIES INC		1,942,500	2,000,000.00	20,583	3FE
443510 AE 2	HUBBELL INC 5.950 2018 06		05/28/2008	J P MORGAN CHASE SECURITIES INC		2,977,080	3,000,000.00	0	1FE
44981W AJ 9	ING SEC LIFE INST FUND (4.250 2010 01		06/01/2008	DISCOVERY MANAGER LTD		1,999,626	2,015,000.00	32,352	1FE
460690 BA 7	INTERPUBLIC GROUP 4.250 2023 03		05/15/2008	VARIOUS		1,250,697	1,155,000.00	8,636	3FE
46126P AD 8	INVERNESS MEDICAL INNOVA 3.000 2016 05		06/18/2008	MILLER TABAK ROBERTS		355,250	350,000.00	1,108	4FE
471109 AB 4	JARDEN CORP 7.500 2017 05		05/12/2008	DEUTSCHE BANC		100,100	110,000.00	321	4FE
47508X AB 1	JEFFERSON SMURFIT CORP 8.250 2012 10		05/09/2008	LEHMAN BROTHERS		133,038	145,000.00	1,429	4FE
477143 AC 5	JETBLUE AIRWAYS CORP 3.750 2035 03		04/01/2008	CIBC WORLD MARKETS		33,218	43,000.00	85	5FE
24422E QA 0	JOHN DEERE CAPITAL CORP 5.400 2010 04		06/01/2008	DISCOVERY MANAGER LTD		1,024,220	1,000,000.00	8,100	1FE
41011W AA 8	JOHN HANCOCK GLOBAL FUND 7.900 2010 07		06/01/2008	DISCOVERY MANAGER LTD		870,371	815,000.00	26,648	1FE
478366 AQ 0	JOHNSON CONTROLS 5.250 2011 01		06/01/2008	DISCOVERY MANAGER LTD		1,011,220	1,000,000.00	19,833	1FE
46625H GT 1	JP MORGAN CHASE 5.375 2012 10		06/05/2008	J P MORGAN CHASE SECURITIES INC		1,018,600	1,000,000.00	10,302	1FE
485188 AG 1	KANSAS CITY SOUTHERN 8.000 2015 06		05/27/2008	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000.00	0	4FE
492914 AQ 9	KEY ENERGY SERVICES (144 8.375 2014 12		04/16/2008	FTN FINANCIAL		250,513	245,000.00	8,094	4FE
50075N AV 6	KRAFT FOODS INC 6.125 2018 08		05/19/2008	CREDIT SUISSE FIRST BOSTON		991,260	1,000,000.00	0	2FE
502413 AU 1	L-3 COMMUNICATIONS CORP 6.375 2015 10		05/29/2008	CREDIT SUISSE FIRST BOSTON		641,313	665,000.00	5,653	3FE
52602E AA 0	LENDER PROCESS SERVICES 8.125 2016 07		06/18/2008	J P MORGAN CHASE SECURITIES INC		1,355,000	1,355,000.00	0	3FE
53219L AG 4	LIFEPOINT HOSPITALS INC 3.250 2025 08		04/25/2008	JEFFERIES & CO INC		101,074	120,000.00	660	4FE
53219L AH 2	LIFEPOINT HOSPITALS INC 3.500 2014 05		05/14/2008	VARIOUS		1,053,548	1,155,000.00	449	4FE
532776 AJ 0	LIN TELEVISION 6.500 2013 05		06/18/2008	BROADPOINT CAPITAL		940,000	1,000,000.00	6,861	4FE
549271 AE 4	LUBRIZOL CORP 5.500 2014 10		06/19/2008	GOLDMAN SACHS & CO		56,448	59,000.00	748	2FE
55616X AE 7	MACYS RETAIL HOLDINGS IN 7.875 2015 07		06/23/2008	CREDIT SUISSE FIRST BOSTON		999,110	1,000,000.00	0	2FE
5525V0 AM 8	MARSHALL & ILSLEY 3.950 2009 08		06/01/2008	DISCOVERY MANAGER LTD		904,051	924,000.00	10,848	1FE
573284 AK 2	MARTIN MARIETTA MATERIAL 6.600 2018 04		04/16/2008	J P MORGAN CHASE SECURITIES INC		1,998,580	2,000,000.00	0	2FE
59018Y N5 6	MERRILL LYNCH 6.150 2013 04		04/23/2008	J P MORGAN CHASE SECURITIES INC		1,001,650	1,000,000.00	513	1FE
59018Y UZ 2	MERRILL LYNCH 4.250 2010 02		05/01/2008	THE NORTHLAND COMPANY		983,979	1,000,000.00	9,799	1FE
552953 AW 1	MGM MIRAGE 6.750 2013 04		06/05/2008	CREDIT SUISSE FIRST BOSTON		2,722,500	3,000,000.00	38,813	3FE
615394 AH 6	MOOG INC (144A) 7.250 2018 06		06/24/2008	VARIOUS		2,002,500	2,000,000.00	5,035	3FE
61746B CW 4	MORGAN STANLEY 5.625 2012 01		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS		499,275	500,000.00	11,094	1FE
61747Y CE 3	MORGAN STANLEY 6.000 2015 04		05/20/2008	FTN FINANCIAL		1,000,330	1,000,000.00	4,167	1FE
629855 AE 7	NALCO COMPANY 7.750 2011 11		05/21/2008	VARIOUS		464,100	455,000.00	2,768	3FE
64953B AP 3	NEW YORK LIFE GLOBAL FUN 4.650 2013 05		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS		499,113	500,000.00	1,421	1FE
651290 AK 4	NEWFIELD EXPLORATION 7.125 2018 05		05/05/2008	J P MORGAN CHASE SECURITIES INC		1,250,000	1,250,000.00	0	3FE
67059T AA 3	NUSTAR LOGISTICS 7.650 2018 04		04/01/2008	BARCLAYS CAPITAL INC		998,020	1,000,000.00	0	2FE
682189 AG 0	ON SEMICONDUCTOR 2.625 2026 12		04/07/2008	VARIOUS		1,269,406	1,375,000.00	11,477	4FE
68389X AC 9	ORACLE CORP 5.750 2018 04		04/08/2008	WACHOVIA SECURITIES INC		512,845	500,000.00	160	1FE
69073T AL 7	OWENS-BROCKWAY 6.750 2014 12		06/27/2008	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000.00	0	3FE
701081 AR 2	PARKER DRILLING 2.125 2012 07		06/23/2008	DEUTSCHE BANC		1,635,035	1,600,000.00	15,206	4FE
718172 AA 7	PHILIP MORRIS INTERNATIO 5.650 2018 05		05/13/2008	DEUTSCHE BANC		1,994,720	2,000,000.00	0	1FE
718172 AB 5	PHILIP MORRIS INTERNATIO 4.875 2013 05		06/06/2008	GOLDMAN SACHS & CO		1,992,580	2,000,000.00	6,771	1FE
721467 AE 8	PILGRIM'S PRIDE CORP 7.625 2015 05		05/14/2008	VARIOUS		353,163	378,000.00	6,237	4FE
693476 AV 5	PNC FUNDING CORP 4.500 2010 03		06/01/2008	DISCOVERY MANAGER LTD		1,997,200	2,000,000.00	20,250	1FE
742748 AA 4	PROCTER & GAMBLE (144A) 5.300 2009 07		06/01/2008	DISCOVERY MANAGER LTD		2,024,900	2,000,000.00	42,694	1FE
74439H AD 0	PSYCHIATRIC SOLUTIONS 7.750 2015 07		05/30/2008	VARIOUS		237,300	230,000.00	6,337	4FE
747906 AE 5	QUANTUM CORP 4.375 2010 08		05/02/2008	JEFFERIES & CO INC		78,094	95,000.00	1,099	5FE
74836J AE 3	QUESTAR MARKET RESOURCES 6.800 2018 04		04/01/2008	BANC OF AMERICA SECURITIES LLC		999,390	1,000,000.00	0	2FE

QE04.4

SCHEDULE D - PART 3

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

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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)
75281A AJ 8	RANGE RESOURCES 7.250 2018 05.....		06/18/2008	VARIOUS.....		2,023,325	1,990,000.00	5,709	3FE.....
75913M AB 5	REGIONS BANK ALABAMA 7.500 2018 05.....		05/09/2008	GOLDMAN SACHS & CO.....		1,998,340	2,000,000.00	.0	1FE.....
76114E AF 9	RESIDENTIAL CAPITAL CORP 9.625 2015 05.....		06/06/2008	EXCHANGE.....		1,185,000	1,975,000.00	.0	5FE.....
76169# AE 3	REYES HOLDINGS LLC 7.050 2017 04.....		04/11/2008	BANC OF AMERICA SECURITIES LLC.....		5,000,000	5,000,000.00	.0	3Z.....
74956E AC 2	RH DONNELLEY (144A) 11.750 2015 05.....		06/25/2008	EXCHANGE.....		1,867,600	2,030,000.00	.0	4FE.....
77340R AC 1	ROCKIES EXPRESS PIPELINE 6.850 2018 07.....		06/24/2008	LEHMAN BROTHERS.....		998,580	1,000,000.00	.0	2FE.....
774477 AG 8	ROCKWOOD SPECIALTIES GRP 7.500 2014 11.....		05/23/2008	FTN FINANCIAL.....		246,250	250,000.00	729	4FE.....
779282 AA 0	ROUSE CO LP/TRC (144A) 6.750 2013 05.....		05/09/2008	LEHMAN BROTHERS.....		911,250	1,000,000.00	2,438	3FE.....
80004C AC 5	SANDISK CORP 1.000 2013 05.....		06/05/2008	VARIOUS.....		236,550	310,000.00	532	3FE.....
80007P AC 3	SANDRIDGE ENERGY (144A) 8.000 2018 06.....		05/15/2008	BANC OF AMERICA SECURITIES LLC.....		1,350,000	1,350,000.00	.0	4FE.....
80874Y AA 8	SCIENTIFIC GAMES CORP (1 7.875 2016 06.....		06/02/2008	J P MORGAN CHASE SECURITIES INC.....		975,000	975,000.00	.0	3FE.....
78412F AF 1	SESI LLC 6.875 2014 06.....		04/29/2008	CREDIT SUISSE FIRST BOSTON.....		987,500	1,000,000.00	28,837	4FE.....
784121 AB 1	SFBC INTERNATIONAL INC 2.250 2024 08.....		06/23/2008	VARIOUS.....		593,856	665,000.00	4,923	4FE.....
829226 AU 3	SINCLAIR BROADCAST GROUP 4.875 2018 07.....		05/14/2008	MILLER TABAK ROBERTS.....		37,200	40,000.00	672	4FE.....
835898 AB 3	SOTHEBY'S (144A) 3.125 2013 06.....		06/12/2008	BANC OF AMERICA SECURITIES LLC.....		1,500,000	1,500,000.00	.0	3FE.....
84649R AA 9	SPANSION LLC (144A) 2.250 2016 06.....		06/05/2008	VARIOUS.....		123,308	300,000.00	2,484	5FE.....
784635 AJ 3	SPX CORP (144A) 7.625 2014 12.....		05/14/2008	VARIOUS.....		2,132,000	2,040,000.00	53,002	3FE.....
853666 AB 1	STANDARD MTR PRODS 6.750 2009 07.....		06/17/2008	JEFFERIES & CO INC.....		27,600	30,000.00	872	5FE.....
854616 AL 3	STANLEY WORKS 5.000 2010 03.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,029,440	2,000,000.00	21,111	1FE.....
857689 AV 5	STATION CASINOS 6.000 2012 04.....		06/11/2008	VARIOUS.....		787,319	940,000.00	4,608	4FE.....
88319Q L8 4	TEXTRON FINANCIAL CORP 5.125 2010 11.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,027,760	2,000,000.00	8,542	1FE.....
88732J AK 4	TIME WARNER CABLE 6.200 2013 07.....		06/16/2008	WACHOVIA SECURITIES INC.....		2,993,640	3,000,000.00	.0	2FE.....
896215 AC 4	TRIMAS CORP 9.875 2012 06.....		04/10/2008	LEHMAN BROTHERS.....		89,130	103,000.00	3,246	4FE.....
907818 CN 6	UNION PACIFIC CO 6.125 2012 01.....		06/17/2008	CANTOR FITZGERALD.....		1,432,620	1,400,000.00	36,920	2FE.....
907818 DA 3	UNION PACIFIC CO 5.700 2018 08.....		06/03/2008	MORGAN STANLEY DEAN WITTER.....		989,320	1,000,000.00	19,158	2FE.....
913017 BG 3	UNITED TECHNOLOGIES CORP 4.375 2010 05.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,765,181	2,740,000.00	9,990	1FE.....
918866 AR 5	VALASSIS COMMUNICATION 8.250 2015 03.....		05/09/2008	LEHMAN BROTHERS.....		277,863	295,000.00	4,884	4FE.....
930754 9A 6	VALASSIS COMMUNICATIONS 4.450 2014 03.....		04/15/2008	BEAR STEARNS & CO.....		221,140	221,139.56	.0	3FE.....
929160 AK 5	VULCAN MATERIALS 7.000 2018 06.....		06/17/2008	GOLDMAN SACHS & CO.....		998,950	1,000,000.00	.0	1FE.....
92976W BA 3	WACHOVIA CORP 5.700 2013 08.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		499,182	500,000.00	9,500	1FE.....
931142 BE 2	WAL-MART STORES 6.875 2009 08.....		06/01/2008	DISCOVERY MANAGER LTD.....		4,170,680	4,000,000.00	84,792	1FE.....
94974B AZ 3	WELLS FARGO 3.980 2010 10.....		05/22/2008	FTN FINANCIAL.....		1,003,550	1,000,000.00	3,096	1FE.....
94975C AL 1	WELLS FARGO FINANCIAL 5.500 2012 08.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		519,772	500,000.00	9,167	1FE.....
983130 AK 1	WYNN LAS VEGAS 6.625 2014 12.....		06/17/2008	MERRILL LYNCH CAPITAL MARKETS.....		1,870,525	2,000,000.00	6,993	3FE.....
984121 BM 4	XEROX CORP 7.625 2013 06.....		05/02/2008	RBC DOMINION GLOBAL MARKETS.....		1,040,000	1,000,000.00	30,076	2FE.....
98385X AP 1	XTO ENERGY INC 5.500 2018 06.....		04/15/2008	LEHMAN BROTHERS.....		995,390	1,000,000.00	.0	2FE.....
985577 AB 1	YELLOW CORP 3.375 2023 11.....		05/15/2008	VARIOUS.....		43,319	55,000.00	795	3FE.....
985577 AA 3	YELLOW ROADWAY CORP 5.000 2023 08.....		05/01/2008	JEFFERIES & CO INC.....		68,156	75,000.00	917	3FE.....
88579E AB 1	3M COMPANY 5.125 2009 11.....		06/01/2008	DISCOVERY MANAGER LTD.....		2,054,600	2,000,000.00	7,118	1FE.....
032479 AC 1	ANADARKO FINANCE CO 6.750 2011 05.....	I.....	05/06/2008	BANC OF AMERICA SECURITIES LLC.....		1,054,800	1,000,000.00	1,500	2FE.....
136375 BJ 0	CANADIAN NATIONAL RAILWA 4.250 2009 08.....	I.....	06/01/2008	DISCOVERY MANAGER LTD.....		1,822,859	1,815,000.00	25,713	1FE.....
136375 BM 3	CANADIAN NATIONAL RAILWA 5.800 2016 06.....	I.....	06/13/2008	GOLDMAN SACHS & CO.....		253,373	250,000.00	685	1FE.....
292505 AF 1	ENCANA CORP 5.900 2017 12.....	I.....	06/06/2008	WACHOVIA SECURITIES INC.....		1,008,060	1,000,000.00	1,639	2FE.....
26875U AA 8	EOG RESOURCES (144A) 4.750 2014 03.....	I.....	04/17/2008	J P MORGAN CHASE SECURITIES INC.....		1,936,740	2,000,000.00	9,764	1FE.....
539481 A# 8	LOBLAW COMPANIES 6.480 2013 05.....	I.....	05/16/2008	MERRILL LYNCH CAPITAL MARKETS.....		5,000,000	5,000,000.00	.0	2FE.....
656568 AF 9	NORTEL NETWORKS CORP 1.750 2012 04.....	I.....	06/12/2008	CIBC WORLD MARKETS.....		120,805	155,000.00	467	4FE.....
884903 BB 0	THOMSON REUTERS CORP 6.500 2018 07.....	I.....	06/17/2008	BARCLAYS CAPITAL INC.....		990,840	1,000,000.00	.0	1FE.....
92658T AL 2	VIDEOTRON LTD (144A) 9.125 2018 04.....	I.....	04/07/2008	BANC OF AMERICA SECURITIES LLC.....		605,357	615,000.00	.0	3FE.....
92658T AG 3	VIDEOTRON LTEE 6.875 2014 01.....	I.....	04/15/2008	CREDIT SUISSE FIRST BOSTON.....		1,910,000	2,000,000.00	35,521	3FE.....
03938L AD 6	ARCELORMITTAL (144A) 6.125 2018 06.....	F.....	05/19/2008	J P MORGAN CHASE SECURITIES INC.....		1,991,420	2,000,000.00	.0	2FE.....
07181X AB 9	BAXTER FINCO BV 4.750 2010 10.....	F.....	06/01/2008	DISCOVERY MANAGER LTD.....		3,039,330	3,000,000.00	18,208	1FE.....
05565Q AL 2	BP CAPITAL MARKETS PLC 4.875 2010 03.....	F.....	06/01/2008	DISCOVERY MANAGER LTD.....		4,079,680	4,000,000.00	41,167	1FE.....
2515A0 HP 1	DEUTSCHE BANK LONDON 5.000 2010 10.....	F.....	06/01/2008	DISCOVERY MANAGER LTD.....		2,033,780	2,000,000.00	13,611	1FE.....

QE04.5

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)
25156P AB 9	DEUTSCHE TELEKOM 8.500 2010 06.....	F.....	06/01/2008	DISCOVERY MANAGER LTD.....		2,125,980	2,000,000.00	73,778	2FE.....
298785 EH 5	EUROPEAN INVESTMENT BANK 4.625 2010 09.....	F.....	06/01/2008	DISCOVERY MANAGER LTD.....		1,032,000	1,000,000.00	9,764	1FE.....
40049J AV 9	GRUPO TELEVISIA 6.625 2025 03.....	F.....	06/11/2008	FTN FINANCIAL.....		491,160	500,000.00	8,097	2FE.....
40049J AW 7	GRUPO TELEVISIA (144A) 6.000 2018 05.....	F.....	05/06/2008	J P MORGAN CHASE SECURITIES INC.....		992,800	1,000,000.00	.0	2FE.....
500769 BW 3	KFW 4.875 2009 10.....	F.....	06/01/2008	DISCOVERY MANAGER LTD.....		2,044,920	2,000,000.00	11,375	1FE.....
632525 AD 3	NATIONAL AUSTRALIA BANK 8.600 2010 05.....	F.....	06/01/2008	DISCOVERY MANAGER LTD.....		1,071,680	1,000,000.00	2,867	1FE.....
761655 AA 7	REXAM PLC (144A) 6.750 2013 06.....	F.....	05/28/2008	CITIGROUP GLOBAL MARKETS.....		1,991,260	2,000,000.00	.0	2FE.....
767201 AC 0	RIO TINTO FINANCE 6.500 2018 07.....	F.....	06/24/2008	J P MORGAN CHASE SECURITIES INC.....		991,310	1,000,000.00	.0	1FE.....
81180R AD 4	SEAGATE TECHNOLOGY 6.375 2011 10.....	F.....	06/19/2008	J P MORGAN CHASE SECURITIES INC.....		1,965,000	2,000,000.00	29,396	3FE.....
822582 AA 0	SHELL INTERNATIONAL FIN 5.625 2011 06.....	F.....	05/01/2008	THE NORTHLAND COMPANY.....		999,315	1,000,000.00	19,375	1FE.....
00254E BV 3	SWEDISH EXPORT CREDIT 4.875 2010 01.....	F.....	06/01/2008	DISCOVERY MANAGER LTD.....		2,043,640	2,000,000.00	35,750	1FE.....
88165F AA 0	TEVA PHARMACEUTICALS FIN 1.750 2026 02.....	F.....	06/17/2008	VARIOUS.....		590,106	530,000.00	3,136	2FE.....
893830 AV 1	TRANSOCEAN INC B 1.500 2037 12.....	F.....	04/03/2008	VARIOUS.....		450,783	405,000.00	1,974	2FE.....
92334N AB 9	VEOLIA ENVIRONMENT 6.000 2018 06.....	F.....	05/21/2008	BANC OF AMERICA SECURITIES LLC.....		2,988,600	3,000,000.00	.0	1FE.....
92852E AK 1	VIVENDI (144A) 5.750 2013 04.....	F.....	04/01/2008	CITIGROUP GLOBAL MARKETS.....		993,970	1,000,000.00	.0	2FE.....
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750 2018 09.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		3,543,118	3,661,010.16	.0	1FE.....
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500 2033 11.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		131,776	143,171.84	.0	1FE.....
17310B AD 6	CMSI 2006-3 1A4 6.000 2036 06.....		06/04/2008	CREDIT SUISSE FIRST BOSTON.....		9,150,000	10,000,000.00	13,333	1FE.....
12628K AA 0	CSAB 2006-3 A1A (CMO) 6.000 2036 11.....		05/09/2008	LEHMAN BROTHERS.....		7,218,549	7,461,032.70	16,166	1FE.....
12544A AS 4	CWHL 2006-20 1A17 CMO 5.750 2037 02.....		06/12/2008	ROBERT W BAIRD & CO.....		12,909,000	15,600,000.00	39,867	1FE.....
03061N JS 9	AMCAR 2005-DA A4 (AMBAC) 5.020 2012 11.....		06/19/2008	VARIOUS.....		5,809,125	6,150,000.00	6,233	1FE.....
046036 A# 6	AMHPT 1997-1 B2 8.900 2028 06.....		05/01/2008	THE NORTHLAND COMPANY.....		4,570,580	4,497,292.00	17,789	1FE.....
14041G CL 8	COAFT 2005-C A4A (FGIC) 4.710 2012 06.....		06/04/2008	CITIGROUP GLOBAL MARKETS.....		1,642,625	1,700,000.00	4,448	1FE.....
33735P AF 4	FUCMT 1999-C1 A2 6.070 2035 10.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS.....		648,044	646,561.14	.0	1FE.....
36246L AE 1	GSMS 2007-GG10 A4 5.993 2045 08.....		06/04/2008	UBS AG.....		9,889,453	10,000,000.00	13,318	1FE.....
68338S EX 2	ONYX 2005-B A4 (FGIC) 4.340 2012 05.....		04/18/2008	WACHOVIA SECURITIES INC.....		2,809,688	3,000,000.00	2,893	2FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					299,850,352	305,765,297.62	1,978,036	XXX.....
6099997.	Total - Bonds - Part 3.....					667,890,174	666,222,049.49	4,597,257	XXX.....
6099999.	Total - Bonds.....					667,890,174	666,222,049.49	4,597,257	XXX.....
Preferred Stocks - Public Utilities									
059165 68 8	BALTIMORE GAS & ELEC CO PFD 1993 6.70%.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	12,000.000	1,229,950	0.00	.0	P2UFE.....
059165 69 6	BALTIMORE GAS & ELEC CO PFD 1993 6.97%.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	14,000.000	1,442,750	0.00	.0	P2UFE.....
059165 76 1	BALTIMORE GAS & ELEC CO PFD 1995 6.99%.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	20,080.000	2,038,554	0.00	.0	P3UFE.....
059165 77 9	BALTIMORE GAS & ELEC CO PFD 93 7.125%.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	12,500.000	1,288,525	0.00	.0	P2UFE.....
266228 20 4	DUQUESNE LT CO SER A \$2.10.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	7,700.000	201,586	0.00	.0	P2UFE.....
266228 70 9	DUQUESNE LT CO 4.20%.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	2,200.000	57,596	0.00	.0	P3UFE.....
341099 87 7	FLORIDA POWER CORP 4.75%.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	5,000.000	325,750	0.00	.0	P2UFE.....
693304 30 5	PECO ENERGY CO SER B \$4.30.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	14,410.000	901,841	0.00	.0	P2LFE.....
744567 50 4	PUB SVC ELEC & GAS SER C 4.30%.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	35,778.000	2,241,533	0.00	.0	P2LFE.....
837004 82 9	SC ELEC & GAS CO C 6.52%.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	10,000.000	1,040,625	0.00	.0	P2UFE.....
927804 63 3	VA ELEC & PWR CO \$7.05.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	21,500.000	2,218,765	0.00	.0	P2UFE.....
938837 50 7	WASHINGTON GAS LT CO \$4.80.....		06/02/2008	COMMERCIAL GUARANTY CASUALTY INS CO RET OF CAPITAL.....	6,722.000	526,333	0.00	.0	P1UFE.....
6199999.	Total - Preferred Stocks - Public Utilities.....					13,513,808	XXX	.0	XXX.....
Preferred Stocks - Banks, Trust and Insurance Companies									
125581 60 3	CIT GROUP INC 8.75% SER C.....		06/27/2008	VARIOUS.....	55,700.000	3,026,907	0.00	.0	P2LFE.....
172967 59 8	CITIGROUP INC 6.50% SER T CONVRDM.....		05/01/2008	VARIOUS.....	20,400.000	1,073,678	0.00	.0	P1LFE.....
524901 30 3	LEGG MASON INC 7.00% 06/30/11.....		05/14/2008	JP MORGAN SECURITIES.....	10,500.000	525,000	0.00	.0	P2UFE.....
52523J 45 3	LEHMAN BROTHERS HLDG 7.25% SER P CONVRDM.....		04/01/2008	VARIOUS.....	1,360.000	1,392,738	0.00	.0	P1LFE.....
90262P AA 6	UBS PREFERRED FUNDING TRUST I 8.622%.....		05/01/2008	TRANSFER.....	2,000,000.000	2,289,041	0.00	14,370	P1U.....
929903 21 9	WACHOVIA CORP 7.5% SER L CONVRDM.....		05/15/2008	MERRILL LYNCH.....	800.000	912,040	0.00	.0	P1LFE.....
6299999.	Total - Preferred Stocks - Banks, Trust & Ins. Cos.....					9,219,404	XXX	14,370	XXX.....
Preferred Stocks - Industrial and Miscellaneous									
370442 69 1	GENERAL MOTORS 1.5% CONVRDM.....		06/05/2008	MCMAHAN SECURITIES.....	6,100.000	139,995	0.00	.0	P5LFE.....

QE04.6

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)
370442 71 7	GENERAL MOTORS CORP SER C 6.25%.....		04/30/2008.....	VARIOUS.....	30,000.000	560,786	0.00	0	P5LFE.....
46126P 30 4	INVERNESS MEDICAL INNOVATIONS SER B 3%.....		05/19/2008.....	VARIOUS.....	12,294.000	2,939,498	0.00	0	P5LFE.....
99C000 64 5	ASSET ALLIANCE CORP NRDM PVT.....		04/30/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	6,597.000	463,571	0.00	0	P6U.....
99P000 04 7	ONLINE INSIGHT INC SER A NRDM PVT.....		04/30/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	501,557.000	29,261	0.00	0	P6U.....
99P000 05 4	ONLINE INSIGHT INC SER B NRDM PVT.....		04/30/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	1,516,639.000	88,483	0.00	0	P6U.....
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					4,221,594	XXX	0	XXX.....
6599997.	Total - Preferred Stocks - Part 3.....					26,954,806	XXX	14,370	XXX.....
6599999.	Total - Preferred Stocks.....					26,954,806	XXX	14,370	XXX.....
Common Stocks - Banks, Trust and Insurance Companies									
G0450A 10 5	ARCH CAPITAL GROUP LTD.....		04/28/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	4,480.000	313,667	XXX	0	L.....
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos.....					313,667	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous									
06846N 10 4	BILL BARRETT CORP.....		05/15/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	6,480.000	366,554	XXX	0	L.....
23767P 10 9	DATA DOMAIN INC.....		05/06/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	1,865.000	41,422	XXX	0	L.....
25271C 10 2	DIAMOND OFFSHORE DRILLING.....		04/15/2008.....	CONVERSION FROM BOND.....	50,647.730	6,575,596	XXX	0	L.....
26926V 10 7	EV ENERGY PARTNER LP.....		05/07/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	81,035.000	1,904,323	XXX	0	L.....
37250U 20 1	GEOMET INC.....		05/14/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	8,326.000	61,612	XXX	0	L.....
48273U 10 2	K12 INC.....		06/16/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	30,317.000	729,124	XXX	0	L.....
64111N 10 1	NETEZZA CORP.....		06/16/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	5,404.000	69,360	XXX	0	L.....
74153Q 10 2	PRIDE INTERNATIONAL INC.....		05/22/2008.....	CONVERSION FROM BOND.....	15,053.000	679,050	XXX	0	L.....
893641 10 0	TRANSDIGM GROUP INC.....		05/27/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	6,560.000	278,210	XXX	0	L.....
99C000 63 7	ASSET ALLIANCE CORPORATION.....		04/30/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	26,809.000	187,663	XXX	0	U.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					10,892,914	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
29137@ 10 3	COMMERCIAL GUARANTY INSURANCE CO.....		06/02/2008.....	DIST FROM COMMERCIAL GUARANTY CASUALTY INS CO.....	18,000.000	33,153,557	XXX	0	K.....
48206# 10 7	JUPITER HOLDINGS INC.....		05/01/2008.....	DIST FROM THE NORTHLAND COMPANY.....	2,500,000.000	729,161,207	XXX	0	J.....
99C000 69 4	COMMERCIAL GUARANTY CAS INS CO.....		05/01/2008.....	DIST FROM THE NORTHLAND COMPANY.....	18,000.000	124,247,358	XXX	0	K.....
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					886,562,122	XXX	0	XXX.....
7299997.	Total - Common Stocks - Part 3.....					897,768,703	XXX	0	XXX.....
7299999.	Total - Common Stocks.....					897,768,703	XXX	0	XXX.....
7399999.	Total - Preferred and Common Stocks.....					924,723,509	XXX	14,370	XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					1,592,613,683	XXX	4,611,627	XXX.....

QE04.7

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
912827 4F 6	U S TREASURY NOTES 5.625		05/15/2008	MATURED		8,767,000	8,767,000	9,083,240	8,792,034	0	(25,034)	0	(25,034)	0	8,767,000	0	0	0	246,572	05/15/2008	1
36202C 3X 9	GNMA II PASS #00002614 6.000		06/20/2008	PAID ON PRINCIPAL		31,105	31,105	30,152	30,219	0	886	0	886	0	31,105	0	0	0	324	07/20/2028	1
36202D G6 2	GNMA II PASS #00002921 7.500		06/20/2008	PAID ON PRINCIPAL		4,223	4,223	4,275	4,359	0	(135)	0	(135)	0	4,223	0	0	0	60	05/20/2030	1
36202D J8 5	GNMA II PASS #00002987 7.500		06/20/2008	PAID ON PRINCIPAL		206	206	206	207	0	(1)	0	(1)	0	206	0	0	0	2	10/20/2030	1
36202D 6D 8	GNMA II PASS #00003568 5.000		06/20/2008	PAID ON PRINCIPAL		647,247	647,247	643,201	643,216	0	4,031	0	4,031	0	647,247	0	0	0	5,349	06/20/2034	1
36202E BU 2	GNMA II PASS #00003651 5.000		06/20/2008	PAID ON PRINCIPAL		1,500,306	1,500,306	1,490,929	1,491,280	0	9,025	0	9,025	0	1,500,306	0	0	0	12,820	12/20/2034	1
36202E DD 8	GNMA II PASS #00003700 4.500		06/20/2008	PAID ON PRINCIPAL		179,384	179,384	169,882	170,093	0	9,291	0	9,291	0	179,384	0	0	0	1,154	04/20/2035	1
36202E ET 2	GNMA II PASS #00003746 4.500		06/20/2008	PAID ON PRINCIPAL		665,925	665,925	634,666	636,539	0	29,386	0	29,386	0	665,925	0	0	0	4,761	08/20/2035	1
36202E E7 0	GNMA II PASS #00003758 4.500		06/20/2008	PAID ON PRINCIPAL		757,747	757,747	723,175	726,598	0	31,149	0	31,149	0	757,747	0	0	0	4,952	09/20/2035	1
36202E E8 8	GNMA II PASS #00003759 5.000		06/20/2008	PAID ON PRINCIPAL		486,352	486,352	484,909	484,948	0	1,404	0	1,404	0	486,352	0	0	0	4,044	09/20/2035	1
36202E FL 8	GNMA II PASS #00003771 4.500		06/20/2008	PAID ON PRINCIPAL		392,877	392,877	377,837	379,353	0	13,524	0	13,524	0	392,877	0	0	0	2,064	10/20/2035	1
36202E F2 0	GNMA II PASS #00003785 5.000		06/20/2008	PAID ON PRINCIPAL		1,154,594	1,154,594	1,130,239	1,132,562	0	22,031	0	22,031	0	1,154,594	0	0	0	10,112	11/20/2035	1
36202E HF 9	GNMA II PASS #00003830 5.500		06/20/2008	PAID ON PRINCIPAL		813,485	813,485	780,056	782,677	0	30,808	0	30,808	0	813,485	0	0	0	7,440	03/20/2036	1
362050 EL 6	GNMA PASS TH #00021739 9.000		06/15/2008	PAID ON PRINCIPAL		254	254	255	253	0	1	0	1	0	254	0	0	0	4	11/15/2008	1
362050 LS 3	GNMA PASS TH #00021937 9.000		06/15/2008	PAID ON PRINCIPAL		255	255	256	254	0	1	0	1	0	255	0	0	0	4	08/15/2008	1
362050 ZA 7	GNMA PASS TH #00022337 9.000		06/15/2008	PAID ON PRINCIPAL		211	211	212	211	0	1	0	1	0	211	0	0	0	3	09/15/2008	1
362051 C5 1	GNMA PASS TH #00022592 9.000		06/15/2008	PAID ON PRINCIPAL		803	803	806	801	0	2	0	2	0	803	0	0	0	12	08/15/2008	1
362051 TV 6	GNMA PASS TH #00023064 9.000		06/15/2008	PAID ON PRINCIPAL		588	588	590	587	0	2	0	2	0	588	0	0	0	9	09/15/2008	1
362051 XW 9	GNMA PASS TH #00023193 9.000		06/15/2008	PAID ON PRINCIPAL		276	276	277	276	0	1	0	1	0	276	0	0	0	4	03/15/2009	1
362052 A5 1	GNMA PASS TH #00023428 9.000		06/15/2008	PAID ON PRINCIPAL		379	379	383	379	0	1	0	1	0	379	0	0	0	6	11/15/2008	1
362052 EU 2	GNMA PASS TH #00023547 9.000		06/15/2008	PAID ON PRINCIPAL		265	265	266	264	0	1	0	1	0	265	0	0	0	4	09/15/2008	1
362052 GU 9	GNMA PASS TH #00023607 9.000		06/15/2008	PAID ON PRINCIPAL		669	669	678	668	0	1	0	1	0	669	0	0	0	10	11/15/2008	1
362052 HU 9	GNMA PASS TH #00023643 9.000		06/15/2008	PAID ON PRINCIPAL		276	276	277	275	0	1	0	1	0	276	0	0	0	4	12/15/2008	1
362052 MW 9	GNMA PASS TH #00023773 9.000		06/15/2008	PAID ON PRINCIPAL		289	289	290	288	0	1	0	1	0	289	0	0	0	4	12/15/2008	1
362052 Q5 4	GNMA PASS TH #00023876 9.000		06/15/2008	PAID ON PRINCIPAL		502	502	509	501	0	1	0	1	0	502	0	0	0	8	10/15/2008	1
362052 RL 8	GNMA PASS TH #00023891 9.000		06/15/2008	PAID ON PRINCIPAL		369	369	371	368	0	1	0	1	0	369	0	0	0	7	10/15/2008	1
362052 RM 6	GNMA PASS TH #00023892 9.000		06/15/2008	PAID ON PRINCIPAL		97	97	98	97	0	0	0	0	0	97	0	0	0	1	10/15/2008	1
362052 TK 8	GNMA PASS TH #00023954 9.000		06/15/2008	PAID ON PRINCIPAL		1,130	1,130	1,135	1,127	0	3	0	3	0	1,130	0	0	0	19	12/15/2008	1
362052 T9 3	GNMA PASS TH #00023976 9.000		06/15/2008	PAID ON PRINCIPAL		201	201	202	201	0	1	0	1	0	201	0	0	0	3	11/15/2008	1
362052 WZ 1	GNMA PASS TH #00024064 9.000		06/15/2008	PAID ON PRINCIPAL		36	36	37	36	0	0	0	0	0	36	0	0	0	1	11/15/2008	1
362052 3J 9	GNMA PASS TH #00024201 9.000		06/15/2008	PAID ON PRINCIPAL		752	752	755	750	0	2	0	2	0	752	0	0	0	12	09/15/2008	1
362053 EY 2	GNMA PASS TH #00024451 9.000		06/15/2008	PAID ON PRINCIPAL		963	963	967	960	0	3	0	3	0	963	0	0	0	14	11/15/2008	1
362053 UJ 7	GNMA PASS TH #00024885 9.000		06/15/2008	PAID ON PRINCIPAL		340	340	341	339	0	1	0	1	0	340	0	0	0	5	10/15/2008	1
362053 VU 1	GNMA PASS TH #00024927 9.000		06/15/2008	PAID ON PRINCIPAL		258	258	261	257	0	1	0	1	0	258	0	0	0	4	08/15/2008	1
362054 RJ 9	GNMA PASS TH #00025689 9.000		06/15/2008	PAID ON PRINCIPAL		199	199	200	199	0	1	0	1	0	199	0	0	0	3	09/15/2008	1
362054 T9 9	GNMA PASS TH #00025776 9.000		06/15/2008	PAID ON PRINCIPAL		587	587	589	586	0	2	0	2	0	587	0	0	0	9	09/15/2008	1
362054 7K 8	GNMA PASS TH #00026098 9.000		06/15/2008	PAID ON PRINCIPAL		657	657	659	655	0	2	0	2	0	657	0	0	0	10	09/15/2008	1
362055 B2 0	GNMA PASS TH #00026157 9.000		06/15/2008	PAID ON PRINCIPAL		258	258	259	257	0	1	0	1	0	258	0	0	0	4	10/15/2008	1
362055 B3 8	GNMA PASS TH #00026158 9.000		06/15/2008	PAID ON PRINCIPAL		94	94	94	93	0	0	0	0	0	94	0	0	0	1	10/15/2008	1
362055 DP 7	GNMA PASS TH #00026210 9.000		06/15/2008	PAID ON PRINCIPAL		809	809	812	806	0	2	0	2	0	809	0	0	0	12	11/15/2008	1
362055 K4 6	GNMA PASS TH #00026415 9.000		04/15/2008	PAID ON PRINCIPAL		393	393	395	392	0	1	0	1	0	393	0	0	0	3	09/15/2008	1
362055 LQ 6	GNMA PASS TH #00026435 9.000		06/15/2008	PAID ON PRINCIPAL		384	384	385	383	0	1	0	1	0	384	0	0	0	6	12/15/2008	1
362055 NW 1	GNMA PASS TH #00026505 9.000		06/15/2008	PAID ON PRINCIPAL		677	677	680	676	0	1	0	1	0	677	0	0	0	10	12/15/2008	1
362055 PM 1	GNMA PASS TH #00026528 9.000		06/15/2008	PAID ON PRINCIPAL		182	182	182	181	0	1	0	1	0	182	0	0	0	3	10/15/2008	1
362055 QZ 1	GNMA PASS TH #00026572 9.000		06/15/2008	PAID ON PRINCIPAL		870	870	873	868	0	2	0	2	0	870	0	0	0	13	02/15/2009	1
362055 SN 6	GNMA PASS TH #00026625 9.000		06/15/2008	PAID ON PRINCIPAL		256	256	257	255	0	1	0	1	0	256	0	0	0	4	12/15/2008	1
362055 SW 6	GNMA PASS TH #00026633 9.000		06/15/2008	PAID ON PRINCIPAL		511	511	518	510	0	1	0	1	0	511	0	0	0	7	02/15/2009	1
362055 TE 5	GNMA PASS TH #00026649 9.000		06/15/2008	PAID ON PRINCIPAL		973	973	977	970	0	2	0	2	0	973	0	0	0	15	06/15/2009	1
362055 U7 8	GNMA PASS TH #00026706 9.000		06/15/2008	PAID ON PRINCIPAL		488	488	490	487	0	1	0	1	0	488	0	0	0	7	11/15/2008	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designa- tion or Market Indicator
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
362055 VZ 5	GNMA PASS TH #00026732 9.000		06/15/2008	PAID ON PRINCIPAL		149	149	149	148	0	0	0	0	0	149	0	0	0	2	10/15/2008	1
362055 W9 2	GNMA PASS TH #00026772 9.000		06/15/2008	PAID ON PRINCIPAL		525	525	527	524	0	1	0	1	0	525	0	0	0	8	10/15/2008	1
362055 XX 8	GNMA PASS TH #00026794 9.000		06/15/2008	PAID ON PRINCIPAL		682	682	691	681	0	1	0	1	0	682	0	0	0	10	10/15/2008	1
362055 XZ 3	GNMA PASS TH #00026796 9.000		06/15/2008	PAID ON PRINCIPAL		400	400	402	399	0	1	0	1	0	400	0	0	0	5	10/15/2008	1
362055 YF 6	GNMA PASS TH #00026810 9.000		05/15/2008	PAID ON PRINCIPAL		179	179	179	178	0	1	0	1	0	179	0	0	0	2	09/15/2008	1
362055 YS 8	GNMA PASS TH #00026821 9.000		06/15/2008	PAID ON PRINCIPAL		230	230	231	229	0	1	0	1	0	230	0	0	0	3	10/15/2008	1
362055 3N 3	GNMA PASS TH #00026905 9.000		06/15/2008	PAID ON PRINCIPAL		358	358	360	357	0	1	0	1	0	358	0	0	0	5	10/15/2008	1
362056 EA 7	GNMA PASS TH #00027129 9.000		06/15/2008	PAID ON PRINCIPAL		256	256	257	255	0	1	0	1	0	256	0	0	0	3	02/15/2009	1
362056 FM 0	GNMA PASS TH #00027172 9.000		06/15/2008	PAID ON PRINCIPAL		895	895	899	893	0	2	0	2	0	895	0	0	0	13	11/15/2008	1
362056 GD 9	GNMA PASS TH #00027196 9.000		06/15/2008	PAID ON PRINCIPAL		752	752	755	750	0	2	0	2	0	752	0	0	0	10	09/15/2008	1
362056 HF 3	GNMA PASS TH #00027230 9.000		05/15/2008	PAID ON PRINCIPAL		205	205	207	204	0	1	0	1	0	205	0	0	0	2	09/15/2008	1
362056 PV 9	GNMA PASS TH #00027436 9.000		06/15/2008	PAID ON PRINCIPAL		1,674	1,674	1,681	1,670	0	5	0	5	0	1,674	0	0	0	30	11/15/2008	1
362056 QG 1	GNMA PASS TH #00027455 9.000		06/15/2008	PAID ON PRINCIPAL		336	336	338	335	0	1	0	1	0	336	0	0	0	6	10/15/2008	1
362056 QJ 5	GNMA PASS TH #00027457 9.000		06/15/2008	PAID ON PRINCIPAL		724	724	726	722	0	2	0	2	0	724	0	0	0	14	10/15/2008	1
362056 RQ 8	GNMA PASS TH #00027495 9.000		06/15/2008	PAID ON PRINCIPAL		376	376	378	376	0	1	0	1	0	376	0	0	0	6	01/15/2009	1
362056 RY 1	GNMA PASS TH #00027503 9.000		06/15/2008	PAID ON PRINCIPAL		559	559	567	558	0	1	0	1	0	559	0	0	0	8	11/15/2008	1
362056 SA 2	GNMA PASS TH #00027513 9.000		06/15/2008	PAID ON PRINCIPAL		933	933	936	930	0	3	0	3	0	933	0	0	0	14	12/15/2008	1
362056 TF 0	GNMA PASS TH #00027550 9.000		06/15/2008	PAID ON PRINCIPAL		148	148	148	147	0	0	0	0	0	148	0	0	0	2	12/15/2008	1
362056 TH 6	GNMA PASS TH #00027552 9.000		06/15/2008	PAID ON PRINCIPAL		352	352	353	351	0	1	0	1	0	352	0	0	0	5	12/15/2008	1
362056 UK 7	GNMA PASS TH #00027586 9.000		06/15/2008	PAID ON PRINCIPAL		258	258	259	258	0	1	0	1	0	258	0	0	0	4	03/15/2009	1
362056 XU 2	GNMA PASS TH #00027691 9.000		06/15/2008	PAID ON PRINCIPAL		227	227	227	226	0	1	0	1	0	227	0	0	0	3	10/15/2008	1
362056 3F 8	GNMA PASS TH #00027798 9.000		06/15/2008	PAID ON PRINCIPAL		875	875	878	872	0	2	0	2	0	875	0	0	0	13	10/15/2008	1
362056 3W 1	GNMA PASS TH #00027813 9.000		06/15/2008	PAID ON PRINCIPAL		188	188	191	188	0	0	0	0	0	188	0	0	0	3	11/15/2008	1
362056 4R 1	GNMA PASS TH #00027832 9.000		06/15/2008	PAID ON PRINCIPAL		842	842	845	840	0	2	0	2	0	842	0	0	0	13	12/15/2008	1
362056 6T 5	GNMA PASS TH #00027882 9.000		06/15/2008	PAID ON PRINCIPAL		170	170	170	169	0	0	0	0	0	170	0	0	0	3	12/15/2008	1
362056 7M 9	GNMA PASS TH #00027900 9.000		06/15/2008	PAID ON PRINCIPAL		431	431	432	430	0	1	0	1	0	431	0	0	0	6	11/15/2008	1
362057 CN 9	GNMA PASS TH #00027977 9.000		06/15/2008	PAID ON PRINCIPAL		138	138	139	138	0	0	0	0	0	138	0	0	0	2	11/15/2008	1
362057 CP 4	GNMA PASS TH #00027978 9.000		06/15/2008	PAID ON PRINCIPAL		223	223	224	223	0	1	0	1	0	223	0	0	0	3	12/15/2008	1
362057 FC 0	GNMA PASS TH #00028063 9.000		06/15/2008	PAID ON PRINCIPAL		419	419	420	418	0	1	0	1	0	419	0	0	0	6	11/15/2008	1
362057 NT 4	GNMA PASS TH #00028302 9.000		06/15/2008	PAID ON PRINCIPAL		212	212	213	212	0	1	0	1	0	212	0	0	0	3	12/15/2008	1
362057 VX 6	GNMA PASS TH #00028530 9.000		06/15/2008	PAID ON PRINCIPAL		479	479	485	478	0	1	0	1	0	479	0	0	0	8	12/15/2008	1
362057 V2 4	GNMA PASS TH #00028533 9.000		06/15/2008	PAID ON PRINCIPAL		413	413	415	412	0	1	0	1	0	413	0	0	0	6	12/15/2008	1
362057 YB 1	GNMA PASS TH #00028606 9.000		06/15/2008	PAID ON PRINCIPAL		397	397	398	396	0	1	0	1	0	397	0	0	0	5	02/15/2009	1
362057 Z4 6	GNMA PASS TH #00028663 9.000		06/15/2008	PAID ON PRINCIPAL		416	416	418	415	0	1	0	1	0	416	0	0	0	6	05/15/2009	1
362057 5K 3	GNMA PASS TH #00028750 9.000		06/15/2008	PAID ON PRINCIPAL		481	481	482	479	0	1	0	1	0	481	0	0	0	7	12/15/2008	1
362058 BE 8	GNMA PASS TH #00028837 9.000		06/15/2008	PAID ON PRINCIPAL		1,152	1,152	1,168	1,150	0	2	0	2	0	1,152	0	0	0	21	02/15/2009	1
362058 BY 4	GNMA PASS TH #00028855 9.000		06/15/2008	PAID ON PRINCIPAL		234	234	235	234	0	1	0	1	0	234	0	0	0	4	12/15/2008	1
362058 SM 2	GNMA PASS TH #00029324 9.000		06/15/2008	PAID ON PRINCIPAL		117	117	117	116	0	0	0	0	0	117	0	0	0	1	01/15/2009	1
362058 W6 2	GNMA PASS TH #00029469 9.000		06/15/2008	PAID ON PRINCIPAL		188	188	190	187	0	0	0	0	0	188	0	0	0	3	01/15/2009	1
362058 XV 6	GNMA PASS TH #00029492 9.000		06/15/2008	PAID ON PRINCIPAL		143	143	143	143	0	0	0	0	0	143	0	0	0	2	02/15/2009	1
362058 YG 8	GNMA PASS TH #00029511 9.000		06/15/2008	PAID ON PRINCIPAL		234	234	237	234	0	0	0	0	0	234	0	0	0	4	04/15/2009	1
362059 AV 9	GNMA PASS TH #00029720 9.000		05/15/2008	PAID ON PRINCIPAL		191	191	192	191	0	1	0	1	0	191	0	0	0	3	02/15/2009	1
362059 AZ 5	GNMA PASS TH #00029722 9.000		06/15/2008	PAID ON PRINCIPAL		189	189	190	188	0	0	0	0	0	189	0	0	0	3	03/15/2009	1
362059 HX 3	GNMA PASS TH #00029948 9.000		06/15/2008	PAID ON PRINCIPAL		504	504	506	503	0	1	0	1	0	504	0	0	0	8	05/15/2009	1
362059 M7 9	GNMA PASS TH #00030082 9.000		06/15/2008	PAID ON PRINCIPAL		607	607	615	607	0	1	0	1	0	607	0	0	0	9	02/15/2009	1
362059 TV 9	GNMA PASS TH #00030264 9.000		06/15/2008	PAID ON PRINCIPAL		936	936	948	935	0	1	0	1	0	936	0	0	0	14	05/15/2009	1
362059 WE 3	GNMA PASS TH #00030345 9.000		06/15/2008	PAID ON PRINCIPAL		677	677	679	675	0	2	0	2	0	677	0	0	0	10	03/15/2009	1
362059 X3 6	GNMA PASS TH #00030398 9.000		06/15/2008	PAID ON PRINCIPAL		227	227	230	226	0	0	0	0	0	227	0	0	0	3	06/15/2009	1
362059 ZH 3	GNMA PASS TH #00030444 9.000		06/15/2008	PAID ON PRINCIPAL		1,072	1,072	1,076	1,069	0	3	0	3	0	1,072	0	0	0	16	05/15/2009	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa- tion or Market Indicator
362060 GX 7	GNMA PASS TH #00030814 9.000	...	06/15/2008	PAID ON PRINCIPAL		147	147	148	147	0	0	0	0	0	147	0	0	0	2	04/15/2009	1
362060 HD 0	GNMA PASS TH #00030828 9.000	...	06/15/2008	PAID ON PRINCIPAL		498	498	500	497	0	1	0	1	0	498	0	0	0	7	06/15/2009	1
362060 KU 8	GNMA PASS TH #00030907 9.000	...	06/15/2008	PAID ON PRINCIPAL		295	295	296	294	0	1	0	1	0	295	0	0	0	4	04/15/2009	1
362060 K6 1	GNMA PASS TH #00030917 9.000	...	06/15/2008	PAID ON PRINCIPAL		390	390	392	389	0	1	0	1	0	390	0	0	0	6	05/15/2009	1
362060 LD 5	GNMA PASS TH #00030924 9.000	...	06/15/2008	PAID ON PRINCIPAL		193	193	194	193	0	0	0	0	0	193	0	0	0	2	05/15/2009	1
362060 QM 0	GNMA PASS TH #00031060 9.000	...	06/15/2008	PAID ON PRINCIPAL		426	426	432	425	0	1	0	1	0	426	0	0	0	6	03/15/2009	1
362060 UJ 2	GNMA PASS TH #00031185 9.000	...	06/15/2008	PAID ON PRINCIPAL		1,147	1,147	1,151	1,144	0	3	0	3	0	1,147	0	0	0	17	04/15/2009	1
362060 Z3 2	GNMA PASS TH #00031362 9.000	...	06/15/2008	PAID ON PRINCIPAL		312	312	313	311	0	1	0	1	0	312	0	0	0	5	04/15/2009	1
362061 MB 6	GNMA PASS TH #00031854 9.000	...	06/15/2008	PAID ON PRINCIPAL		600	600	602	598	0	1	0	1	0	600	0	0	0	9	05/15/2009	1
362062 PH 8	GNMA PASS TH #00032824 9.000	...	06/15/2008	PAID ON PRINCIPAL		572	572	574	571	0	1	0	1	0	572	0	0	0	9	05/15/2009	1
36216C KY 2	GNMA PASS TH #00160611 9.500	...	06/15/2008	PAID ON PRINCIPAL		146	146	155	158	0	(12)	0	(12)	0	146	0	0	0	2	09/15/2016	1
36216E TY 9	GNMA PASS TH #00162667 9.500	...	06/15/2008	PAID ON PRINCIPAL		1,725	1,725	1,839	1,856	0	(131)	0	(131)	0	1,725	0	0	0	41	09/15/2019	1
36216G N3 8	GNMA PASS TH #00164310 9.500	...	06/15/2008	PAID ON PRINCIPAL		18	18	19	20	0	(1)	0	(1)	0	18	0	0	0	0	09/15/2018	1
362160 Q9 7	GNMA PASS TH #00179680 9.500	...	06/15/2008	PAID ON PRINCIPAL		735	735	784	768	0	(33)	0	(33)	0	735	0	0	0	12	10/15/2016	1
362161 7E 5	GNMA PASS TH #00180993 9.500	...	06/15/2008	PAID ON PRINCIPAL		182	182	194	188	0	(7)	0	(7)	0	182	0	0	0	3	11/15/2019	1
362164 W5 0	GNMA PASS TH #00183468 9.500	...	06/15/2008	PAID ON PRINCIPAL		10	10	11	11	0	(1)	0	(1)	0	10	0	0	0	0	10/15/2016	1
362167 NJ 3	GNMA PASS TH #00185893 9.500	...	06/15/2008	PAID ON PRINCIPAL		49	49	52	53	0	(4)	0	(4)	0	49	0	0	0	1	10/15/2016	1
36217D UZ 5	GNMA PASS TH #00190600 9.500	...	06/15/2008	PAID ON PRINCIPAL		308	308	328	320	0	(12)	0	(12)	0	308	0	0	0	5	08/15/2016	1
36217J QQ 7	GNMA PASS TH #00194963 9.000	...	06/15/2008	PAID ON PRINCIPAL		34	34	37	36	0	(2)	0	(2)	0	34	0	0	0	1	09/15/2019	1
36217S TL 5	GNMA PASS TH #00202255 9.500	...	06/15/2008	PAID ON PRINCIPAL		42	42	45	45	0	(2)	0	(2)	0	42	0	0	0	1	08/15/2017	1
36217T CA 5	GNMA PASS TH #00202665 9.500	...	06/15/2008	PAID ON PRINCIPAL		88	88	94	94	0	(7)	0	(7)	0	88	0	0	0	1	11/15/2019	1
36217T CQ 0	GNMA PASS TH #00202679 9.500	...	06/15/2008	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	12/15/2019	1
362172 N4 6	GNMA PASS TH #00210211 9.500	...	06/15/2008	PAID ON PRINCIPAL		29	29	31	31	0	(2)	0	(2)	0	29	0	0	0	0	07/15/2017	1
36218J 4S 6	GNMA PASS TH #00224133 9.000	...	06/15/2008	PAID ON PRINCIPAL		168	168	179	174	0	(6)	0	(6)	0	168	0	0	0	3	06/15/2018	1
36218X Z3 0	GNMA PASS TH #00235816 9.500	...	06/15/2008	PAID ON PRINCIPAL		141	141	151	150	0	(9)	0	(9)	0	141	0	0	0	2	06/15/2018	1
36219L BK 9	GNMA PASS TH #00252142 9.500	...	06/15/2008	PAID ON PRINCIPAL		82	82	88	87	0	(5)	0	(5)	0	82	0	0	0	1	10/15/2018	1
362191 X7 8	GNMA PASS TH #00264502 9.500	...	06/15/2008	PAID ON PRINCIPAL		53	53	56	57	0	(4)	0	(4)	0	53	0	0	0	1	09/15/2018	1
36205E EM 4	GNMA PASS TH #00388140 6.000	...	06/15/2008	PAID ON PRINCIPAL		3,115	3,115	3,055	3,101	0	14	0	14	0	3,115	0	0	0	31	02/15/2009	1
36205E GC 4	GNMA PASS TH #00388195 6.000	...	06/15/2008	PAID ON PRINCIPAL		1,620	1,620	1,589	1,611	0	8	0	8	0	1,620	0	0	0	16	05/15/2009	1
36205E H8 2	GNMA PASS TH #00388255 6.000	...	06/15/2008	PAID ON PRINCIPAL		3,187	3,187	3,125	3,171	0	15	0	15	0	3,187	0	0	0	33	04/15/2009	1
36205E J8 0	GNMA PASS TH #00388287 6.000	...	06/15/2008	PAID ON PRINCIPAL		2,017	2,017	1,978	2,008	0	8	0	8	0	2,017	0	0	0	20	03/15/2009	1
36205E KX 3	GNMA PASS TH #00388310 6.000	...	06/15/2008	PAID ON PRINCIPAL		3,505	3,505	3,438	3,490	0	15	0	15	0	3,505	0	0	0	41	02/15/2009	1
36205E U5 3	GNMA PASS TH #00388604 6.000	...	06/15/2008	PAID ON PRINCIPAL		131	131	128	130	0	1	0	1	0	131	0	0	0	1	02/15/2009	1
36205E 4Z 6	GNMA PASS TH #00388840 6.000	...	06/15/2008	PAID ON PRINCIPAL		2,063	2,063	2,023	2,053	0	10	0	10	0	2,063	0	0	0	21	03/15/2009	1
36205F KV 5	GNMA PASS TH #00389203 6.000	...	06/15/2008	PAID ON PRINCIPAL		2,731	2,731	2,679	2,720	0	11	0	11	0	2,731	0	0	0	28	02/15/2009	1
36205F 5Q 1	GNMA PASS TH #00389760 5.000	...	06/15/2008	PAID ON PRINCIPAL		18,511	18,511	18,934	18,793	0	(282)	0	(282)	0	18,511	0	0	0	156	11/15/2017	1
36201M A8 5	GNMA PASS TH #00586931 5.000	...	06/15/2008	PAID ON PRINCIPAL		7,021	7,021	7,199	7,166	0	(145)	0	(145)	0	7,021	0	0	0	59	10/15/2017	1
36201M SA 1	GNMA PASS TH #00587413 5.500	...	06/15/2008	PAID ON PRINCIPAL		34,578	34,578	35,334	35,571	0	(994)	0	(994)	0	34,578	0	0	0	249	11/15/2032	1
36201M SJ 2	GNMA PASS TH #00587421 5.500	...	06/15/2008	PAID ON PRINCIPAL		3,596	3,596	3,674	3,684	0	(88)	0	(88)	0	3,596	0	0	0	35	11/15/2032	1
36201P VA 0	GNMA PASS TH #00589309 5.000	...	06/15/2008	PAID ON PRINCIPAL		7,195	7,195	7,378	7,335	0	(139)	0	(139)	0	7,195	0	0	0	60	08/15/2017	1
36201U BA 1	GNMA PASS TH #00593233 5.000	...	06/15/2008	PAID ON PRINCIPAL		14,921	14,921	15,261	15,223	0	(302)	0	(302)	0	14,921	0	0	0	125	10/15/2017	1
36201V ZG 0	GNMA PASS TH #00594843 5.000	...	06/15/2008	PAID ON PRINCIPAL		15,608	15,608	16,003	15,966	0	(358)	0	(358)	0	15,608	0	0	0	126	08/15/2017	1
36200A AY 4	GNMA PASS TH #00595030 5.000	...	06/15/2008	PAID ON PRINCIPAL		8,464	8,464	8,678	8,639	0	(176)	0	(176)	0	8,464	0	0	0	71	10/15/2017	1
36200M X7 5	GNMA PASS TH #00604726 4.500	...	06/15/2008	PAID ON PRINCIPAL		201,222	201,222	191,782	191,053	0	10,169	0	10,169	0	201,222	0	0	0	1,671	10/15/2033	1
36290R YQ 0	GNMA PASS TH #00615519 4.500	...	06/15/2008	PAID ON PRINCIPAL		182,636	182,636	172,077	171,836	0	10,800	0	10,800	0	182,636	0	0	0	1,344	09/15/2033	1
36290R 6X 6	GNMA PASS TH #00615686 4.500	...	06/15/2008	PAID ON PRINCIPAL		56,954	56,954	53,661	53,597	0	3,356	0	3,356	0	56,954	0	0	0	517	10/15/2033	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430	...	06/25/2008	PAID ON PRINCIPAL		5,196	5,196	5,087	5,132	0	64	0	64	0	5,196	0	0	0	64	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430	...	06/02/2008	PAID ON PRINCIPAL		1,031	1,031	1,004	1,012	0	19	0	19	0	1,031	0	0	0	7	08/01/2024	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430	...	06/25/2008	PAID ON PRINCIPAL		305	305	304	305	0	1	0	1	0	305	0	0	0	4	07/01/2022	1

QE052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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
831641 DQ 5	SBIC PS 2003-10B 1 5.136		05/12/2008	PAID ON PRINCIPAL		20,666	20,666	20,666	20,666	0	0	0	0	0	20,666	0	0	0	262	08/10/2013	1
0399999	Total - Bonds - U.S. Government					16,043,750	16,043,750	16,175,345	15,895,512	0	148,238	0	148,238	0	16,043,750	0	0	0	305,322	XXX	XXX
Bonds - All Other Government																					
135087 YD 0	CANADA TREASURY BONDS 3.750	C	06/01/2008	MATURED		2,013,120	2,013,120	1,846,818	2,010,014	0	6,539	0	6,539	(154,994)	1,861,559	151,561	0	151,561	37,746	06/01/2008	1FE
1099999	Total - Bonds - All Other Government					2,013,120	2,013,120	1,846,818	2,010,014	0	6,539	0	6,539	(154,994)	1,861,559	151,561	0	151,561	37,746	XXX	XXX
Bonds - States, Territories and Possessions																					
452150 QP 3	ILLINOIS GEN OBLIG S6/ 5.250		06/01/2008	REDEEMED		7,070,000	7,000,000	7,305,270	7,081,410	0	(11,410)	0	(11,410)	0	7,070,000	0	0	0	183,750	06/01/2011	1FE
641459 E5 7	NEVADA MUN BD BK PROJ 5.250		05/15/2008	REDEEMED		1,975,000	1,975,000	2,043,967	1,977,943	0	(2,943)	0	(2,943)	0	1,975,000	0	0	0	51,844	05/15/2011	1FE
641459 E6 5	NEVADA MUN BD BK PROJ 5.250		05/15/2008	REDEEMED		3,500,000	3,500,000	3,594,570	3,503,920	0	(3,920)	0	(3,920)	0	3,500,000	0	0	0	91,875	05/15/2012	1FE
1799999	Total - Bonds - States, Territories & Possessions					12,545,000	12,475,000	12,943,807	12,563,273	0	(18,273)	0	(18,273)	0	12,545,000	0	0	0	327,469	XXX	XXX
Bonds - Political Subdivisions of States																					
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2008	REDEEMED		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	3,500	06/15/2025	1FE
385244 GU 6	GRAND BLANC CO SCH Q-S 4.000		05/01/2008	MATURED		250,000	250,000	251,718	250,328	0	(328)	0	(328)	0	250,000	0	0	0	5,000	05/01/2008	1FE
2499999	Total - Bonds - Political Subdivisions					390,000	390,000	391,718	390,328	0	(328)	0	(328)	0	390,000	0	0	0	8,500	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
052474 RD 7	AUSTIN UTIL SYS REV S1 5.000		06/16/2008	REDEEMED		1,505,000	1,505,000	1,480,604	1,498,152	0	1,038	0	1,038	0	1,499,191	0	5,809	5,809	44,105	11/15/2010	1FE
052474 RL 9	AUSTIN UTIL SYS REV S1 5.125		06/16/2008	REDEEMED		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,154	11/15/2017	1FE
303891 LK 9	FAIRFAX CO WATER AUTH 4.450		04/01/2008	MATURED		1,000,000	1,000,000	983,340	999,350	0	650	0	650	0	1,000,000	0	0	0	22,250	04/01/2008	1FE
3128JM N7 8	FH (3/1 ARM) 4.525		06/16/2008	PAID ON PRINCIPAL		4,998	4,998	4,972	4,973	0	25	0	25	0	4,998	0	0	0	57	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) 4.554		05/15/2008	PAID ON PRINCIPAL		781,310	781,310	777,234	777,337	0	3,973	0	3,973	0	781,310	0	0	0	3,882	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.516		06/16/2008	PAID ON PRINCIPAL		157,889	157,889	156,896	156,921	0	968	0	968	0	157,889	0	0	0	1,784	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.518		05/15/2008	PAID ON PRINCIPAL		236,892	236,892	235,402	235,440	0	1,452	0	1,452	0	236,892	0	0	0	1,785	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.521		04/15/2008	PAID ON PRINCIPAL		25,868	25,868	25,705	25,709	0	159	0	159	0	25,868	0	0	0	97	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) 4.742		04/15/2008	PAID ON PRINCIPAL		489,771	489,771	488,623	488,640	0	1,131	0	1,131	0	489,771	0	0	0	1,938	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.768		05/15/2008	PAID ON PRINCIPAL		612,273	612,273	610,838	610,859	0	1,414	0	1,414	0	612,273	0	0	0	4,840	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.770		06/15/2008	PAID ON PRINCIPAL		1,257,667	1,257,667	1,254,720	1,254,762	0	2,905	0	2,905	0	1,257,667	0	0	0	14,912	10/01/2035	1
31406G 5S 4	FN (10/1 ARM) 5.088		06/25/2008	PAID ON PRINCIPAL		285,502	285,502	288,134	288,035	0	(2,532)	0	(2,532)	0	285,502	0	0	0	1,236	03/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.101		05/25/2008	PAID ON PRINCIPAL		134,816	134,816	135,996	135,949	0	(1,132)	0	(1,132)	0	134,816	0	0	0	1,146	02/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.102		06/25/2008	PAID ON PRINCIPAL		440,791	440,791	444,648	444,494	0	(3,703)	0	(3,703)	0	440,791	0	0	0	5,623	02/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.106		04/25/2008	PAID ON PRINCIPAL		240,309	240,309	242,412	242,328	0	(2,019)	0	(2,019)	0	240,309	0	0	0	1,021	02/01/2035	1
31406M BP 0	FN (10/1 ARM) 4.995		06/25/2008	PAID ON PRINCIPAL		17,319	17,319	17,016	17,022	0	297	0	297	0	17,319	0	0	0	161	03/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.825		06/25/2008	PAID ON PRINCIPAL		296,328	296,328	296,499	296,500	0	(172)	0	(172)	0	296,328	0	0	0	3,583	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.833		05/27/2008	PAID ON PRINCIPAL		165,494	165,494	165,574	165,574	0	(80)	0	(80)	0	165,494	0	0	0	1,334	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.835		04/25/2008	PAID ON PRINCIPAL		335,145	335,145	335,338	335,339	0	(194)	0	(194)	0	335,145	0	0	0	1,352	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.916		06/25/2008	PAID ON PRINCIPAL		123,296	123,296	123,681	123,667	0	(371)	0	(371)	0	123,296	0	0	0	1,065	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.917		04/25/2008	PAID ON PRINCIPAL		13,590	13,590	13,631	13,631	0	(41)	0	(41)	0	13,590	0	0	0	56	07/01/2035	1
31407C HK 6	FN (10/1 ARM) 4.995		06/25/2008	PAID ON PRINCIPAL		440,758	440,758	441,436	441,414	0	(657)	0	(657)	0	440,758	0	0	0	5,510	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 4.997		05/27/2008	PAID ON PRINCIPAL		114,101	114,101	114,276	114,271	0	(170)	0	(170)	0	114,101	0	0	0	951	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 4.999		04/25/2008	PAID ON PRINCIPAL		214,329	214,329	214,659	214,649	0	(319)	0	(319)	0	214,329	0	0	0	894	07/25/2035	1
31407E MK 6	FN (10/1 ARM) 4.954		06/25/2008	PAID ON PRINCIPAL		202,957	202,957	201,118	201,118	0	1,786	0	1,786	0	202,957	0	0	0	1,750	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.955		04/25/2008	PAID ON PRINCIPAL		17,958	17,958	17,795	17,800	0	158	0	158	0	17,958	0	0	0	74	07/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.684		05/27/2008	PAID ON PRINCIPAL		132,862	132,862	130,773	130,839	0	2,024	0	2,024	0	132,862	0	0	0	1,039	08/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.685		06/25/2008	PAID ON PRINCIPAL		16,291	16,291	16,035	16,043	0	249	0	249	0	16,291	0	0	0	191	08/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.689		04/25/2008	PAID ON PRINCIPAL		268,514	268,514	264,285	264,417	0	4,097	0	4,097	0	268,514	0	0	0	1,051	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.427		06/25/2008	PAID ON PRINCIPAL		158,930	158,930	158,210	158,226	0	704	0	704	0	158,930	0	0	0	1,844	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.637		05/25/2008	PAID ON PRINCIPAL		1,315,461	1,315,461	1,309,500	1,309,634	0	5,827	0	5,827	0	1,315,461	0	0	0	9,578	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.503		04/25/2008	PAID ON PRINCIPAL		158,128	158,128	157,356	157,376	0	753	0	753	0	158,128	0	0	0	594	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.515		06/25/2008	PAID ON PRINCIPAL		383,434	383,434	381,562	381,609	0	1,825	0	1,825	0	383,434	0	0	0	2,909	04/01/2035	1
31406W LD 4	FN (3/1 ARM) 4.462		06/25/2008	PAID ON PRINCIPAL		2,028	2,028	2,019	2,019	0	9	0	9	0	2,028	0	0	0	23	06/01/2035	1

QE053

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31406W LD 4	FN (3/1 ARM)	4.491	05/27/2008	PAID ON PRINCIPAL		289,347	289,347	288,036	288,077	0	1,270	0	1,270	0	289,347	0	0	0	2,178	06/01/2035	1
31406W LD 4	FN (3/1 ARM)	4.535	04/25/2008	PAID ON PRINCIPAL		341,034	341,034	339,489	339,537	0	1,497	0	1,497	0	341,034	0	0	0	1,278	06/01/2035	1
31407C D8 7	FN (3/1 ARM)	4.306	06/25/2008	PAID ON PRINCIPAL		220,720	220,720	219,185	219,241	0	1,479	0	1,479	0	220,720	0	0	0	2,391	07/25/2035	1
31407C D8 7	FN (3/1 ARM)	4.313	05/27/2008	PAID ON PRINCIPAL		126,982	126,982	126,099	126,131	0	851	0	851	0	126,982	0	0	0	918	07/25/2035	1
31407C D8 7	FN (3/1 ARM)	4.323	04/25/2008	PAID ON PRINCIPAL		443,072	443,072	439,991	440,103	0	2,969	0	2,969	0	443,072	0	0	0	1,607	07/25/2035	1
31407F ML 1	FN (3/1 ARM)	4.688	04/25/2008	PAID ON PRINCIPAL		107,875	107,875	107,394	107,408	0	467	0	467	0	107,875	0	0	0	424	10/01/2035	1
31407F ML 1	FN (3/1 ARM)	4.702	06/25/2008	PAID ON PRINCIPAL		137,115	137,115	136,504	136,521	0	594	0	594	0	137,115	0	0	0	1,617	10/01/2035	1
31407F ML 1	FN (3/1 ARM)	4.712	05/27/2008	PAID ON PRINCIPAL		425,349	425,349	423,455	423,507	0	1,842	0	1,842	0	425,349	0	0	0	3,345	10/01/2035	1
31403K 3F 8	FN (5/1 ARM)	4.422	04/25/2008	PAID ON PRINCIPAL		4,017	4,017	3,989	3,990	0	26	0	26	0	4,017	0	0	0	15	11/01/2033	1
31403K 3F 8	FN (5/1 ARM)	4.425	06/25/2008	PAID ON PRINCIPAL		120,289	120,289	119,463	119,497	0	793	0	793	0	120,289	0	0	0	910	11/01/2033	1
31403V G4 5	FN (5/1 ARM)	4.357	06/25/2008	PAID ON PRINCIPAL		96,197	96,197	95,340	95,368	0	829	0	829	0	96,197	0	0	0	1,048	01/01/2034	1
31403V G4 5	FN (5/1 ARM)	4.370	05/27/2008	PAID ON PRINCIPAL		40,187	40,187	39,829	39,840	0	346	0	346	0	40,187	0	0	0	292	01/01/2034	1
31403V G4 5	FN (5/1 ARM)	4.396	04/25/2008	PAID ON PRINCIPAL		182,897	182,897	181,268	181,321	0	1,577	0	1,577	0	182,897	0	0	0	666	01/01/2034	1
31405R UD 6	FN (7/1 ARM)	4.916	05/27/2008	PAID ON PRINCIPAL		245,384	245,384	245,154	245,163	0	221	0	221	0	245,384	0	0	0	1,010	12/01/2034	1
31405R UD 6	FN (7/1 ARM)	4.926	06/25/2008	PAID ON PRINCIPAL		491,240	491,240	490,779	490,798	0	442	0	442	0	491,240	0	0	0	6,034	12/01/2034	1
452226 XM 0	ILLINOIS SALES TAX REV 5.000		06/15/2008	MATURED		2,030,000	2,030,000	2,011,385	2,028,904	0	1,096	0	1,096	0	2,030,000	0	0	0	50,750	06/15/2008	1FE
649901 MM 4	NEW YORK DORM AUTH S97 5.375		05/15/2008	REDEEMED		833,250	825,000	830,751	832,673	0	578	0	578	0	833,250	0	0	0	22,172	05/15/2011	1
649876 QF 9	NEW YORK LOC GOVT ASST 6.000		04/01/2008	MATURED		2,000,000	2,000,000	2,144,360	2,003,760	0	(3,760)	0	(3,760)	0	2,000,000	0	0	0	60,000	04/01/2008	1FE
650013 HB 4	NEW YORK THRUWAY AUTH 5.250		04/01/2008	REDEEMED		1,752,350	1,735,000	1,789,861	1,759,533	0	(7,183)	0	(7,183)	0	1,752,350	0	0	0	45,544	04/01/2013	1FE
686509 PD 6	ORLANDO UTIL COMM WTR 6.375		04/01/2008	MATURED		750,000	750,000	709,811	748,913	0	1,088	0	1,088	0	750,000	0	0	0	23,906	04/01/2008	1
736742 GX 9	PORTLAND SWR SYS REV S 5.125		06/01/2008	REDEEMED		5,000,000	5,000,000	5,178,700	5,012,900	0	(12,900)	0	(12,900)	0	5,000,000	0	0	0	128,125	06/01/2013	1FE
796422 S7 9	SAN ANTONIO WATER REV 5.250		05/15/2008	MATURED		250,000	250,000	256,595	251,448	0	(1,448)	0	(1,448)	0	250,000	0	0	0	6,563	05/15/2008	1FE
796422 YL 1	SAN ANTONIO WATER REV 6.500		05/15/2008	REDEEMED		785,000	785,000	785,797	784,946	0	12	0	12	0	784,958	0	42	42	25,513	05/15/2010	1
875152 BQ 4	TAMPA EXCISE TAX S78 6.125		04/01/2008	MATURED		680,000	680,000	680,000	680,000	0	0	0	0	0	680,000	0	0	0	20,825	04/01/2008	1
875290 AQ 1	TAMPA WATER & SEWER RE 6.600		04/01/2008	MATURED		75,000	75,000	72,569	74,891	0	109	0	109	0	75,000	0	0	0	2,475	04/01/2008	1
914060 CE 6	UNIVERSITY OF ARIZONA 5.250		06/01/2008	MATURED		400,000	400,000	410,952	402,640	0	(2,640)	0	(2,640)	0	400,000	0	0	0	10,500	06/01/2008	1FE
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		8,122	8,122	7,951	7,943	0	179	0	179	0	8,122	0	0	0	54	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		45,532	45,532	44,576	44,564	0	968	0	968	0	45,532	0	0	0	259	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		91	91	89	89	0	2	0	2	0	91	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		5,483	5,483	5,368	5,339	0	144	0	144	0	5,483	0	0	0	34	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		1,870	1,870	1,830	1,816	0	54	0	54	0	1,870	0	0	0	17	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		9,747	9,747	9,542	9,583	0	164	0	164	0	9,747	0	0	0	62	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		966	966	946	941	0	25	0	25	0	966	0	0	0	9	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		1,708	1,708	1,672	1,649	0	59	0	59	0	1,708	0	0	0	9	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		2,635	2,635	2,580	2,578	0	57	0	57	0	2,635	0	0	0	24	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		8,316	8,316	8,141	8,144	0	172	0	172	0	8,316	0	0	0	112	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		119,693	119,693	117,181	116,888	0	2,805	0	2,805	0	119,693	0	0	0	997	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		43,909	43,909	42,987	42,962	0	947	0	947	0	43,909	0	0	0	398	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		70,448	70,448	68,970	68,709	0	1,739	0	1,739	0	70,448	0	0	0	834	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		353	353	345	342	0	11	0	11	0	353	0	0	0	3	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		111	111	108	107	0	3	0	3	0	111	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		06/15/2008	PAID ON PRINCIPAL		145,714	145,714	144,804	144,854	0	860	0	860	0	145,714	0	0	0	1,255	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		217	217	212	213	0	4	0	4	0	217	0	0	0	2	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		1,759	1,759	1,722	1,726	0	32	0	32	0	1,759	0	0	0	17	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		1,216	1,216	1,190	1,185	0	31	0	31	0	1,216	0	0	0	10	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		117,145	117,145	114,686	113,763	0	3,382	0	3,382	0	117,145	0	0	0	1,090	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		23,553	23,553	23,058	22,970	0	583	0	583	0	23,553	0	0	0	175	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		3,558	3,558	3,483	3,482	0	76	0	76	0	3,558	0	0	0	39	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		06/15/2008	PAID ON PRINCIPAL		4,967	4,967	4,863	4,854	0	113	0	113	0	4,967	0	0	0	62	08/15/2033	1

QE054

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator
31296M CE 7	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		1,126	1,126	1,102	1,093	0	33	0	33	0	1,126	0	0	0	10	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU	5.000	06/15/2008	PAID ON PRINCIPAL		415,127	415,127	412,533	412,638	0	2,489	0	2,489	0	415,127	0	0	0	3,700	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU	5.000	06/15/2008	PAID ON PRINCIPAL		92,833	92,833	92,253	92,303	0	530	0	530	0	92,833	0	0	0	880	09/15/2033	1
312966 SM 7	FHLMC GOLD PASSTHRU	4.000	06/15/2008	PAID ON PRINCIPAL		52,121	52,121	49,360	49,727	0	2,394	0	2,394	0	52,121	0	0	0	294	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU	4.000	06/15/2008	PAID ON PRINCIPAL		318,511	318,511	301,641	305,383	0	13,129	0	13,129	0	318,511	0	0	0	2,213	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU	4.000	06/15/2008	PAID ON PRINCIPAL		619,002	619,002	586,215	593,316	0	25,685	0	25,685	0	619,002	0	0	0	4,187	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU	4.000	06/15/2008	PAID ON PRINCIPAL		33,319	33,319	31,554	32,022	0	1,297	0	1,297	0	33,319	0	0	0	249	05/15/2019	1
312967 KC 3	FHLMC GOLD PASSTHRU	4.000	06/15/2008	PAID ON PRINCIPAL		171,358	171,358	162,281	164,357	0	7,001	0	7,001	0	171,358	0	0	0	1,132	05/15/2019	1
312967 PD 0	FHLMC GOLD PASSTHRU	4.000	06/15/2008	PAID ON PRINCIPAL		100,569	100,569	95,242	96,603	0	3,966	0	3,966	0	100,569	0	0	0	675	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		3,594	3,594	3,781	4,047	0	(454)	0	(454)	0	3,594	0	0	0	42	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		3,522	3,522	3,705	3,988	0	(466)	0	(466)	0	3,522	0	0	0	33	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		1,882	1,882	1,979	2,137	0	(256)	0	(256)	0	1,882	0	0	0	22	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		2,038	2,038	2,145	2,380	0	(342)	0	(342)	0	2,038	0	0	0	13	08/15/2030	1
31292H M2 7	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		3,789	3,789	3,988	4,288	0	(499)	0	(499)	0	3,789	0	0	0	30	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		2,592	2,592	2,537	2,523	0	69	0	69	0	2,592	0	0	0	25	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		2,237	2,237	2,190	2,178	0	59	0	59	0	2,237	0	0	0	17	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		102,593	102,593	100,439	100,238	0	2,354	0	2,354	0	102,593	0	0	0	982	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU	6.000	06/15/2008	PAID ON PRINCIPAL		26,098	26,098	24,593	24,153	0	1,944	0	1,944	0	26,098	0	0	0	261	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		35	35	34	34	0	2	0	2	0	35	0	0	0	0	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		809	809	792	781	0	28	0	28	0	809	0	0	0	10	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		2,074	2,074	2,183	2,304	0	(230)	0	(230)	0	2,074	0	0	0	34	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		173	173	182	198	0	(25)	0	(25)	0	173	0	0	0	2	08/15/2029	1
31293W ZX 6	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		19	19	20	23	0	(4)	0	(4)	0	19	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		282	282	297	305	0	(23)	0	(23)	0	282	0	0	0	4	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		91	91	95	98	0	(8)	0	(8)	0	91	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		236	236	248	264	0	(29)	0	(29)	0	236	0	0	0	4	10/15/2029	1
31293X W5 3	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		1,209	1,209	1,272	1,389	0	(180)	0	(180)	0	1,209	0	0	0	15	11/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		154	154	162	181	0	(27)	0	(27)	0	154	0	0	0	2	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		2,256	2,256	2,374	2,650	0	(393)	0	(393)	0	2,256	0	0	0	28	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		2,026	2,026	2,131	2,315	0	(289)	0	(289)	0	2,026	0	0	0	37	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		107	107	112	125	0	(19)	0	(19)	0	107	0	0	0	1	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		444	444	467	497	0	(53)	0	(53)	0	444	0	0	0	6	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		6	6	6	8	0	(1)	0	(1)	0	6	0	0	0	0	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		2,926	2,926	3,078	3,339	0	(414)	0	(414)	0	2,926	0	0	0	19	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		260	260	273	303	0	(44)	0	(44)	0	260	0	0	0	3	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		9,073	9,073	9,545	10,204	0	(1,131)	0	(1,131)	0	9,073	0	0	0	113	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		77	77	81	86	0	(9)	0	(9)	0	77	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	06/15/2008	PAID ON PRINCIPAL		51	51	54	61	0	(10)	0	(10)	0	51	0	0	0	1	12/15/2029	1
31294B QY 7	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		429	429	452	497	0	(67)	0	(67)	0	429	0	0	0	5	01/15/2030	1
31294G 09 8	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		78	78	83	91	0	(12)	0	(12)	0	78	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		5,753	5,753	6,055	6,271	0	(518)	0	(518)	0	5,753	0	0	0	87	01/15/2029	1
31298Q UD 4	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		139	139	147	171	0	(31)	0	(31)	0	139	0	0	0	2	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		1,483	1,483	1,561	1,752	0	(269)	0	(269)	0	1,483	0	0	0	25	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		2,984	2,984	3,141	3,449	0	(464)	0	(464)	0	2,984	0	0	0	45	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		7,511	7,511	7,905	8,940	0	(1,429)	0	(1,429)	0	7,511	0	0	0	88	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		7,552	7,552	7,948	8,302	0	(750)	0	(750)	0	7,552	0	0	0	104	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		20	20	21	24	0	(4)	0	(4)	0	20	0	0	0	0	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		174	174	171	168	0	7	0	7	0	174	0	0	0	2	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		149	149	157	173	0	(24)	0	(24)	0	149	0	0	0	2	01/15/2032	1

QE055

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa- tion or Market Indicator	
31287N DK 1	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		37	37	36	35	0	1	0	1	0	37	0	0	0	0	0	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		678	678	713	785	0	(107)	0	(107)	0	678	0	0	0	0	0	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		3,306	3,306	3,236	3,228	0	78	0	78	0	3,306	0	0	0	0	0	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		4,066	4,066	4,279	4,666	0	(601)	0	(601)	0	4,066	0	0	0	0	0	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		389	389	410	430	0	(41)	0	(41)	0	389	0	0	0	0	0	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		1,894	1,894	1,854	1,839	0	55	0	55	0	1,894	0	0	0	0	0	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		2,605	2,605	2,742	2,834	0	(229)	0	(229)	0	2,605	0	0	0	0	0	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		2,138	2,138	2,255	2,427	0	(289)	0	(289)	0	2,138	0	0	0	0	0	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		287	287	302	322	0	(35)	0	(35)	0	287	0	0	0	0	0	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		16,207	16,207	17,058	19,022	0	(2,815)	0	(2,815)	0	16,207	0	0	0	0	0	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		61	61	64	70	0	(9)	0	(9)	0	61	0	0	0	0	0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		358	358	378	432	0	(74)	0	(74)	0	358	0	0	0	0	0	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		13,008	13,008	13,691	13,968	0	(959)	0	(959)	0	13,008	0	0	0	0	0	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		105	105	110	121	0	(17)	0	(17)	0	105	0	0	0	0	0	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		916	916	966	1,091	0	(175)	0	(175)	0	916	0	0	0	0	0	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		267	267	281	331	0	(64)	0	(64)	0	267	0	0	0	0	0	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		13,822	13,822	13,532	13,446	0	376	0	376	0	13,822	0	0	0	0	0	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		3,005	3,005	2,942	2,929	0	76	0	76	0	3,005	0	0	0	0	0	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		1,220	1,220	1,195	1,179	0	41	0	41	0	1,220	0	0	0	0	0	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		91	91	89	89	0	2	0	2	0	91	0	0	0	0	0	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		1,699	1,699	1,788	1,787	0	(88)	0	(88)	0	1,699	0	0	0	0	0	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		9	9	9	9	0	1	0	1	0	9	0	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		5,407	5,407	5,293	5,287	0	120	0	120	0	5,407	0	0	0	0	0	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		809	809	792	789	0	20	0	20	0	809	0	0	0	0	0	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		176	176	173	169	0	7	0	7	0	176	0	0	0	0	0	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		5,035	5,035	4,930	4,921	0	115	0	115	0	5,035	0	0	0	0	0	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		7,125	7,125	6,976	6,953	0	173	0	173	0	7,125	0	0	0	0	0	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		7,717	7,717	7,555	7,530	0	186	0	186	0	7,717	0	0	0	0	0	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		2,425	2,425	2,374	2,380	0	45	0	45	0	2,425	0	0	0	0	0	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		193,915	193,915	198,035	197,808	0	(3,893)	0	(3,893)	0	193,915	0	0	0	0	0	12/15/2023	1
31280E 3W 3	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		1,440	1,440	1,504	1,458	0	(19)	0	(19)	0	1,440	0	0	0	0	0	05/15/2009	1
3128G8 YT 2	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		11,454	11,454	11,968	11,964	0	(510)	0	(510)	0	11,454	0	0	0	0	0	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		12,037	12,037	12,578	12,423	0	(386)	0	(386)	0	12,037	0	0	0	0	0	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		3,649	3,649	3,812	3,828	0	(179)	0	(179)	0	3,649	0	0	0	0	0	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		3,886	3,886	4,090	4,440	0	(553)	0	(553)	0	3,886	0	0	0	0	0	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		2,290	2,290	2,242	2,226	0	64	0	64	0	2,290	0	0	0	0	0	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		5,235	5,235	5,510	6,073	0	(838)	0	(838)	0	5,235	0	0	0	0	0	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		1,642	1,642	1,728	1,863	0	(222)	0	(222)	0	1,642	0	0	0	0	0	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		473	473	498	543	0	(69)	0	(69)	0	473	0	0	0	0	0	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		1,594	1,594	1,677	1,818	0	(224)	0	(224)	0	1,594	0	0	0	0	0	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		22,954	22,954	24,209	26,590	0	(3,636)	0	(3,636)	0	22,954	0	0	0	0	0	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		844	844	889	965	0	(120)	0	(120)	0	844	0	0	0	0	0	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU	7.000	06/15/2008	PAID ON PRINCIPAL		407	407	429	465	0	(58)	0	(58)	0	407	0	0	0	0	0	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		88,775	88,775	86,916	86,720	0	2,056	0	2,056	0	88,775	0	0	0	0	0	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU	4.000	06/15/2008	PAID ON PRINCIPAL		211,501	211,501	187,839	189,171	0	22,330	0	22,330	0	211,501	0	0	0	0	0	05/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU	4.500	06/15/2008	PAID ON PRINCIPAL		645,016	645,016	654,288	657,565	0	(12,549)	0	(12,549)	0	645,016	0	0	0	0	0	11/15/2010	1
3128MJ FH 8	FHLMC GOLD PASSTHRU	5.500	06/15/2008	PAID ON PRINCIPAL		863,130	863,130	850,368	851,013	0	12,117	0	12,117	0	863,130	0	0	0	0	0	12/15/2036	1
31410F V3 6	FNMA PASS TH	5.000	06/25/2008	PAID ON PRINCIPAL		1,509,959	1,509,959	1,457,239	1,459,162	0	50,797	0	50,797	0	1,509,959	0	0	0	0	0	02/25/2037	1

QE056

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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
31412T FW 8	FNMA PASS TH 5.000		06/27/2008	UBS AG		5,691,976	5,992,930	5,725,355	5,697,801	0	0	0	0	0	5,697,800	0	(5,824)	(5,824)	0	06/01/2038	1
31414R QP 3	FNMA PASS TH 5.000		06/27/2008	UBS AG		30,913,310	32,536,625	31,083,915	30,944,942	0	(3)	0	(3)	0	30,944,942	0	(31,632)	(31,632)	0	05/01/2038	1
31414S XJ 7	FNMA PASS TH 5.000		06/27/2008	UBS AG		33,064,089	34,814,420	33,260,011	33,097,921	0	(6)	0	(6)	0	33,097,921	0	(33,833)	(33,833)	0	05/01/2038	1
31367B 2P 1	FNMA PASS TH #00164682 7.500		06/25/2008	PAID ON PRINCIPAL		214	214	214	213	0	0	0	0	0	214	0	0	0	3	09/25/2022	1
31367B 2T 3	FNMA PASS TH #00164686 7.500		06/25/2008	PAID ON PRINCIPAL		81	81	81	81	0	0	0	0	0	81	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #00172857 7.500		06/25/2008	PAID ON PRINCIPAL		334	334	334	333	0	1	0	1	0	334	0	0	0	4	09/25/2022	1
31367M ZB 2	FNMA PASS TH #00173638 7.500		06/25/2008	PAID ON PRINCIPAL		127	127	127	127	0	0	0	0	0	127	0	0	0	1	09/25/2022	1
31367P HS 8	FNMA PASS TH #00174941 7.500		06/25/2008	PAID ON PRINCIPAL		39	39	39	39	0	0	0	0	0	39	0	0	0	0	09/25/2022	1
31367S F6 2	FNMA PASS TH #00177589 7.500		06/25/2008	PAID ON PRINCIPAL		76	76	76	76	0	0	0	0	0	76	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #00177590 7.500		06/25/2008	PAID ON PRINCIPAL		105	105	105	105	0	0	0	0	0	105	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #00177607 7.500		06/25/2008	PAID ON PRINCIPAL		149	149	149	149	0	0	0	0	0	149	0	0	0	2	09/25/2022	1
31367S R7 7	FNMA PASS TH #00177910 7.500		06/25/2008	PAID ON PRINCIPAL		259	259	259	258	0	1	0	1	0	259	0	0	0	3	09/25/2022	1
31367S R8 5	FNMA PASS TH #00177911 7.500		06/25/2008	PAID ON PRINCIPAL		742	742	742	742	0	1	0	1	0	742	0	0	0	10	09/25/2022	1
31367S 2T 6	FNMA PASS TH #00178186 7.500		06/25/2008	PAID ON PRINCIPAL		76	76	76	76	0	0	0	0	0	76	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #00179044 7.500		06/25/2008	PAID ON PRINCIPAL		43	43	43	43	0	0	0	0	0	43	0	0	0	1	09/25/2022	1
31367T Z4 3	FNMA PASS TH #00179063 7.500		06/25/2008	PAID ON PRINCIPAL		334	334	334	334	0	1	0	1	0	334	0	0	0	4	09/25/2022	1
31367U KT 1	FNMA PASS TH #00179506 7.500		06/25/2008	PAID ON PRINCIPAL		36	36	36	36	0	0	0	0	0	36	0	0	0	0	09/25/2022	1
31368H KV 4	FNMA PASS TH #00190308 7.500		06/25/2008	PAID ON PRINCIPAL		104	104	109	120	0	(16)	0	(16)	0	104	0	0	0	1	09/25/2030	1
31371H FM 5	FNMA PASS TH #00252272 6.000		06/25/2008	PAID ON PRINCIPAL		214,399	214,399	212,422	212,599	0	1,800	0	1,800	0	214,399	0	0	0	1,760	01/25/2029	1
31371H KR 8	FNMA PASS TH #00252404 6.000		06/25/2008	PAID ON PRINCIPAL		10,784	10,784	10,633	10,651	0	133	0	133	0	10,784	0	0	0	104	03/25/2029	1
31371J PV 0	FNMA PASS TH #00253436 7.500		06/25/2008	PAID ON PRINCIPAL		424	424	442	490	0	(66)	0	(66)	0	424	0	0	0	8	09/25/2030	1
31371K KH 3	FNMA PASS TH #00254196 6.000		06/25/2008	PAID ON PRINCIPAL		14,269	14,269	14,882	14,970	0	(701)	0	(701)	0	14,269	0	0	0	146	02/25/2017	1
31371K LQ 2	FNMA PASS TH #00254235 6.000		06/25/2008	PAID ON PRINCIPAL		13,446	13,446	14,024	14,132	0	(685)	0	(685)	0	13,446	0	0	0	137	03/25/2017	1
31371K NY 3	FNMA PASS TH #00254307 6.000		06/25/2008	PAID ON PRINCIPAL		38,187	38,187	39,827	40,180	0	(1,994)	0	(1,994)	0	38,187	0	0	0	379	05/25/2017	1
31371K P3 9	FNMA PASS TH #00254342 6.000		06/25/2008	PAID ON PRINCIPAL		1,740	1,740	1,815	1,834	0	(94)	0	(94)	0	1,740	0	0	0	18	06/25/2017	1
31371K 3A 7	FNMA PASS TH #00254693 5.500		06/25/2008	PAID ON PRINCIPAL		148,924	148,924	148,645	148,693	0	231	0	231	0	148,924	0	0	0	1,331	04/25/2033	1
31371L DM 8	FNMA PASS TH #00254908 5.000		06/25/2008	PAID ON PRINCIPAL		1,074,999	1,074,999	1,080,542	1,079,639	0	(4,640)	0	(4,640)	0	1,074,999	0	0	0	8,686	09/25/2023	1
31371L DQ 9	FNMA PASS TH #00254911 5.000		06/25/2008	PAID ON PRINCIPAL		101,390	101,390	101,216	101,200	0	190	0	190	0	101,390	0	0	0	824	10/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		06/25/2008	PAID ON PRINCIPAL		111,859	111,859	112,104	111,989	0	(130)	0	(130)	0	111,859	0	0	0	810	11/25/2018	1
31371L E3 9	FNMA PASS TH #00254954 4.500		06/25/2008	PAID ON PRINCIPAL		496,094	496,094	481,289	483,521	0	12,573	0	12,573	0	496,094	0	0	0	3,535	10/25/2023	1
31371L FY 0	FNMA PASS TH #00254983 5.500		06/25/2008	PAID ON PRINCIPAL		6,910	6,910	6,897	6,898	0	11	0	11	0	6,910	0	0	0	64	12/25/2033	1
31373U FJ 1	FNMA PASS TH #00303569 6.500		06/25/2008	PAID ON PRINCIPAL		1,516	1,516	1,421	1,426	0	89	0	89	0	1,516	0	0	0	14	10/25/2025	1
31374A PA 2	FNMA PASS TH #00308317 10.500		06/25/2008	PAID ON PRINCIPAL		929	929	1,006	993	0	(64)	0	(64)	0	929	0	0	0	16	02/25/2020	1
31374A PC 8	FNMA PASS TH #00308319 11.500		06/25/2008	PAID ON PRINCIPAL		406	406	447	437	0	(31)	0	(31)	0	406	0	0	0	8	04/25/2019	1
31374W YH 9	FNMA PASS TH #00326635 6.500		06/25/2008	PAID ON PRINCIPAL		651	651	610	611	0	40	0	40	0	651	0	0	0	7	10/25/2025	1
31375D CH 4	FNMA PASS TH #00331372 6.500		06/25/2008	PAID ON PRINCIPAL		316	316	297	299	0	18	0	18	0	316	0	0	0	3	11/25/2025	1
31375E 6U 0	FNMA PASS TH #00333083 6.500		06/25/2008	PAID ON PRINCIPAL		106	106	102	102	0	4	0	4	0	106	0	0	0	1	02/25/2026	1
31375Q XL 3	FNMA PASS TH #00341883 7.000		06/25/2008	PAID ON PRINCIPAL		169	169	165	165	0	4	0	4	0	169	0	0	0	2	04/25/2026	1
31375S J3 5	FNMA PASS TH #00343282 7.000		06/25/2008	PAID ON PRINCIPAL		130	130	127	127	0	3	0	3	0	130	0	0	0	2	04/25/2026	1
31376K B2 1	FNMA PASS TH #00357457 5.500		06/25/2008	PAID ON PRINCIPAL		3,241,189	3,241,189	3,235,121	3,235,264	0	5,925	0	5,925	0	3,241,189	0	0	0	27,907	11/25/2033	1
31378R S5 9	FNMA PASS TH #00406540 6.500		06/25/2008	PAID ON PRINCIPAL		48,868	48,868	48,979	48,973	0	(104)	0	(104)	0	48,868	0	0	0	268	12/25/2027	1
31384V ZT 2	FNMA PASS TH #00535454 6.000		06/25/2008	PAID ON PRINCIPAL		24,240	24,240	25,282	25,249	0	(1,009)	0	(1,009)	0	24,240	0	0	0	217	02/25/2015	1
31385H WJ 7	FNMA PASS TH #00545249 5.500		06/25/2008	PAID ON PRINCIPAL		301	301	276	269	0	32	0	32	0	301	0	0	0	3	10/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000		06/25/2008	PAID ON PRINCIPAL		6,685	6,685	6,972	7,074	0	(389)	0	(389)	0	6,685	0	0	0	67	11/25/2016	1
31385J LH 9	FNMA PASS TH #00545828 6.000		06/25/2008	PAID ON PRINCIPAL		11,385	11,385	11,874	11,851	0	(466)	0	(466)	0	11,385	0	0	0	107	12/25/2014	1
31385W 2N 8	FNMA PASS TH #00555281 6.000		06/25/2008	PAID ON PRINCIPAL		63,711	63,711	65,404	66,602	0	(2,890)	0	(2,890)	0	63,711	0	0	0	594	03/25/2033	1
31385X F9 3	FNMA PASS TH #00555592 5.500		06/25/2008	PAID ON PRINCIPAL		106,100	106,100	105,901	105,940	0	160	0	160	0	106,100	0	0	0	929	07/25/2033	1
31385X 6M 4	FNMA PASS TH #00556276 6.000		06/25/2008	PAID ON PRINCIPAL		2,537	2,537	2,646	2,676	0	(140)	0	(140)	0	2,537	0	0	0	23	03/25/2016	1
31386T QH 1	FNMA PASS TH #00572956 6.000		06/25/2008	PAID ON PRINCIPAL		223	223	232	236	0	(14)	0	(14)	0	223	0	0	0	2	04/25/2016	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	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 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
31387R DC 9	FNMA PASS TH #00591499 6.500		06/25/2008	PAID ON PRINCIPAL		72,039	72,039	71,257	70,790	0	1,249	0	1,249	0	72,039	0	0	0	1,141	09/25/2031	1
31388M JZ 2	FNMA PASS TH #00608780 6.000		06/25/2008	PAID ON PRINCIPAL		3,320	3,320	3,462	3,505	0	(186)	0	(186)	0	3,320	0	0	0	40	10/25/2016	1
31388N KR 6	FNMA PASS TH #00609704 6.000		06/25/2008	PAID ON PRINCIPAL		1,646	1,646	1,717	1,737	0	(91)	0	(91)	0	1,646	0	0	0	16	02/25/2017	1
31388V P3 6	FNMA PASS TH #00616142 6.000		06/25/2008	PAID ON PRINCIPAL		299	299	312	316	0	(17)	0	(17)	0	299	0	0	0	3	12/25/2016	1
31388W WL 6	FNMA PASS TH #00617251 6.000		06/25/2008	PAID ON PRINCIPAL		2,007	2,007	2,094	2,115	0	(108)	0	(108)	0	2,007	0	0	0	20	12/25/2016	1
31388X G9 9	FNMA PASS TH #00617724 6.000		06/25/2008	PAID ON PRINCIPAL		14,301	14,301	14,916	14,889	0	(588)	0	(588)	0	14,301	0	0	0	154	06/25/2017	1
31389D QT 7	FNMA PASS TH #00622466 5.500		06/25/2008	PAID ON PRINCIPAL		110,979	110,979	109,765	109,753	0	1,226	0	1,226	0	110,979	0	0	0	1,101	12/25/2016	1
31390B ED 6	FNMA PASS TH #00641032 6.000		06/25/2008	PAID ON PRINCIPAL		140	140	146	146	0	(6)	0	(6)	0	140	0	0	0	1	01/25/2018	1
31390C PC 4	FNMA PASS TH #00642219 6.000		06/25/2008	PAID ON PRINCIPAL		3,045	3,045	3,176	3,242	0	(197)	0	(197)	0	3,045	0	0	0	27	05/25/2017	1
31390J SN 2	FNMA PASS TH #00647725 6.000		06/25/2008	PAID ON PRINCIPAL		7,752	7,752	8,085	8,210	0	(459)	0	(459)	0	7,752	0	0	0	78	05/25/2017	1
31400E Q3 7	FNMA PASS TH #00685474 4.500		06/25/2008	PAID ON PRINCIPAL		182,292	182,292	181,522	181,575	0	716	0	716	0	182,292	0	0	0	1,257	04/25/2018	1
31400S ER 6	FNMA PASS TH #00695944 5.000		06/25/2008	PAID ON PRINCIPAL		1,078,506	1,078,506	1,107,996	1,104,074	0	(25,568)	0	(25,568)	0	1,078,506	0	0	0	10,116	05/25/2018	1
31400V 2K 7	FNMA PASS TH #00699278 4.500		06/25/2008	PAID ON PRINCIPAL		138,680	138,680	137,867	137,932	0	748	0	748	0	138,680	0	0	0	1,104	04/25/2018	1
31401W AP 4	FNMA PASS TH #00720114 5.500		06/25/2008	PAID ON PRINCIPAL		131,422	131,422	131,176	131,222	0	200	0	200	0	131,422	0	0	0	1,305	07/25/2033	1
31401X UH 8	FNMA PASS TH #00721584 5.500		06/25/2008	PAID ON PRINCIPAL		27,683	27,683	27,631	27,660	0	23	0	23	0	27,683	0	0	0	255	07/25/2033	1
31401Y FH 3	FNMA PASS TH #00722068 5.500		06/25/2008	PAID ON PRINCIPAL		118,517	118,517	118,295	118,342	0	175	0	175	0	118,517	0	0	0	886	07/25/2033	1
31401Y LS 2	FNMA PASS TH #00722237 5.500		06/25/2008	PAID ON PRINCIPAL		23,873	23,873	23,828	23,833	0	39	0	39	0	23,873	0	0	0	221	07/25/2033	1
31402B FR 0	FNMA PASS TH #00723876 5.500		06/25/2008	PAID ON PRINCIPAL		16,276	16,276	16,245	16,261	0	15	0	15	0	16,276	0	0	0	107	07/25/2033	1
31402D C4 0	FNMA PASS TH #00725591 5.000		06/25/2008	PAID ON PRINCIPAL		178,582	178,582	171,579	171,910	0	6,673	0	6,673	0	178,582	0	0	0	1,453	07/25/2034	1
31402H VV 0	FNMA PASS TH #00729728 5.500		06/25/2008	PAID ON PRINCIPAL		75,422	75,422	75,281	75,299	0	123	0	123	0	75,422	0	0	0	461	07/25/2033	1
31402J 4W 4	FNMA PASS TH #00730837 5.500		06/25/2008	PAID ON PRINCIPAL		82,601	82,601	82,446	82,474	0	127	0	127	0	82,601	0	0	0	789	07/25/2033	1
31402Q GH 8	FNMA PASS TH #00734700 4.000		06/25/2008	PAID ON PRINCIPAL		89,053	89,053	86,159	86,828	0	2,225	0	2,225	0	89,053	0	0	0	632	09/25/2018	1
31402V UR 9	FNMA PASS TH #00739592 5.500		06/25/2008	PAID ON PRINCIPAL		12,994	12,994	12,970	12,978	0	16	0	16	0	12,994	0	0	0	135	09/25/2033	1
31402W NN 4	FNMA PASS TH #00740297 5.500		06/25/2008	PAID ON PRINCIPAL		1,031,252	1,031,252	1,029,311	1,029,462	0	1,790	0	1,790	0	1,031,252	0	0	0	8,827	10/25/2033	1
31402W 3P 1	FNMA PASS TH #00740706 4.500		06/25/2008	PAID ON PRINCIPAL		161,975	161,975	161,026	161,166	0	809	0	809	0	161,975	0	0	0	1,216	09/25/2018	1
31402W 3W 6	FNMA PASS TH #00740713 4.500		06/25/2008	PAID ON PRINCIPAL		37,303	37,303	37,084	37,100	0	202	0	202	0	37,303	0	0	0	320	08/25/2018	1
31402W 4N 5	FNMA PASS TH #00740729 4.500		06/25/2008	PAID ON PRINCIPAL		259,752	259,752	258,230	258,389	0	1,362	0	1,362	0	259,752	0	0	0	1,943	11/25/2018	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		06/25/2008	PAID ON PRINCIPAL		59,654	59,654	59,784	59,753	0	(99)	0	(99)	0	59,654	0	0	0	328	11/25/2018	1
31403B NN 9	FNMA PASS TH #00743897 4.500		06/25/2008	PAID ON PRINCIPAL		127,048	127,048	126,304	126,372	0	677	0	677	0	127,048	0	0	0	1,004	11/25/2018	1
31403C WE 7	FNMA PASS TH #00745045 4.500		06/25/2008	PAID ON PRINCIPAL		1,059,671	1,059,671	992,779	996,636	0	63,035	0	63,035	0	1,059,671	0	0	0	6,234	12/25/2034	1
31403L D5 7	FNMA PASS TH #00751724 4.500		06/25/2008	PAID ON PRINCIPAL		157,104	157,104	156,184	156,272	0	832	0	832	0	157,104	0	0	0	1,131	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		06/25/2008	PAID ON PRINCIPAL		112,729	112,729	112,976	112,976	0	(150)	0	(150)	0	112,729	0	0	0	958	12/25/2018	1
31404J MA 0	FNMA PASS TH #00769953 5.000		06/25/2008	PAID ON PRINCIPAL		20,968	20,968	20,955	20,954	0	14	0	14	0	20,968	0	0	0	167	03/25/2034	1
31404Y YE 6	FNMA PASS TH #00782909 5.000		06/25/2008	PAID ON PRINCIPAL		178,892	178,892	171,764	172,137	0	6,755	0	6,755	0	178,892	0	0	0	1,523	06/25/2034	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		06/25/2008	PAID ON PRINCIPAL		586,529	586,529	581,205	581,427	0	5,101	0	5,101	0	586,529	0	0	0	4,112	06/25/2035	1
658886 CS 3	NORTH DAKOTA HSG FIN A 6.150		04/01/2008	REDEEMED		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,153	07/01/2031	1FE
924195 UJ 7	VERMONT HSG FIN AGY SF 5.100		05/01/2008	REDEEMED		70,000	70,000	73,479	70,668	0	(155)	0	(155)	0	70,513	0	(513)	(513)	1,785	05/01/2017	1FE
95662M GC 8	WEST VIRGINIA HSG DEV 5.300		06/01/2008	REDEEMED		140,000	140,000	137,864	137,864	0	0	0	0	0	137,864	0	2,136	2,136	618	11/01/2023	1FE
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2008	PAID ON PRINCIPAL		252,924	252,924	252,380	252,332	0	591	0	591	0	252,924	0	0	0	2,200	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2008	PAID ON PRINCIPAL		983,634	983,634	970,109	974,061	0	9,573	0	9,573	0	983,634	0	0	0	11,186	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		06/15/2008	PAID ON PRINCIPAL		1,408,545	1,408,545	1,389,177	1,394,047	0	14,498	0	14,498	0	1,408,545	0	0	0	14,864	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		06/15/2008	PAID ON PRINCIPAL		229,160	229,160	236,894	232,524	0	(3,365)	0	(3,365)	0	229,160	0	0	0	2,029	11/15/2017	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2008	PAID ON PRINCIPAL		21,492	21,492	22,228	22,174	0	(682)	0	(682)	0	21,492	0	0	0	263	12/25/2041	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		06/25/2008	PAID ON PRINCIPAL		50,862	50,862	52,226	52,746	0	(1,884)	0	(1,884)	0	50,862	0	0	0	621	04/25/2024	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		06/25/2008	PAID ON PRINCIPAL		632,631	632,631	615,036	616,813	0	15,818	0	15,818	0	632,631	0	0	0	5,892	05/25/2043	1
38374G 2B 7	GNR 2004-41 ED CMO 3.750		06/20/2008	PAID ON PRINCIPAL		358,534	358,534	353,100	355,632	0	2,902	0	2,902	0	358,534	0	0	0	2,237	10/20/2026	1
911760 RN 8	VENDE 2002-1 2H CMO 6.500		06/15/2008	PAID ON PRINCIPAL		542,371	542,371	553,640	541,590	0	780	0	780	0	542,371	0	0	0	5,299	11/15/2027	1
38373M AC 4	GNR 2001-12 C (PROJECT 6.443		04/16/2008	PAID ON PRINCIPAL		55,004	55,004	54,823	54,979	0	25	0	25	0	55,004	0	0	0	303	08/16/	

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
38373M AW 0	GNR 2001-44 C (PROJECT 6.380.....	0	06/16/2008	PAID ON PRINCIPAL.....		236,881	236,881	242,710	238,621	0	(1,741)	0	(1,741)	0	236,881	0	0	0	2,524	01/16/2025	1.....
38373M BR 0	GNR 2002-26 C (PROJECT 6.007.....	0	06/16/2008	PAID ON PRINCIPAL.....		3,072,714	3,072,714	3,179,299	3,132,377	0	(59,663)	0	(59,663)	0	3,072,714	0	0	0	47,840	02/16/2024	1.....
38373M BR 0	GNR 2002-26 C (PROJECT 6.007.....	0	04/16/2008	PAID ON PRINCIPAL.....		91,502	91,502	94,676	93,279	0	(1,777)	0	(1,777)	0	91,502	0	0	0	458	02/16/2024	1.....
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878.....	8	06/16/2008	PAID ON PRINCIPAL.....		2,337,679	2,337,679	2,406,349	2,377,664	0	(39,985)	0	(39,985)	0	2,337,679	0	0	0	15,542	06/16/2024	1.....
38373M SH 4	GNR 2006-3 A (PROJECT 4.212.....	4	06/16/2008	PAID ON PRINCIPAL.....		505,156	505,156	495,053	499,490	0	5,666	0	5,666	0	505,156	0	0	0	3,546	01/16/2028	1.....
3199999.	Total - Bonds - Special Revenue & Assessment.....					128,826,240	132,475,240	129,368,317	128,739,818	0	150,228	0	150,228	0	128,890,053	0	(63,815)	(63,815)	833,470	XXX	XXX
Bonds - Public Utilities																					
010392 EH 7	ALABAMA POWER CO 3.125.....	7	05/01/2008	MATURED.....		895,000	895,000	864,952	890,283	0	4,717	0	4,717	0	895,000	0	0	0	13,984	05/01/2008	1FE.....
010392 ER 5	ALABAMA POWER CO 5.200.....	5	04/23/2008	MERRILL LYNCH CAPITAL MA.....		30,883	30,000	29,931	29,941	0	0	0	0	29,941	0	942	942	446	01/15/2016	1FE.....	
171871 AH 9	CINCINNATI BELL INC 7.000.....	9	04/30/2008	CREDIT SUISSE FIRST BOST.....		632,125	650,000	633,750	614,250	0	1,292	0	1,292	0	615,542	0	16,583	16,583	10,111	02/15/2015	3FE.....
745332 BS 4	PUGET SOUND ENERGY INC 3.363.....	4	06/01/2008	MATURED.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	4,000,000	0	0	0	0	67,260	06/01/2008	2FE.....
852061 AD 2	SPRINT NEXTEL CORP 6.000.....	2	05/01/2008	MORGAN STANLEY DEAN WI.....		1,630,500	2,000,000	1,992,360	1,992,926	0	(435,006)	0	(435,006)	0	1,557,921	0	72,579	72,579	50,333	12/01/2016	3FE.....
882330 AA 1	TEXAS COMP ELEC (144A) 10.250.....	1	06/03/2008	VARIOUS.....		296,725	290,000	287,100	287,100	0	124	0	124	0	287,224	0	9,501	9,501	17,502	11/01/2015	4FE.....
88732A AD 9	TIME WARNER TELECOM HL 9.250.....	9	04/23/2008	LEHMAN BROTHERS.....		1,027,500	1,000,000	1,032,500	1,022,500	0	(1,385)	11,337	(12,722)	0	1,009,778	0	17,722	17,722	18,757	02/15/2014	5FE.....
898813 AJ 9	TUCSON ELECTRIC POWER 7.500.....	9	05/20/2008	REDEEMED.....		218,000	218,000	217,896	217,970	0	(46)	0	(46)	0	217,925	0	75	75	4,769	08/01/2008	2FE.....
90073@ AA 9	TUSCARORA GAS TRANSMIS 7.130.....	9	06/23/2008	PAID ON PRINCIPAL.....		67,640	67,640	67,640	67,640	0	0	0	0	67,640	0	0	0	0	2,411	12/21/2010	2.....
92343V AG 9	VERIZON COMMUNICATIONS 5.500.....	9	04/15/2008	J P MORGAN CHASE SECURI.....		993,280	1,000,000	989,830	989,850	0	312	0	312	0	990,162	0	3,118	3,118	30,997	04/01/2017	1FE.....
97381W A8 5	WINDSTREAM CORP B1 4.220.....	5	06/30/2008	PAID ON PRINCIPAL.....		12,506	12,506	12,496	12,496	0	10	0	10	0	12,506	0	0	0	175	07/17/2013	2FE.....
3899999.	Total - Bonds - Public Utilities.....					9,804,159	10,163,146	10,131,355	10,124,957	0	(429,982)	11,337	(441,319)	0	9,683,639	0	120,520	120,520	215,847	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000361 AH 8	AAR CORP 1.750.....	8	03/27/2008	MERRILL LYNCH CAPITAL MA.....		0	0	0	0	0	0	0	0	0	0	0	0	0	569	02/01/2026	3FE.....
00763M AK 4	ADVANCED MEDICAL OPTIC 3.250.....	4	06/27/2008	J P MORGAN CHASE SECURI.....		36,331	50,000	38,045	38,045	0	(1,608)	0	(1,608)	0	36,438	0	(107)	(107)	0	08/01/2026	4FE.....
007903 AL 1	ADVANCED MICRO DEVICES 6.000.....	1	06/27/2008	MERRILL LYNCH CAPITAL MA.....		57,150	90,000	62,213	62,213	0	(5,513)	0	(5,513)	0	56,700	0	450	450	0	05/01/2015	4FE.....
00770# AA 2	ADVANTAGE CAPITAL MO I 8.930.....	2	06/01/2008	MATURED.....		181,257	181,257	87	181,257	0	0	0	0	181,257	0	(0)	(0)	20,187	06/01/2008	1.....	
00771* AA 5	ADVANTAGE CAPITAL PRTN ---	5	06/30/2008	MATURED.....		20,688	20,688	11,302	20,688	0	0	0	0	20,688	0	0	0	0	1,242	06/30/2008	1.....
016275 AF 6	ALION SCIENCE & TECHNO 10.250.....	6	03/31/2008	BROADPOINT CAPITAL.....		0	0	0	0	0	0	0	0	0	0	0	0	0	17,653	02/01/2015	5FE.....
019589 AD 2	ALLIED WASTE 4.250.....	2	06/20/2008	JEFFERIES & CO INC.....		77,400	80,000	70,736	70,844	0	83	0	83	0	70,926	0	6,474	6,474	2,361	04/15/2034	4FE.....
02076Q AB 3	ALPHA NATURAL RESOURCE 10.000.....	3	04/15/2008	TENDERED.....		1,040,500	1,000,000	1,021,750	1,011,409	0	(1,271)	0	(1,271)	0	1,010,138	0	30,362	30,362	57,222	06/01/2012	4FE.....
02076X AA 0	ALPHA NATURAL RESOURCE 2.375.....	0	06/11/2008	VARIOUS.....		3,159,840	1,990,000	2,093,237	2,093,237	0	(1,924)	0	(1,924)	0	2,091,313	0	1,068,527	1,068,527	7,074	04/15/2015	1.....
02406P AF 7	AMERICAN AXLE & MFG 7.875.....	7	05/19/2008	VARIOUS.....		105,125	115,000	115,000	103,788	0	(6,176)	0	(6,176)	0	97,611	0	7,514	7,514	1,983	03/01/2017	3FE.....
03060R AP 6	AMERICREDIT CORP .750.....	6	04/15/2008	VARIOUS.....		66,725	120,000	86,044	86,044	0	1,443	13,965	(12,522)	0	73,521	0	(6,796)	(6,796)	81	09/15/2011	3FE.....
031162 AN 0	AMGEN INC .125.....	0	05/08/2008	VARIOUS.....		2,002,388	2,215,000	2,234,461	2,018,419	0	18,195	21,204	(3,010)	0	2,015,409	0	(13,022)	(13,022)	781	02/01/2011	1FE.....
031162 AM 2	AMGEN INC (144A) .125.....	2	05/07/2008	LEHMAN BROTHERS.....		379,838	420,000	429,791	382,725	0	4,397	4,989	(592)	0	382,133	0	(2,295)	(2,295)	147	02/01/2011	1FE.....
001765 BB 1	AMR CORP 4.500.....	1	06/20/2008	VARIOUS.....		1,637,081	1,875,000	2,005,575	1,824,144	0	(6,722)	61,054	(67,776)	0	1,756,368	0	(119,287)	(119,287)	21,167	02/15/2024	4FE.....
032511 AV 9	ANADARKO PETROLEUM COR 3.250.....	9	05/01/2008	MATURED.....		7,000,000	7,000,000	6,985,860	6,998,457	0	1,543	0	1,543	0	7,000,000	0	0	0	113,750	05/01/2008	2FE.....
053773 AE 7	AVIS BUDGET CAR RENTAL 7.625.....	7	04/16/2008	CREDIT SUISSE FIRST BOST.....		750,125	850,000	850,000	811,750	0	1,960	79,753	(77,793)	0	733,957	0	16,168	16,168	28,805	05/15/2014	3FE.....
053773 AJ 6	AVIS BUDGET CAR RENTAL 5.175.....	6	05/27/2008	DEUTSCHE BANC.....		129,000	150,000	150,625	138,000	0	990	20,663	(19,673)	0	118,327	0	10,673	10,673	2,410	05/15/2014	3FE.....
06421@ AG 1	BANC ONE EQUITY INVSTR 9.443.....	1	04/15/2008	MATURED.....		26,299	26,299	26,299	26,299	0	0	0	0	26,299	0	0	0	0	1,201	04/15/2008	1FE.....
066050 CV 5	BANK OF AMERICA CORP 5.875.....	5	05/08/2008	BANC OF AMERICA SECURI.....		1,020,210	1,000,000	1,075,920	1,021,794	0	(7,053)	0	(7,053)	0	1,014,741	0	5,469	5,469	14,361	02/15/2009	1FE.....
071707 AN 3	BAUSCH & LOMB (144A) 9.875.....	3	04/15/2008	DEUTSCHE BANC.....		1,515,250	1,450,000	1,446,375	1,446,119	0	357	0	357	0	1,446,476	0	68,774	68,774	68,412	11/01/2015	5FE.....
09061G AD 3	BIOMARIN PHARMACEUTICA 1.875.....	3	12/27/2007	BANC OF AMERICA SECURI.....		0	0	0	0	0	0	0	0	0	0	0	0	0	252	04/23/2017	5FE.....
90357# AW 6	BNSF RAILWAY CO 5.510.....	6	04/01/2008	PAID ON PRINCIPAL.....		398,290	398,290	398,290	398,290	0	0	0	0	398,290	0	0	0	0	10,973	11/30/2024	1.....
05948# ## 7	BOCF LLC NT FL 9.441.....	7	04/15/2008	MATURED.....		28,758	28,758	28,758	28,758	0	0	0	0	28,758	0	0	0	0	2,623	04/15/2008	1FE.....
05948# ## 7	BOCF LLC NT FL 9.441.....	7	06/15/2008	MATURED.....		28,241	28,241	28,241	28,241	0	0	0	0	28,241	0	0	0	0	3,139	06/15/2008	1FE.....
097395 AH 0	BOISE CASCADE CO 7.125.....	0	04/15/2008	TENDERED.....		604,000	604,000	572,290	575,380	0	(11,925)	0	(11,925)	0	563,455	0	40,545	40,545	21,518	10/15/2014	4FE.....
103304 BD 2	BOYD GAMING CORP 6.750.....	2	05/30/2008	VARIOUS.....		268,456	320,000	320,000	304,800	0	(41,254)	0	(41,254)	0	263,546	0	4,910	4,910	13,671	04/15/2014	4FE.....
120111 BC 2	BUILDING MATERIALS COR 7.750.....	2	06/10/2008	UBS AG.....		46,475	55,000	55,138	42,075	0	(2,169)	0	(2,169)	0	39,906	0	6,569	6,569	1,563	08/01/2014	4FE.....
05567Y AA 7	BURLINGTON NORTHERN SA 4.967.....	7	04/01/2008	PAID ON PRINCIPAL.....		200,656	200,656	200,504	200,512	0	144	0	144	0	200,656	0	0	0	4,983	04/01/2023	1FE.....
14985V AA 9	CCM MERGER INC (144A) 8.000.....	9	06/12/2008	VARIOUS.....		1,116,500	1,300,000	1,316,375	1,225,250	0											

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
15671B AA 9	CENVEO CORP 7.875		05/08/2008	MORGAN STANLEY DEAN WI		865,000	1,000,000	977,188	891,250	0	6,215	84,575	(78,360)	0	812,890	0	52,110	52,110	35,437	12/01/2013	4FE
161175 AA 2	CHARTER COMM OPT (144A 8.000		06/10/2008	CREDIT SUISSE FIRST BOST		477,750	490,000	490,000	472,850	0	(21,673)	0	(21,673)	0	451,177	0	26,573	26,573	24,282	04/30/2012	4FE
172967 CU 3	CITIGROUP INC 4.125		05/27/2008	BANC OF AMERICA SECURIT		996,830	1,000,000	987,663	993,827	0	1,130	0	1,130	0	994,957	0	1,873	1,873	11,229	02/22/2010	1FE
172967 EM 9	CITIGROUP INC 6.125		05/06/2008	BANC OF AMERICA SECURIT		1,012,280	1,000,000	1,011,070	1,010,927	0	(245)	0	(245)	0	1,010,682	0	1,598	1,598	28,583	11/21/2017	1FE
192108 AQ 1	COEUR D'ALENE 1.250		06/25/2008	VARIOUS		751,381	890,000	826,670	826,670	0	(9,277)	45,271	(54,548)	0	772,122	0	(20,740)	(20,740)	5,031	01/15/2024	4FE
224044 BQ 9	COX COMMUNICATIONS INC 5.875		04/11/2008	FTN FINANCIAL		691,842	690,000	689,690	689,675	0	(7)	0	(7)	0	689,668	0	2,174	2,174	15,202	12/01/2016	2FE
126650 BF 6	CVS LEASE PASS THRU CE 6.036		06/10/2008	PAID ON PRINCIPAL		11,974	11,974	11,974	11,974	0	0	0	0	0	11,974	0	0	0	121	12/10/2028	2FE
233835 AV 9	DAIMLERCHRYSLER N.A. 4.050		06/04/2008	MATURED		2,000,000	2,000,000	1,973,017	1,995,805	0	4,195	0	4,195	0	2,000,000	0	0	0	40,500	06/04/2008	1FE
242370 B@ 2	DEAN FOODS CO 4.200		06/30/2008	PAID ON PRINCIPAL		12,500	12,500	12,525	11,656	864	(21)	0	844	0	12,500	0	0	0	136	04/02/2014	4FE
246688 AF 2	DELHAIZE AMERICA INC 9.000		04/01/2008	BANC OF AMERICA SECURIT		209,183	176,000	147,939	148,993	0	109	0	109	0	149,101	0	60,082	60,082	7,436	04/15/2013	2FE
25212@ AB 5	DEX MEDIA WEST TL B1 4.180		06/06/2008	PAID ON PRINCIPAL		1,370,400	1,370,400	1,341,279	1,341,279	0	29,121	0	29,121	0	1,370,400	0	0	0	19,518	03/09/2010	3FE
25212@ 00 0	DEX MEDIA WEST TL B1 4.570		05/14/2008	PAID ON PRINCIPAL		27,246	27,246	26,667	26,667	0	579	0	579	0	27,246	0	0	0	304	03/09/2010	3FE
25212@ 00 0	DEX MEDIA WEST TL B2 3.890		06/06/2008	PAID ON PRINCIPAL		545,611	545,611	534,017	534,017	0	11,594	0	11,594	0	545,611	0	0	0	5,767	03/09/2010	3FE
25212@ 00 0	DEX MEDIA WEST TL B2 4.570		05/14/2008	PAID ON PRINCIPAL		10,848	10,848	10,617	10,617	0	231	0	231	0	10,848	0	0	0	23	03/09/2010	3FE
25271C AE 2	DIAMOND OFFSHORE DRILL 1.500		04/15/2008	CONVERTED TO STOCK		6,575,596	2,483,000	2,483,000	2,483,000	0	0	0	0	0	2,483,000	0	4,092,596	4,092,596	18,623	04/15/2031	1FE
256605 AJ 5	DOLE FOODS CO 8.625		04/09/2008	LEHMAN BROTHERS		1,279,325	1,450,000	1,491,394	1,399,250	0	14,547	146,773	(132,227)	0	1,267,023	0	12,302	12,302	56,439	05/01/2009	5FE
23330X AK 6	DRS TECHNOLOGIES INC (2.000		06/30/2008	VARIOUS		2,744,752	2,035,000	2,008,600	2,010,018	0	407	0	407	0	2,010,425	0	734,327	734,327	11,059	02/01/2026	3FE
277461 BE 8	EASTMAN KODAK CO 3.375		06/11/2008	MCMAHAN SECURITIES		121,713	130,000	123,988	123,988	0	7	0	7	0	123,995	0	(2,282)	(2,282)	743	10/15/2033	1
291011 AU 8	EMERSON ELECTRIC 4.750		04/17/2008	GOLDMAN SACHS & CO.		807,126	820,000	813,801	814,939	0	213	0	213	0	815,152	0	(8,026)	(8,026)	20,232	10/15/2015	1FE
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400		06/30/2008	MATURED		2,185	2,185	2,185	2,185	0	0	0	0	0	2,185	0	0	0	14,705	06/30/2008	1
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400		06/30/2008	MATURED		60	60	60	60	0	0	0	0	0	60	0	0	0	401	06/30/2008	1FE
298736 AD 1	EURONET WORLDWIDE INC 1.625		04/09/2008	VARIOUS		2,057,538	2,240,000	2,427,878	2,322,403	0	(10,295)	276,288	(286,583)	0	2,035,820	0	21,718	21,718	11,409	12/15/2024	4
303727 AJ 0	FAIRCHILD SEMICONDUCTO 5.000		06/10/2008	REDEEMED		265,000	265,000	262,980	260,694	0	2,217	0	2,217	0	262,911	0	2,089	2,089	8,060	11/01/2008	4FE
349631 AF 8	FORTUNE BRANDS 6.250		04/01/2008	MATURED		1,125,000	1,125,000	1,206,495	1,131,595	0	(6,595)	0	(6,595)	0	1,125,000	0	0	0	35,156	04/01/2008	2FE
36155W AC 0	GCI INC 7.250		04/28/2008	SAMCO CAPITAL MARKET..		837,500	1,000,000	995,894	906,250	0	4,578	84,129	(79,552)	0	826,698	0	10,802	10,802	15,306	02/15/2014	4FE
36962G S6 2	GENERAL ELECTRIC CAPIT 4.875		06/20/2008	WACHOVIA SECURITIES INC		1,017,680	1,000,000	998,770	999,204	0	121	0	121	0	999,325	0	18,355	18,355	33,042	10/21/2010	1FE
36962G XS 8	GENERAL ELECTRIC CAPIT 5.875		06/26/2008	FTN FINANCIAL		1,033,910	1,000,000	1,024,560	1,024,560	0	(966)	0	(966)	0	1,023,594	0	10,316	10,316	0	02/15/2012	1FE
370425 RU 6	GENERAL MOTORS ACCEPTA 7.250		04/07/2008	MERRILL LYNCH CAPITAL MA		549,600	640,000	593,238	560,986	0	6,162	62,355	(56,193)	0	504,792	0	44,808	44,808	4,898	03/02/2011	4FE
373200 AH 1	GEORGIA GULF CORP 4.950		06/30/2008	PAID ON PRINCIPAL		166,037	166,037	151,093	159,395	6,608	(14,910)	0	(8,302)	0	151,093	0	14,943	14,943	2,858	10/03/2013	3FE
373200 00 0	GEORGIA GULF CORP 5.223		05/30/2008	PAID ON PRINCIPAL		18,866	18,866	17,168	18,111	836	(1,779)	0	(943)	0	17,168	0	1,698	1,698	191	10/03/2013	3FE
373200 00 0	GEORGIA GULF CORP 5.580		04/21/2008	VARIOUS		1,062,425	1,134,925	1,032,782	1,089,528	45,558	(102,304)	0	(56,746)	0	1,032,782	0	29,643	29,643	4,741	10/03/2013	3FE
374276 AH 6	GETTY IMAGES INC 500		06/10/2008	TENDERED		485,000	485,000	467,456	465,029	2,775	436	0	3,211	0	468,240	0	16,760	16,760	1,233	06/09/2023	4FE
375766 AM 4	GILLETTE COMPANY 2.500		06/01/2008	MATURED		1,400,000	1,400,000	1,330,168	1,388,398	0	11,602	0	11,602	0	1,400,000	0	0	0	17,500	06/01/2008	1FE
38141G CG 7	GOLDMAN SACHS GROUP 5.700		05/06/2008	J P MORGAN CHASE SECURI		738,826	710,000	731,460	731,238	0	(1,459)	0	(1,459)	0	729,778	0	9,048	9,048	7,644	09/01/2012	1FE
384313 AB 8	GRAFTECH INTERNATIONAL 1.625		05/12/2008	VARIOUS		2,670,180	1,940,000	1,865,151	1,871,128	0	524	0	524	0	1,871,652	0	798,528	798,528	10,076	01/15/2024	4FE
428040 BZ 1	HERTZ CORP 8.875		04/16/2008	CREDIT SUISSE FIRST BOST		638,625	650,000	660,000	656,875	0	(564)	0	(564)	0	656,311	0	(17,686)	(17,686)	17,627	01/01/2014	3FE
428303 AH 4	HEXION US FIN/NOVA SCO 9.750		06/04/2008	WACHOVIA SECURITIES INC		111,250	100,000	100,000	100,000	0	0	0	0	0	100,000	0	11,250	11,250	5,281	11/15/2014	4FE
438516 AK 2	HONEYWELL INTERNATIONAL 7.500		03/31/2008	BANC OF AMERICA SECURIT		0	0	0	0	0	0	0	0	0	0	0	0	0	427	03/01/2010	1FE
451055 AA 5	ICONIX BRAND GROUP (14 1.875		05/15/2008	VARIOUS		302,288	375,000	380,224	361,875	0	(16,173)	0	(21,020)	0	340,855	0	(38,568)	(38,568)	2,694	06/30/2012	4FE
451663 AC 2	IDEARC INC 8.000		03/28/2008	GOLDMAN SACHS & CO.		0	0	0	0	0	0	0	0	0	0	0	0	0	13,467	11/15/2016	4FE
45337C AE 2	INCYTE CORP 3.500		06/04/2008	BANC OF AMERICA SECURIT		9,664	10,000	8,375	0	8,448	192	0	8,640	0	8,640	0	1,024	1,024	111	02/15/2011	6
464592 C* 3	ISLE OF CAPRI CASINOS 4.446		06/30/2008	PAID ON PRINCIPAL		25,000	25,000	25,000	23,000	2,000	(0)	0	2,000	0	25,000	0	0	0	363	11/25/2013	3FE
464592 AG 9	ISLE OF CAPRI CASINOS 7.000		06/05/2008	VARIOUS		687,363	880,000	880,000	721,600	0	(90,381)	0	(90,381)	0	631,219	0	56,144	56,144	14,702	03/01/2014	4FE
477143 AB 7	JETBLUE AIRWAYS CORP 3.500		04/24/2008	CITIGROUP GLOBAL MARKET		128,050	130,000	127,863	127,075	694	(441)	570	(318)	0	126,757	0	1,293	1,293	1,314	07/15/2033	5FE
478160 AM 6	JOHNSON & JOHNSON 3.800		04/21/2008	FTN FINANCIAL		1,008,830	1,000,000	1,013,970	1,008,149	0	(421)	0	(421)	0	1,007,728	0	1,102	1,102	16,783	05/15/2013	1FE
481087 AC 8	JOSTENS IH CORP 7.625		04/02/2008	DEUTSCHE BANC.		1,204,125	1,235,000	1,235,228	1,228,847	0	557	28,295	(27,737)	0	1,201,110	0	3,015	3,015	48,654	10/01/2012	4FE
46625H CA 6	JP MORGAN CHASE 4.500		06/05/2008	J P MORGAN CHASE SECURI		1,989,500	2,000,000	1,995,220	1,997,115	0	244	0	244	0	1,997,359	0	(7,859)	(7,859)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
488044 AF 5	KELLWOOD CO 3.500		04/10/2008	TENDERED		110,000	110,000	88,275	89,041	0	107	0	107	0	89,147	0	20,853	20,853	1,230	06/15/2034	6*
517834 AB 3	LAS VEGAS SANDS 6.375		05/06/2008	GOLDMAN SACHS & CO		892,500	1,000,000	957,500	940,000	0	2,908	59,101	(56,194)	0	883,806	0	8,694	8,694	14,875	02/15/2015	3FE
52742# AA 8	LEVITON MFG CO INC 7.200		05/27/2008	REDEEMED		1,599,136	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	99,136	99,136	46,800	12/14/2010	1
532776 AL 5	LIN TELEVISION 2.500		05/15/2008	TENDERED		210,000	210,000	204,094	204,175	0	93	0	93	0	204,268	0	5,732	5,732	2,654	05/15/2033	4FE
548661 CH 8	LOWES COMPANIES 5.000		06/23/2008	WACHOVIA SECURITIES INC		1,976,530	2,000,000	2,003,880	2,003,046	0	(82)	0	(82)	0	2,002,964	0	(26,434)	(26,434)	61,667	10/15/2015	1FE
502161 AJ 1	LSI LOGIC CORP 4.000		06/26/2008	CIBC WORLD MARKETS		19,600	20,000	19,188	19,169	19	146	76	89	0	19,258	0	342	342	400	05/15/2010	3FE
554153 AC 0	MAC-GRAY CORP 7.625		05/06/2008	CANTOR FITZGERALD		1,270,750	1,300,000	1,307,063	1,267,500	0	1,051	0	1,051	0	1,268,551	0	2,199	2,199	23,129	08/15/2015	4FE
56845T AE 7	MARINER ENERGY 7.500		04/15/2008	MORGAN STANLEY DEAN WI		1,471,875	1,500,000	1,477,500	1,443,750	0	2,837	6,080	(3,243)	0	1,440,507	0	31,368	31,368	57,188	04/15/2013	4FE
582411 AE 4	MCMORAN EXPLORATION CO 5.250		04/23/2008	LOZARD FRERES & CO		740,536	440,000	494,300	463,226	0	(1,867)	0	(1,867)	0	461,358	0	279,177	279,177	12,962	10/06/2011	5
583916 AG 6	MEDAREX INC 2.250		05/01/2008	CIBC WORLD MARKETS		1,064,769	1,135,000	1,081,929	1,100,562	0	2,945	1,735	1,210	0	1,101,773	0	(37,004)	(37,004)	10,878	05/15/2011	5
58405U AD 4	MEDCO HEALTH SOLUTIONS 7.125		05/27/2008	J P MORGAN CHASE SECURI		310,930	295,000	291,920	291,920	0	(7)	0	(7)	0	291,914	0	19,016	19,016	4,204	03/15/2018	2FE
58446M AE 1	MEDIANEWS GROUP INC 6.875		03/28/2008	DEUTSCHE BANC		0	0	0	0	0	0	0	0	0	0	0	0	0	14,450	10/01/2013	4FE
U5904G CJ 4	MERRILL LYNCH 6.375		04/03/2008	MATURED		100,000	100,000	105,828	100,259	0	(259)	0	(259)	0	100,000	0	0	0	6,375	04/03/2008	1FE
59217E AD 6	MET LIFE GLOBAL FUNDIN 2.600		06/19/2008	MATURED		2,000,000	2,000,000	1,927,520	1,991,716	0	8,284	0	8,284	0	2,000,000	0	0	0	26,000	06/19/2008	1FE
552953 AL 5	MGM MIRAGE 6.750		06/05/2008	CREDIT SUISSE FIRST BOST		927,500	1,000,000	945,000	949,096	0	4,024	0	4,024	0	953,120	0	(25,620)	(25,620)	18,563	09/01/2012	3FE
552953 AR 2	MGM MIRAGE 6.625		05/27/2008	J P MORGAN CHASE SECURI		47,300	55,000	55,000	48,400	1,809	(2,240)	0	(432)	0	47,968	0	(668)	(668)	1,366	07/15/2015	3FE
552953 BB 6	MGM MIRAGE 7.625		05/28/2008	GOLDMAN SACHS & CO		266,575	300,000	300,000	285,897	0	(3,795)	8,748	(12,543)	0	273,354	0	(6,779)	(6,779)	8,650	01/15/2017	3FE
595112 AH 6	MICRON TECHNOLOGY INC 1.875		06/11/2008	MORGAN STANLEY DEAN WI		121,373	155,000	121,513	121,513	0	1,873	9,672	(7,799)	0	113,715	0	7,658	7,658	1,574	06/01/2014	3FE
608328 AP 5	MOHEGAN TRIBAL GAMING 7.125		05/09/2008	LEHMAN BROTHERS		880,000	1,000,000	1,009,125	967,500	0	3,256	148,466	(145,209)	0	822,291	0	57,709	57,709	17,615	08/15/2014	4FE
60877U AC 1	MOMENTIVE PERFORMANCE 9.750		04/02/2008	J P MORGAN CHASE SECURI		1,146,875	1,250,000	1,304,688	1,150,000	0	2,524	30,394	(27,870)	0	1,122,130	0	24,745	24,745	42,856	12/01/2014	4FE
617446 HW 2	MORGAN STANLEY 3.625		04/01/2008	MATURED		3,000,000	3,000,000	2,925,510	2,991,663	0	8,337	0	8,337	0	3,000,000	0	0	0	54,375	04/01/2008	1FE
61746S BS 7	MORGAN STANLEY 5.050		06/10/2008	MORGAN STANLEY DEAN WI		1,000,140	1,000,000	997,310	998,375	0	198	0	198	0	998,573	0	1,567	1,567	19,919	01/21/2011	1FE
631103 AB 4	NASDAQ STOCK MARKET IN 2.500		05/01/2008	VARIOUS		588,532	590,000	590,000	590,000	0	0	0	0	0	590,000	0	(1,468)	(1,468)	2,828	08/15/2013	3FE
634902 HQ 6	NATIONAL CITY BANK OF 3.300		05/15/2008	MATURED		2,000,000	2,000,000	1,984,854	1,998,363	0	1,637	0	1,637	0	2,000,000	0	0	0	33,000	05/15/2008	1FE
635405 AW 3	NATIONAL CITY CORP 4.000		04/29/2008	VARIOUS		1,933,918	2,275,000	2,019,288	2,019,288	0	(141,414)	0	(141,414)	0	1,877,874	0	56,044	56,044	22,802	02/01/2011	1FE
640204 AH 6	NEIMAN MARCUS 10.375		04/14/2008	VARIOUS		776,281	765,000	832,513	796,556	0	(878)	30,678	(31,556)	0	765,000	0	11,281	11,281	39,053	10/15/2015	4FE
64977# AA 9	NEW YORK SMALL BUS VEN 7.330		05/22/2008	MATURED		118,147	118,147	118,147	118,147	0	0	0	0	0	118,147	0	0	0	18,629	05/22/2008	1FE
64977# AB 7	NEW YORK SMALL BUS VEN 8.890		05/22/2008	MATURED		126,190	126,190	126,190	126,190	0	0	0	0	0	126,190	0	0	0	21,192	05/22/2008	1FE
64977# AC 5	NEW YORK SMALL BUS VEN 7.213		05/22/2008	MATURED		83,602	83,602	83,602	83,602	0	0	0	0	0	83,602	0	0	0	20,095	05/22/2008	1FE
64977# AD 3	NEW YORK SMALL BUS VEN 8.775		05/22/2008	MATURED		87,141	87,141	87,141	87,141	0	0	0	0	0	87,141	0	0	0	23,564	05/22/2008	1FE
681936 AM 2	OMEGA HEALTHCARE 7.000		05/01/2008	DEUTSCHE BANC		1,466,250	1,500,000	1,509,719	1,485,000	0	1,322	45,733	(44,412)	0	1,440,588	0	25,662	25,662	62,708	04/01/2014	3FE
681936 AS 9	OMEGA HEALTHCARE 7.000		05/01/2008	DEUTSCHE BANC		241,875	250,000	247,773	246,250	0	170	8,806	(8,636)	0	237,614	0	4,261	4,261	5,396	01/15/2016	3FE
68210* AA 1	OMEGA LEASING LLC SR N 8.800		06/12/2008	PAID ON PRINCIPAL		45,151	45,151	45,151	45,151	0	0	0	0	0	45,151	0	0	0	664	05/12/2010	1
681904 AK 4	OMNICARE INC 6.875		05/13/2008	DEUTSCHE BANC		744,000	800,000	759,500	741,725	0	2,492	46,960	(44,468)	0	697,256	0	46,744	46,744	23,069	12/15/2015	4FE
691497 AC 5	OXFORD INDUSTRY 8.875		04/22/2008	CANTOR FITZGERALD		1,089,625	1,150,000	1,215,919	1,144,250	0	1,361	51,999	(50,638)	0	1,093,612	0	(3,987)	(3,987)	40,825	06/01/2011	4FE
697933 AM 1	PANAMSAT CORP 6.875		04/08/2008	DEUTSCHE BANC		869,008	1,100,000	1,036,750	913,000	0	851	44,720	(43,869)	0	869,131	0	(131)	(131)	18,066	01/15/2028	4FE
697933 AV 1	PANAMSAT CORP 9.000		05/02/2008	TENDERED		1,100,900	1,090,000	1,091,013	1,090,877	0	(48)	0	(48)	0	1,090,829	0	10,071	10,071	37,333	06/15/2016	4FE
704549 AG 9	PEABODY ENERGY CORP 4.750		06/23/2008	VARIOUS		3,299,248	2,145,000	2,298,001	2,250,356	0	(1,017)	2,773	(3,790)	0	2,246,566	0	1,052,682	1,052,682	46,089	12/15/2066	3FE
92201Q AA 4	PGS SOLUTIONS 9.625		04/25/2008	WACHOVIA SECURITIES INC		1,050,000	1,250,000	1,259,063	1,071,875	0	5,576	72,703	(67,126)	0	1,004,749	0	45,251	45,251	25,065	02/15/2015	5FE
720279 AH 1	PIER 1 IMPORTS 6.375		06/26/2008	MCMAHAN SECURITIES		51,188	65,000	58,311	52,897	0	60	0	60	0	52,957	0	(1,770)	(1,770)	0	02/15/2036	5
723456 AG 4	PINNACLE ENTERTAINMENT 7.500		06/09/2008	VARIOUS		305,488	370,000	364,543	335,775	0	(43,074)	0	(43,074)	0	292,701	0	12,787	12,787	13,119	06/15/2015	3FE
723787 AH 0	PIONEER NATURAL RESOUR 2.875		06/24/2008	VARIOUS		941,853	625,000	625,325	625,325	0	(23)	0	(23)	0	625,302	0	316,551	316,551	7,144	01/15/2038	3FE
74153Q AD 4	PRIDE INTERNATIONAL IN 3.250		05/16/2008	CONVERTED TO STOCK		1,579,050	900,000	1,057,908	979,511	0	(805)	0	(805)	0	978,707	0	600,343	600,343	14,625	05/01/2033	3FE
7425A0 AY 6	PRINCIPAL LIFE GLOBAL 3.625		04/30/2008	MATURED		5,000,000	5,000,000	4,988,877	4,988,877	0	1,123	0	1,123	0	5,000,000	0	0	0	90,625	04/30/2008	1FE
743410 AD 4	PROLOGIS TRUST 7.100		04/15/2008	MATURED		4,000,000	4,000,000	4,265,448	4,029,554	0	(29,554)	0	(29,554)	0	4,000,000	0	0	0	142,000	04/15/2008	2FE
76009N B@ 8	RENT-A-CENTER 4.840		04/18/2008	PAID ON PRINCIPAL		6,897	6,897	6,897	6,500	397	0	0	397	0	6,897	0	0	0	55	06/30/2012	3FE
76009N B@ 0	RENT-A-CENTER TL B 4.470		06/17/2008	PAID ON PRINCIPAL		6,897	6,897	6,897	6,500	397	0	0	397	0	6,8						

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
76010R AC 2	RENTAL SERVICE CORP 9.500		04/02/2008	J P MORGAN CHASE SECURI		643,125	750,000	750,000	671,250	0	2,010	46,801	(44,791)	0	626,459	0	16,666	16,666	24,938	12/01/2014	5FE
76113B AF 6	RESIDENTIAL CAPITAL CO 8.375		06/06/2008	EXCHANGE		500,120	1,000,000	502,500	640,000	0	0	137,500	(137,500)	0	502,500	0	(2,380)	(2,380)	35,528	06/30/2010	4FE
76113B AR 0	RESIDENTIAL CAPITAL CO 8.500		06/06/2008	EXCHANGE		1,000,240	2,000,000	970,000	1,230,000	0	0	260,000	(260,000)	0	970,000	0	30,240	30,240	104,167	04/17/2013	4FE
76114E AC 6	RESIDENTIAL CAPITAL CO 8.500		06/06/2008	EXCHANGE		1,000,240	2,000,000	980,000	1,230,000	0	0	250,000	(250,000)	0	980,000	0	20,240	20,240	85,028	06/01/2012	4FE
74955W AB 5	RH DONNELLEY 6.875		06/25/2008	EXCHANGE		1,242,000	1,979,000	1,883,800	1,771,205	0	(106,456)	433,484	(539,939)	0	1,231,266	0	10,734	10,734	61,133	01/15/2013	4FE
74955W AJ 8	RH DONNELLEY (144A) 8.875		06/25/2008	EXCHANGE		625,600	972,000	972,000	899,100	0	(288,080)	0	(288,080)	0	611,020	0	14,580	14,580	63,421	10/15/2017	4FE
817082 AC 4	SENECA GAMING 7.250		05/16/2008	MERRILL LYNCH CAPITAL MA		1,935,000	2,000,000	1,965,250	1,975,534	0	4,641	91,837	(87,196)	0	1,888,337	0	46,663	46,663	80,556	05/01/2012	3FE
817082 AE 0	SENECA GAMING 7.250		05/16/2008	MERRILL LYNCH CAPITAL MA		241,875	250,000	249,375	249,415	0	458	13,831	(13,373)	0	236,042	0	5,833	5,833	10,069	05/01/2012	3FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250		05/15/2008	CIBC WORLD MARKETS		1,029,000	1,200,000	1,231,895	1,221,099	0	(11,934)	64,781	(76,714)	0	1,144,384	0	(115,384)	(115,384)	7,125	08/15/2024	4FE
853666 AB 1	STANDARD MTR PRODS 6.750		06/24/2008	MCMAHAN SECURITIES		96,206	105,000	103,950	100,800	0	832	4,677	(3,845)	0	96,955	0	(749)	(749)	3,176	07/15/2009	5FE
857689 BA 0	STATION CASINOS 7.750		06/11/2008	VARIOUS		779,000	945,000	963,744	852,863	0	16,767	107,811	(91,044)	0	761,819	0	17,181	17,181	16,926	08/15/2016	4FE
860370 AG 0	STEWART ENTERPRISES IN 3.125		05/13/2008	BANC OF AMERICA SECURIT		182,017	200,000	200,000	190,182	0	(15,991)	0	(15,991)	0	174,191	0	7,826	7,826	2,101	07/15/2014	3FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		04/30/2008	MATURED		9,893	9,893	9,893	9,893	0	0	0	0	0	9,893	0	0	0	3,019	04/30/2008	1FE
866933 AM 6	SUN HEALTHCARE 9.125		04/18/2008	DEUTSCHE BANC		1,005,000	1,000,000	1,000,000	1,000,000	0	240	35,000	(34,760)	0	965,240	0	39,760	39,760	47,653	04/15/2015	5FE
867363 AL 7	SUNGARD DATA SYSTEMS 10.250		04/22/2008	DEUTSCHE BANC		1,317,188	1,250,000	1,286,875	1,266,875	0	(665)	12,537	(13,202)	0	1,253,673	0	63,515	63,515	24,913	08/15/2015	5FE
868536 B@ 4	SUPERVALU INC TL B 3.732		06/30/2008	PAID ON PRINCIPAL		9,362	9,362	9,171	9,171	0	190	0	190	0	9,362	0	0	0	97	06/02/2012	3FE
896215 AC 4	TRIMAS CORP 9.875		05/07/2008	J P MORGAN CHASE SECURI		1,299,563	1,450,000	1,452,100	1,413,750	0	5,359	153,585	(148,226)	0	1,265,524	0	34,038	34,038	58,468	06/15/2012	4FE
909891 AB 9	UNITED COMPONENTS INC 9.375		03/28/2008	LEHMAN BROTHERS		0	0	0	0	0	0	0	0	0	0	0	0	0	27,865	06/15/2013	5FE
913017 BH 1	UNITED TECHNOLOGIES CO 4.875		05/19/2008	FTN FINANCIAL		1,004,760	1,000,000	994,421	995,550	0	232	0	232	0	995,782	0	8,978	8,978	27,219	05/01/2015	1FE
90335G AA 9	US CENTRAL CREDIT UNIO 2.750		05/30/2008	MATURED		2,500,000	2,500,000	2,445,910	2,484,462	0	15,538	0	15,538	0	2,500,000	0	0	0	34,375	05/30/2008	1FE
918866 A* 5	VALASSIS COMMUNICATION 4.450		06/30/2008	PAID ON PRINCIPAL		2,039	2,039	2,026	1,914	113	12	0	125	0	2,039	0	0	0	23	03/02/2014	3FE
918866 AK 0	VALASSIS COMMUNICATION --		05/23/2008	TENDERED		120,103	180,000	112,388	113,949	0	692	0	692	0	114,640	0	5,463	5,463	976	05/22/2033	3FE
91911X AB 0	VALEANT PHARMACEUTICAL 3.000		05/08/2008	BROADPOINT CAPITAL		682,500	750,000	690,478	686,208	0	8,665	9,325	(660)	0	685,549	0	(3,049)	(3,049)	5,438	08/16/2010	4FE
92829N AB 1	VISANT HOLDING (JOSTEN 8.750		04/22/2008	DEUTSCHE BANC		955,000	1,000,000	990,208	989,750	0	867	54,969	(54,102)	0	935,648	0	19,352	19,352	35,000	12/01/2013	4FE
93443M AC 5	WARNER CHILCOTT 8.750		04/25/2008	BARCLAYS CAPITAL INC		1,271,875	1,250,000	1,288,875	1,281,860	0	(1,379)	30,481	(31,860)	0	1,250,000	0	21,875	21,875	27,040	02/01/2015	4FE
94860* AV 4	WEGMANS FOOD MARKETS I 6.750		06/30/2008	MATURED		1,818,182	1,818,182	1,818,182	1,818,182	0	0	0	0	0	1,818,182	0	0	0	30,682	06/30/2008	1
949748 AF 4	WELLS FARGO 6.450		06/06/2008	J P MORGAN CHASE SECURI		2,111,880	2,000,000	2,220,240	2,117,512	0	(15,842)	0	(15,842)	0	2,101,671	0	10,209	10,209	45,867	02/01/2011	1FE
976592 AA 3	WISCONSIN CENTRAL TRAN 6.625		04/15/2008	MATURED		3,000,000	3,000,000	3,384,570	3,027,692	0	(27,692)	0	(27,692)	0	3,000,000	0	0	0	99,375	04/15/2008	1FE
983759 AC 5	XM SATELLITE RADIO HLD 1.750		04/07/2008	CIBC WORLD MARKETS		56,713	65,000	51,994	56,904	0	1,091	1,008	83	0	56,987	0	(275)	(275)	408	12/01/2009	5FE
984756 AB 2	YANKEE ACQUISITION 8.500		05/02/2008	CREDIT SUISSE FIRST BOST		422,500	500,000	509,313	460,625	0	1,807	57,834	(56,028)	0	404,597	0	17,903	17,903	9,681	02/15/2015	4FE
986667 AB 9	YORK INTERNATIONAL COR 6.700		06/01/2008	MATURED		5,000,000	5,000,000	4,671,950	4,977,572	0	22,428	0	22,428	0	5,000,000	0	0	0	167,500	06/01/2008	1FE
885797 AB 6	CANWEST MEDIA INC 8.000		06/25/2008	VARIOUS		598,988	645,000	678,300	608,719	0	(2,687)	0	(2,687)	0	606,032	0	(7,045)	(7,045)	10,650	09/15/2012	5FE
257559 A* 5	DOMTAR CORP 3.779		06/30/2008	PAID ON PRINCIPAL		156,250	156,250	156,406	149,609	6,774	(133)	0	6,641	0	156,250	0	0	0	1,750	03/05/2014	3FE
656568 AB 8	NORTEL NETWORKS CORP 4.250		06/16/2008	REDEEMED		56,000	56,000	52,710	53,760	1,115	755	0	1,870	0	55,630	0	370	370	694	09/01/2008	4FE
74819R AK 2	QUEBECOR MEDIA 7.750		04/28/2008	CREDIT SUISSE FIRST BOST		1,384,750	1,450,000	1,359,375	1,360,998	0	2,578	0	2,578	0	1,363,575	0	21,175	21,175	42,453	03/15/2016	4FE
92658T AL 2	VIDEOTRON LTD (144A) 9.125		05/30/2008	VARIOUS		552,513	515,000	506,925	506,925	0	(40)	0	(40)	0	506,885	0	45,627	45,627	6,031	04/15/2018	3FE
33938E AL 1	FLEXTRONICS INTL 1.000		05/13/2008	VARIOUS		1,453,281	1,490,000	1,449,576	1,442,233	0	5,738	21,541	(15,803)	0	1,426,430	0	26,852	26,852	4,346	08/01/2010	3FE
45822E AB 6	INTELSAT BERMUDA LTD 8.250		05/02/2008	TENDERED		1,050,400	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	10,400	10,400	25,502	01/15/2013	4FE
706448 BX 2	PEMEX FINANCE LTD 9.030		05/15/2008	PAID ON PRINCIPAL		450,000	450,000	496,935	466,256	0	(16,256)	0	(16,256)	0	450,000	0	0	0	10,159	02/15/2011	1FE
00077B BK 7	AMAC 2002-10 2A1 CMO 5.000		06/25/2008	PAID ON PRINCIPAL		149,483	149,483	151,188	151,521	0	(2,038)	0	(2,038)	0	149,483	0	0	0	1,217	01/25/2018	1FE
007036 QM 1	ARMT 2005-8 4A21 5.437		04/25/2008	PAID ON PRINCIPAL		43,717	43,717	44,070	43,985	0	(268)	0	(268)	0	43,717	0	0	0	198	07/25/2035	1FE
007036 QM 1	ARMT 2005-8 4A21 5.438		06/25/2008	PAID ON PRINCIPAL		216,189	216,189	217,935	217,515	0	(1,326)	0	(1,326)	0	216,189	0	0	0	2,628	07/25/2035	1FE
06050H D3 9	BOAMS 2003-B 2A2 CMO 6.688		04/25/2008	PAID ON PRINCIPAL		35,699	35,699	36,056	35,648	0	51	0	51	0	35,699	0	0	0	199	03/25/2033	1FE
06050H D3 9	BOAMS 2003-B 2A2 CMO 6.690		06/25/2008	PAID ON PRINCIPAL		26,430	26,430	26,694	26,392	0	38	0	38	0	26,430	0	0	0	349	03/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.999		04/25/2008	PAID ON PRINCIPAL		93,253	93,253	94,416	93,169	0	83	0	83	0	93,253	0	0	0	361	05/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.184		06/25/2008	PAID ON PRINCIPAL		193,258	193,258	195,670	193,086	0	172	0	172	0	193,258	0	0	0	1,887	05/25/2033	1FE
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		06/25/2008	PAID ON PRINCIPAL																	

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
										For	Disposal	Name of Purchaser	Number of Shares of Stock	Consideration								Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	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
05949C	KS 4	BOAMS 2005-J 2A3 CMO	5.090	06/25/2008	PAID ON PRINCIPAL	868,986	868,986	866,708	866,324	0	2,663	0	2,663	0	868,986	0	0	0	9,765	11/25/2035	1FE
05949C	KS 4	BOAMS 2005-J 2A3 CMO	5.091	04/25/2008	PAID ON PRINCIPAL	752,528	752,528	750,554	750,222	0	2,306	0	2,306	0	752,528	0	0	0	3,192	11/25/2035	1FE
05949C	MD 5	BOAMS 2005-10 2A1 CMO	5.250	06/25/2008	PAID ON PRINCIPAL	2,595,929	2,595,929	2,584,775	2,585,224	0	10,705	0	10,705	0	2,595,929	0	0	0	22,735	11/25/2020	1FE
05949C	AL 0	BOAMS 2005-5 1A11 CMO	5.500	06/25/2008	PAID ON PRINCIPAL	491,932	491,932	497,315	495,062	0	(3,130)	0	(3,130)	0	491,932	0	0	0	4,941	06/25/2035	1FE
05949C	FG 6	BOAMS 2005-7 2A1 CMO	5.000	06/25/2008	PAID ON PRINCIPAL	1,316,181	1,316,181	1,317,618	1,316,788	0	(606)	0	(606)	0	1,316,181	0	0	0	10,853	07/25/2020	1FE
05949C	JX 5	BOAMS 2005-9 3A1 CMO	5.000	06/25/2008	PAID ON PRINCIPAL	946,485	946,485	939,929	940,623	0	5,862	0	5,862	0	946,485	0	0	0	10,197	10/25/2020	1FE
07384M	F8 0	BSARM 2004-1 11A1 (CMO	6.417	06/25/2008	PAID ON PRINCIPAL	308,717	308,717	309,103	309,970	0	(1,253)	0	(1,253)	0	308,717	0	0	0	4,945	04/25/2034	1FE
07384M	F8 0	BSARM 2004-1 11A1 (CMO	6.470	04/25/2008	PAID ON PRINCIPAL	671,726	671,726	672,565	674,452	0	(2,726)	0	(2,726)	0	671,726	0	0	0	3,637	04/25/2034	1FE
15132E	AR 9	CDMC 2002-4 A1 CMO	6.500	06/25/2008	PAID ON PRINCIPAL	267	267	271	266	0	1	0	1	0	267	0	0	0	3	07/25/2032	1FE
16162W	BW 8	CHASE 2003-S12 1A2 CMO	4.750	06/25/2008	PAID ON PRINCIPAL	183,376	183,376	182,001	182,185	0	1,191	0	1,191	0	183,376	0	0	0	1,464	12/25/2018	1FE
16162W	CK 3	CHASE 2003-S13 A1 CMO	5.500	06/25/2008	PAID ON PRINCIPAL	89,307	89,307	88,707	88,712	0	595	0	595	0	89,307	0	0	0	732	11/25/2033	1FE
16162W	QJ 1	CHASE 2005-A2 3A2 CMO	5.471	06/25/2008	PAID ON PRINCIPAL	938,084	938,084	932,336	932,531	0	5,553	0	5,553	0	938,084	0	0	0	8,712	01/25/2036	1FE
16162W	MF 3	CHASE 2005-S2 A19 CMO	5.500	06/25/2008	PAID ON PRINCIPAL	931,525	931,525	937,784	934,174	0	(2,649)	0	(2,649)	0	931,525	0	0	0	8,620	10/25/2035	1FE
16162W	NF 2	CHASE 2005-S3 AC CMO	5.500	06/25/2008	PAID ON PRINCIPAL	1,267,416	1,267,416	1,271,575	1,269,101	0	(1,685)	0	(1,685)	0	1,267,416	0	0	0	12,024	11/25/2035	1FE
172973	TL 3	CMSI 2003-10 A1 CMO	4.500	06/25/2008	PAID ON PRINCIPAL	235,021	235,021	229,366	230,313	0	4,708	0	4,708	0	235,021	0	0	0	1,746	11/25/2018	1FE
172973	Z9 3	CMSI 2005-5 2A1 CMO	5.000	06/25/2008	PAID ON PRINCIPAL	558,477	558,477	555,699	555,816	0	2,660	0	2,660	0	558,477	0	0	0	4,693	08/25/2035	1FE
12628K	AA 0	CSAB 2006-3 A1A (CMO)	6.000	06/25/2008	PAID ON PRINCIPAL	309,369	309,369	299,315	299,315	0	10,055	0	10,055	0	309,369	0	0	0	1,547	11/25/2036	1FE
22541Q	4A 7	CSFB 2003-29 4A1 CMO	6.000	06/25/2008	PAID ON PRINCIPAL	48,729	48,729	50,526	51,621	0	(2,892)	0	(2,892)	0	48,729	0	0	0	329	12/25/2033	1FE
225458	FE 3	CSFB 2005-2 3A1 CMO	5.000	06/25/2008	PAID ON PRINCIPAL	526,362	526,362	527,182	526,804	0	(443)	0	(443)	0	526,362	0	0	0	4,986	02/25/2020	1FE
225458	G3 6	CSFB 2005-7 4A1	5.000	06/25/2008	PAID ON PRINCIPAL	588,482	588,482	589,033	588,486	0	(3)	0	(3)	0	588,482	0	0	0	5,435	08/25/2020	1FE
126378	BB 3	CSMC 2007-1 5A3 CMO	6.000	06/25/2008	PAID ON PRINCIPAL	936,814	936,814	941,017	939,828	0	(3,013)	0	(3,013)	0	936,814	0	0	0	9,219	02/25/2037	1FE
02149D	AD 1	CWALT 2006-HY13 2A1	5.961	06/25/2008	PAID ON PRINCIPAL	787,736	787,736	789,993	789,503	0	(1,767)	0	(1,767)	0	787,736	0	0	0	7,925	01/25/2037	1FE
02149D	AD 1	CWALT 2006-HY13 2A1	5.962	04/25/2008	PAID ON PRINCIPAL	418,019	418,019	419,217	418,957	0	(937)	0	(937)	0	418,019	0	0	0	2,079	01/25/2037	1FE
12669E	W3 6	CWHL 2003-J8 1A1 CMO	5.250	06/25/2008	PAID ON PRINCIPAL	101,124	101,124	101,535	101,311	0	(187)	0	(187)	0	101,124	0	0	0	885	09/25/2023	1FE
12669D	XY 9	CWHL 2003-1 1A14 CMO	6.000	06/25/2008	PAID ON PRINCIPAL	93,301	93,301	94,312	93,328	0	(27)	0	(27)	0	93,301	0	0	0	742	03/25/2033	1FE
12669E	EJ 1	CWHL 2003-15 2A1 CMO	5.000	06/25/2008	PAID ON PRINCIPAL	900,318	900,318	903,042	901,720	0	(1,402)	0	(1,402)	0	900,318	0	0	0	7,663	06/25/2018	1FE
12669E	HN 9	CWHL 2003-27 A1 CMO	3.694	04/25/2008	PAID ON PRINCIPAL	82,859	82,859	83,687	82,807	0	52	0	52	0	82,859	0	0	0	255	06/25/2033	1FE
12669E	HN 9	CWHL 2003-27 A1 CMO	4.596	06/25/2008	PAID ON PRINCIPAL	186,397	186,397	188,261	186,280	0	117	0	117	0	186,397	0	0	0	1,331	06/25/2033	1FE
12669G	V4 0	CWHL 2005-J2 3A5 CMO	5.500	06/25/2008	PAID ON PRINCIPAL	581,943	581,943	590,187	586,344	0	(4,401)	0	(4,401)	0	581,943	0	0	0	5,594	07/25/2035	1FE
12669A	RJ 9	CWHL 2005-J4 A1 CMO	5.500	06/25/2008	PAID ON PRINCIPAL	2,350,092	2,350,092	2,354,682	2,350,421	0	(329)	0	(329)	0	2,350,092	0	0	0	20,143	12/25/2035	1FE
12669A	PG 7	CWHL 2005-28 A2 CMO	5.500	06/25/2008	PAID ON PRINCIPAL	498,881	498,881	501,843	500,138	0	(1,257)	0	(1,257)	0	498,881	0	0	0	4,458	09/25/2035	1FE
12669A	W9 5	CWHL 2006-9 A8 CMO	6.000	06/25/2008	PAID ON PRINCIPAL	965,479	965,479	973,738	970,093	0	(4,614)	0	(4,614)	0	965,479	0	0	0	8,650	03/25/2036	1FE
32051D	YH 9	FHASI 2003-5 1A14 CMO	5.500	06/25/2008	PAID ON PRINCIPAL	82,655	82,655	82,655	82,655	0	0	0	0	0	82,655	0	0	0	674	07/25/2033	1FE
32051D	L3 4	FHASI 2003-8 2A1 CMO	4.500	06/25/2008	PAID ON PRINCIPAL	995,120	995,120	973,974	977,197	0	17,924	0	17,924	0	995,120	0	0	0	9,532	09/25/2018	1FE
466247	YK 3	JPMMT 2005-A8 1A3 CMO	5.404	06/25/2008	PAID ON PRINCIPAL	494,407	494,407	495,431	495,070	0	(663)	0	(663)	0	494,407	0	0	0	4,986	11/25/2035	1FE
46629C	AK 3	JPMMT 2006-A5 3A4 CMO	5.944	06/25/2008	PAID ON PRINCIPAL	1,492,330	1,492,330	1,495,303	1,493,915	0	(1,586)	0	(1,586)	0	1,492,330	0	0	0	17,943	08/25/2036	1FE
46629C	AK 3	JPMMT 2006-A5 3A4 CMO	5.944	04/25/2008	PAID ON PRINCIPAL	297,287	297,287	297,879	297,603	0	(316)	0	(316)	0	297,287	0	0	0	1,472	08/25/2036	1FE
46629D	AK 1	JPMMT 2006-A7 2A2 CMO	5.809	06/25/2008	PAID ON PRINCIPAL	1,076,173	1,076,173	1,077,014	1,076,534	0	(361)	0	(361)	0	1,076,173	0	0	0	12,911	11/25/2036	1FE
46629D	AK 1	JPMMT 2006-A7 2A2 CMO	5.811	04/25/2008	PAID ON PRINCIPAL	525,862	525,862	526,273	526,039	0	(176)	0	(176)	0	525,862	0	0	0	2,547	11/25/2036	1FE
46630P	AZ 8	JPMMT 2007-A2 4A1M	5.800	06/25/2008	PAID ON PRINCIPAL	571,807	571,807	572,879	572,711	0	(905)	0	(905)	0	571,807	0	0	0	6,133	04/25/2037	1FE
46630P	AZ 8	JPMMT 2007-A2 4A1M	5.801	04/25/2008	PAID ON PRINCIPAL	324,272	324,272	324,880	324,785	0	(513)	0	(513)	0	324,272	0	0	0	1,568	04/25/2037	1FE
55265K	Y2 9	MASTR 2003-11 3A2 CMO	4.500	06/25/2008	PAID ON PRINCIPAL	201,439	201,439	198,040	198,722	0	2,718	0	2,718	0	201,439	0	0	0	1,792	12/25/2018	1FE
69336R	AQ 3	PHHMC 2005-3 A1 CMO	5.512	06/18/2008	PAID ON PRINCIPAL	1,204,348	1,204,348	1,219,733	1,215,331	0	(10,983)	0	(10,983)	0	1,204,348	0	0	0	12,769	05/26/2035	1FE
69336R	AQ 3	PHHMC 2005-3 A1 CMO	5.514	04/18/2008	PAID ON PRINCIPAL	366,526	366,526	371,208	369,868	0	(3,342)	0	(3,342)	0	366,526	0	0	0	1,685	05/26/2035	1FE
69335Y	AA 4	PHHMC 2006-4 A1	6.244	06/18/2008	PAID ON PRINCIPAL	361,777	361,777	365,274	364,666	0	(2,889)	0	(2,889)	0	361,777	0	0	0	4,760	12/18/2036	1FE
69335Y	AA 4	PHHMC 2006-4 A1	6.245	04/18/2008	PAID ON PRINCIPAL	416,808	416,808	420,837	420,137	0	(3,329)	0	(3,329)	0	416,808	0	0	0	2,171	12/18/2036	1FE
743946	AJ 4	PHMS 1993-H 1B1 CMO	6.980	06/09/2008	PAID ON PRINCIPAL	3,129	3,129	3,154	3,129	0	0	0	0								

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 orig 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
45660N PZ 2	RAST 2003-A5 A1 5.500		06/25/2008	PAID ON PRINCIPAL		184,875	184,875	176,094	176,414	0	8,461	0	8,461	0	184,875	0	0	0	1,914	06/25/2033	1FE
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2008	PAID ON PRINCIPAL		255,004	255,004	256,678	256,221	0	(1,217)	0	(1,217)	0	255,004	0	0	0	2,550	07/25/2036	1FE
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2008	PAID ON PRINCIPAL		791,408	791,408	797,437	795,592	0	(4,183)	0	(4,183)	0	791,408	0	0	0	8,033	01/25/2037	1FE
863579 KB 3	SARM 2005-3XS A3 2.762		05/27/2008	PAID ON PRINCIPAL		366,233	366,233	346,090	346,111	0	20,122	0	20,122	0	366,233	0	0	0	1,999	01/25/2035	1FE
863579 KB 3	SARM 2005-3XS A3 2.852		06/25/2008	PAID ON PRINCIPAL		427,694	427,694	404,171	404,195	0	23,499	0	23,499	0	427,694	0	0	0	3,287	01/25/2035	1FE
863579 KB 3	SARM 2005-3XS A3 3.265		04/25/2008	PAID ON PRINCIPAL		313,618	313,618	296,369	296,387	0	17,231	0	17,231	0	313,618	0	0	0	4,067	01/25/2035	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		06/25/2008	PAID ON PRINCIPAL		101,428	101,428	102,744	102,919	0	(1,491)	0	(1,491)	0	101,428	0	0	0	862	03/25/2018	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 6.543		06/25/2008	PAID ON PRINCIPAL		6,768	6,768	6,768	6,768	0	0	0	0	0	6,768	0	0	0	83	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 6.566		04/25/2008	PAID ON PRINCIPAL		5,548	5,548	5,548	5,548	0	0	0	0	0	5,548	0	0	0	30	01/25/2033	1FE
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000		06/25/2008	PAID ON PRINCIPAL		206	206	210	223	0	(17)	0	(17)	0	206	0	0	0	2	11/25/2032	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 5.748		04/25/2008	PAID ON PRINCIPAL		13,302	13,302	13,435	13,704	0	(402)	0	(402)	0	13,302	0	0	0	62	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 5.756		06/25/2008	PAID ON PRINCIPAL		17,778	17,778	17,956	18,315	0	(537)	0	(537)	0	17,778	0	0	0	207	03/25/2033	1FE
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		06/25/2008	PAID ON PRINCIPAL		231,833	231,833	226,255	227,282	0	4,551	0	4,551	0	231,833	0	0	0	1,569	11/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2008	PAID ON PRINCIPAL		94,305	94,305	94,600	94,492	0	(187)	0	(187)	0	94,305	0	0	0	729	07/25/2018	1FE
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		06/25/2008	PAID ON PRINCIPAL		100,047	100,047	98,234	98,478	0	1,569	0	1,569	0	100,047	0	0	0	798	08/25/2018	1FE
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		06/25/2008	PAID ON PRINCIPAL		222,967	222,967	224,361	223,921	0	(953)	0	(953)	0	222,967	0	0	0	1,926	09/25/2018	1FE
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		06/25/2008	PAID ON PRINCIPAL		192,491	192,491	190,266	190,689	0	1,802	0	1,802	0	192,491	0	0	0	1,480	10/25/2018	1FE
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		06/25/2008	PAID ON PRINCIPAL		47,582	47,582	47,299	47,337	0	245	0	245	0	47,582	0	0	0	357	12/25/2018	1FE
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		06/25/2008	PAID ON PRINCIPAL		70,428	70,428	68,992	69,039	0	1,389	0	1,389	0	70,428	0	0	0	527	12/25/2033	1FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.992		06/25/2008	PAID ON PRINCIPAL		535,434	535,434	535,058	534,693	0	741	0	741	0	535,434	0	0	0	5,365	10/25/2035	1FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.993		04/25/2008	PAID ON PRINCIPAL		1,071,366	1,071,366	1,070,613	1,069,883	0	1,484	0	1,484	0	1,071,366	0	0	0	4,457	10/25/2035	1FE
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		06/25/2008	PAID ON PRINCIPAL		1,036,658	1,036,658	1,012,538	1,015,803	0	20,855	0	20,855	0	1,036,658	0	0	0	8,404	12/25/2020	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		06/25/2008	PAID ON PRINCIPAL		482,725	482,725	472,995	473,898	0	8,827	0	8,827	0	482,725	0	0	0	4,019	09/25/2020	1FE
94984J AD 3	WFMBS 2006-13 A4 CMO 5.750		06/25/2008	PAID ON PRINCIPAL		908,570	908,570	909,090	907,906	0	663	0	663	0	908,570	0	0	0	8,704	10/25/2036	1FE
05947U LW 6	BACM 2003-2 A2 4.342		06/11/2008	PAID ON PRINCIPAL		375,998	375,998	377,897	376,183	0	(185)	0	(185)	0	375,998	0	0	0	2,682	03/11/2041	1FE
161546 FW 1	CFAB 2003-4 1A6 4.429		06/25/2008	PAID ON PRINCIPAL		69,880	69,880	69,061	69,397	0	483	0	483	0	69,880	0	0	0	549	10/25/2014	1FE
21075W KU 8	CONHE 1999-3 A6 (AMBAC 8.180		06/25/2008	PAID ON PRINCIPAL		58,617	58,617	58,433	58,433	0	184	0	184	0	58,617	0	0	0	677	12/25/2029	1FE
14041P BD 7	COPAR 2005-1 A3 4.320		04/17/2008	PAID ON PRINCIPAL		357,336	357,336	356,373	356,596	0	741	0	741	0	357,336	0	0	0	1,286	08/15/2009	1FE
126671 RX 6	CWL 2002-S3 M1 4.800		06/25/2008	PAID ON PRINCIPAL		27,028	27,028	27,649	26,956	0	72	0	72	0	27,028	0	0	0	210	05/25/2032	1FE
361849 DY 5	GMACC 1998-C2 A2 6.420		06/18/2008	PAID ON PRINCIPAL		674,562	674,562	718,567	676,891	0	(2,329)	0	(2,329)	0	674,562	0	0	0	8,780	05/15/2035	1FE
36186M AC 5	GMACM 2007-HE3 2A1 7.000		06/25/2008	PAID ON PRINCIPAL		1,092,999	1,092,999	1,095,049	1,094,554	0	(1,554)	0	(1,554)	0	1,092,999	0	0	0	12,275	09/25/2037	1FE
41283A BF 5	HDMOT 2003-4 B 2.190		06/15/2008	PAID ON PRINCIPAL		104,003	104,003	103,988	103,993	0	10	0	10	0	104,003	0	0	0	373	04/15/2011	1FE
63859C BS 1	NLFC 1999-1 A2 6.316		06/20/2008	PAID ON PRINCIPAL		425,782	425,782	391,121	420,330	0	5,453	0	5,453	0	425,782	0	0	0	5,174	01/20/2031	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		06/16/2008	PAID ON PRINCIPAL		3,272,479	3,272,479	3,751,974	3,407,256	0	(134,777)	0	(134,777)	0	3,272,479	0	0	0	45,284	02/15/2010	1FE
760985 WR 8	RAMP 2003-RZ3 M1 4.120		06/25/2008	PAID ON PRINCIPAL		116,803	116,803	116,752	116,582	0	220	0	220	0	116,803	0	0	0	730	06/25/2033	1FE
92977A AC 7	WALOT 2006-1 A2 5.280		05/20/2008	PAID ON PRINCIPAL		6,921,243	6,921,243	6,918,852	6,918,791	0	2,452	0	2,452	0	6,921,243	0	0	0	31,324	04/20/2010	1FE
674135 CP 1	OAK 1997-C B1 7.450		04/15/2008	WRITE OFF		10	3,691	2,086	1,901	0	10	0	10	0	1,913	0	(1,901)	(1,901)	23	11/15/2027	6FE
4599999.	Total - Bonds - Industrial & Miscellaneous					201,633,699	200,370,802	198,120,527	195,644,507	93,746	(807,689)	3,426,312	(4,140,256)	0	191,504,254	0	10,129,448	10,129,448	3,974,964	XXX	XXX
6099997.	Total - Bonds - Part 4					371,255,968	373,931,058	368,977,887	365,368,407	93,746	(951,266)	3,437,649	(4,295,169)	(154,994)	360,918,255	151,561	10,186,153	10,337,714	5,703,317	XXX	XXX
6099999.	Total - Bonds					371,255,968	373,931,058	368,977,887	365,368,407	93,746	(951,266)	3,437,649	(4,295,169)	(154,994)	360,918,255	151,561	10,186,153	10,337,714	5,703,317	XXX	XXX
Preferred Stocks - Public Utilities																					
171871 40 3	CINCINNATI BELL INC PFD STK		06/16/2008	LAZARD FRERES & COMPAN	300,000	12,585	50.00	12,165	12,165	0	0	0	0	0	12,165	0	420	420	506	XXX	P5LFE
6199999.	Total - Preferred Stocks - Public Utilities					12,585	XXX	12,165	12,165	0	0	0	0	0	12,165	0	420	420	506	XXX	XXX
Preferred Stocks - Banks, Trust and Insurance Companies																					
060505 68 2	BANK OF AMERICA 7.25% SERIES L		05/12/2008	VARIOUS	500,000	523,222	2,000.00	500,000	0	0	0	0	0	0	500,000	0	23,222	23,222	9,163	XXX	P1LFE
G05384 11 3	ASPEN INSURANCE HOLDINGS LTD 5.62		05/30/2008	LAZARD FRERES & COMPAN	3,100,000	149,421	50.00	155,000	155,000	0	0	0	0	0	155,000	0	(5,579)	(5,579)	4,359	XXX	P3L
G7127P 14 2	PLATINUM UNDERWRITERS SER A 6.00		04/07/2008	MERRILL LYNCH	13,950,000	421,985	90.00	426,596	426,596	0	0	0	0	0	426,596	0	(4,611)	(4,611)	6,312	XXX	P3UFE
6299999.	Total - Preferred Stocks - Banks, Trust & Insurance Companies					1,094,628	XXX	1,081,596	581,596	0	0	0	0	0	1,081,596	0	13,032	13,032	19,834	XXX	XXX

QE05.14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Preferred Stocks - Industrial and Miscellaneous																					
00103V 30 5	AES TR VII 6.00% CONV PFD.....		.05/16/2008	ISSUE CALLED at 50,000.....	2,700,000	135,000	100.00	127,035	125,689	0	0	0	0	0	125,689	0	9,311	9,311	4,050	XXX	P4UFE.
032511 30 5	ANADARKO PETE CORP 5.46%.....		.06/30/2008	ISSUE CALLED at 100,000.....	36,000,000	3,600,000	100.00	3,062,160	3,062,160	0	0	0	0	0	3,062,160	0	537,840	537,840	98,280	XXX	P3UFE.
110394 40 0	BRISTOW GROUP CONV PFD 5.50%.....		.05/08/2008	GOLDMAN SACHS INC.....	7,100,000	486,261	350.00	417,558	417,558	0	0	0	0	0	417,558	0	68,703	68,703	4,881	XXX	P4LFE.
165167 82 6	CHESAPEAKE ENERGY CORP PFD CON.....		.06/23/2008	VARIOUS.....	7,800,000	1,373,461	1,000.00	870,187	870,187	0	0	0	0	0	870,187	0	503,274	503,274	19,500	XXX	P4UFE.
165167 83 4	CHESAPEAKE ENERGY CORP PFD 5.0%.....		.05/20/2008	VARIOUS.....	33,000,000	5,373,152	1,800.00	3,291,511	3,291,511	0	0	0	0	0	3,291,511	0	2,081,641	2,081,641	82,500	XXX	P4UFE.
35671D 78 2	FREEPORT-MC C&G 6.750% 05/01/10 S.....		.05/15/2008	VARIOUS.....	5,160,000	866,047	700.00	604,138	0	0	0	0	0	0	604,138	0	261,909	261,909	8,370	XXX	P4LFE.
370442 71 7	GENERAL MOTORS CORP SER C 6.25%.....		.06/26/2008	VARIOUS.....	20,300,000	260,448	100.00	500,395	398,489	101,906	0	0	101,906	0	500,395	0	(239,947)	(239,947)	15,859	XXX	P5LFE.
78442P 70 0	SLM CORP 7.25% CONV 12/15/10 SER C.....		.04/21/2008	VARIOUS.....	1,500,000	1,361,426	3,000.00	1,678,500	0	0	0	0	0	0	1,678,500	0	(317,074)	(317,074)	22,656	XXX	P3UFE.
939322 81 4	WASHINGTON MUTUAL 7.750% SER R.....		.06/16/2008	VARIOUS.....	880,000	667,931	4,000.00	903,272	0	0	0	0	0	0	903,272	0	(235,342)	(235,342)	28,150	XXX	P3UFE.
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					14,123,726	XXX	11,454,756	8,165,594	101,906	0	0	101,906	0	11,453,410	0	2,670,315	2,670,315	284,246	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4.....					15,230,939	XXX	12,548,517	8,759,355	101,906	0	0	101,906	0	12,547,171	0	2,683,767	2,683,767	304,586	XXX	XXX
6599999.	Total - Preferred Stocks.....					15,230,939	XXX	12,548,517	8,759,355	101,906	0	0	101,906	0	12,547,171	0	2,683,767	2,683,767	304,586	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																					
G0450A 10 5	ARCH CAPITAL GROUP LTD.....		.05/14/2008	SMITH BARNEY/SALOMON BF.....	4,480,000	313,329	XXX	313,667	0	0	0	0	0	0	313,667	0	(338)	(338)	0	XXX	L.....
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies.....					313,329	XXX	313,667	0	0	0	0	0	0	313,667	0	(338)	(338)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
06846N 10 4	BILL BARRETT CORP.....		.05/15/2008	SMITH BARNEY/SALOMON BF.....	6,480,000	373,505	XXX	366,554	0	0	0	0	0	366,554	0	6,951	6,951	0	XXX	L.....	
14965A 10 1	CAVIUM NETWORKS INC.....		.05/30/2008	SMITH BARNEY/SALOMON BF.....	6,288,000	164,134	XXX	103,123	103,123	0	0	0	0	103,123	0	61,011	61,011	0	XXX	L.....	
23767P 10 9	DATA DOMAIN INC.....		.05/27/2008	SMITH BARNEY/SALOMON BF.....	1,865,000	41,354	XXX	43,447	30,321	0	0	0	0	43,447	0	(2,093)	(2,093)	0	XXX	L.....	
25271C 10 2	DIAMOND OFFSHORE DRILLING.....		.04/23/2008	CONVERSION FROM BOND.....	50,647,730	6,957,478	XXX	6,575,596	0	0	0	0	0	6,575,596	0	381,882	381,882	0	XXX	L.....	
37250U 20 1	GEOMET INC.....		.05/19/2008	SMITH BARNEY/SALOMON BF.....	8,326,000	61,192	XXX	61,612	0	0	0	0	0	61,612	0	(421)	(421)	0	XXX	L.....	
48273U 10 2	K12 INC.....		.06/19/2008	SMITH BARNEY/SALOMON BF.....	30,317,000	729,541	XXX	729,124	0	0	0	0	0	729,124	0	417	417	0	XXX	L.....	
64111N 10 1	NETEZZA CORP.....		.06/17/2008	SMITH BARNEY/SALOMON BF.....	14,488,000	186,217	XXX	153,297	0	0	0	0	0	153,297	0	32,920	32,920	0	XXX	L.....	
74153Q 10 2	PRIDE INTERNATIONAL INC.....		.05/29/2008	CONVERSION FROM BOND.....	15,053,000	674,538	XXX	679,050	0	0	0	0	0	679,050	0	(4,512)	(4,512)	0	XXX	L.....	
893641 10 0	TRANSDIGM GROUP INC.....		.05/29/2008	SMITH BARNEY/SALOMON BF.....	6,560,000	278,399	XXX	243,048	243,048	0	0	0	0	243,048	0	35,351	35,351	0	XXX	L.....	
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					9,466,358	XXX	8,954,851	376,492	0	0	0	0	0	8,954,851	0	511,506	511,506	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
66650# 10 0	THE NORTHLAND COMPANY.....		.05/01/2008	DISSOLUTION.....	4,687,372,000	663,343,004	XXX	663,343,004	933,361,251	(270,018,247)	0	0	(270,018,247)	0	663,343,004	0	0	0	252,255,658	XXX	J.....
99C000 69 4	COMMERCIAL GUARANTY CAS INS CO.....		.06/02/2008	RETURN OF CAPITAL.....	0.000	105,327,400	XXX	105,327,400	0	0	0	0	0	0	105,327,400	0	0	0	0	XXX	K.....
99C000 69 4	COMMERCIAL GUARANTY CAS INS CO.....		.06/02/2008	MAX SPECIALTY INS CO.....	18,000,000	31,899,637	XXX	18,919,958	0	0	0	0	0	0	18,919,958	0	12,979,679	12,979,679	0	XXX	K.....
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					800,570,041	XXX	787,590,362	933,361,251	(270,018,247)	0	0	(270,018,247)	0	787,590,362	0	12,979,679	12,979,679	252,255,658	XXX	XXX
7299997.	Total - Common Stocks - Part 4.....					810,349,728	XXX	796,858,880	933,737,743	(270,018,247)	0	0	(270,018,247)	0	796,858,880	0	13,490,847	13,490,847	252,255,658	XXX	XXX
7299999.	Total - Common Stocks.....					810,349,728	XXX	796,858,880	933,737,743	(270,018,247)	0	0	(270,018,247)	0	796,858,880	0	13,490,847	13,490,847	252,255,658	XXX	XXX
7399999.	Total - Preferred and Common Stocks.....					825,580,667	XXX	809,407,397	942,497,098	(269,916,341)	0	0	(269,916,341)	0	809,406,051	0	16,174,614	16,174,614	252,560,244	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks.....					1,196,836,635	XXX	1,178,385,284	1,307,865,505	(269,822,595)	(951,266)	3,437,649	(274,211,510)	(154,994)	1,170,324,306	151,561	26,360,767	26,512,328	258,263,561	XXX	XXX

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

QE05.15

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

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

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

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

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	47	0	29,235,100	31,407,280	56,417,496	XXX
Bank of America, N.A. - Boston	Boston, MA	0.000	0	0	85,481	40,051	21,731	XXX
Bank of America, N.A. - CA	San Francisco, CA	0.000	0	0	2,050,000	2,050,000	2,050,000	XXX
Bank of America, N.A. - IL	Chicago, IL	0.000	0	0	15,934,357	11,809,549	15,741,141	XXX
Bank of America, N.A. - TX	Dallas, TX	0.000	0	0	(7,562,709)	(7,897,509)	(9,355,277)	XXX
Bank of New York	New York, NY	0.000	0	0	298,916	1,393,113	2,694,605	XXX
Bank of Tokyo LTD Japan	Tokyo, JP	0.000	0	0	0	0	0	XXX
Citibank, N.A.	New Castle, DE	0.000	0	0	(487,770,100)	(460,562,184)	(502,118,323)	XXX
Citibank, N.A. - NY	New York, NY	0.000	0	0	1,606,770	1,240,840	1,839,023	XXX
First National Bank of Anchorage	Anchorage, AK	0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A.	New York, NY	0.000	0	0	35,082,014	25,025,858	2,962,411	XXX
JP Morgan Chase Bank, N.A. - IL	Chicago, IL	0.000	0	0	(54,234,261)	(16,642,053)	(6,900,093)	XXX
JP Morgan Chase Bank, NA - TX	Houston, TX	0.000	0	0	996,872	996,872	996,872	XXX
Key Bank of New York	Albany, NY	0.000	0	0	152,988	125,455	(96,650)	XXX
Royal Bank of Canada	Toronto, ON	0.000	0	0	0	0	0	XXX
Royal Trust	Toronto, ON	0.000	0	0	0	0	21,515	XXX
Suntrust Bank	Orlando, FL	0.000	0	0	851,483	146,929	599,624	XXX
The Bank of New York Mellon	Pittsburgh, PA	0.000	0	0	5,000	5,000	5,000	XXX
The Northern Trust Company	Chicago, IL	0.000	0	0	38,441	87,389	97,822	XXX
US Bank Corp	Minneapolis, MN	0.000	0	0	4,169	(960,443)	124,748	XXX
Wachovia Bank, N.A.	Jacksonville, FL	0.000	0	0	3,234,118	2,581,045	2,641,020	XXX
Wachovia Bank, N.A. - VA	Roanoke, VA	0.000	0	0	207,679	8,472	78,193	XXX
0199999. Total Open Depositories	XXX	XXX	47	0	(459,758,682)	(409,119,336)	(432,154,143)	XXX
0399999. Total Cash on Deposit	XXX	XXX	47	0	(459,758,682)	(409,119,336)	(432,154,143)	XXX
0599999. Total Cash	XXX	XXX	47	0	(459,758,682)	(409,119,336)	(432,154,143)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
HOUSING URBAN DEVELOPMENT.....		.06/01/2008	3.510	.08/01/2008	408,395	5,927	781
0199999. U.S. Government Bonds - Issuer Obligations.....					408,395	5,927	781
0399999. Total - U.S. Government Bonds.....					408,395	5,927	781
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
BANK ONE CORP.....		.06/01/2008	6.000	.08/01/2008	1,001,860	24,833	3,073
BEAR STEARNS CO.....		.05/01/2008	2.875	.07/02/2008	999,850	14,215	9,042
CIT GROUP INC.....		.06/01/2008	4.750	.08/15/2008	1,992,180	35,625	12,493
FIFTH THIRD BANK.....		.06/01/2008	3.375	.08/15/2008	4,618,788	58,472	13,243
LEGG MASON INC.....		.06/01/2008	6.750	.07/02/2008	2,000,277	66,750	6,834
REGIONS FINANCIAL CORP.....		.06/01/2008	4.500	.08/08/2008	2,002,376	35,500	5,406
WACHOVIA BANK NA.....		.06/01/2008	4.375	.08/15/2008	1,999,779	32,813	7,127
3999999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					14,615,110	268,208	57,218
4599999. Total - Industrial and Miscellaneous (Unaffiliated).....					14,615,110	268,208	57,218
Total Bonds							
5499999. Subtotals - Issuer Obligations.....					15,023,504	274,135	57,999
6099999. Subtotals - Bonds.....					15,023,504	274,135	57,999
8799999. Total - Cash Equivalents.....					15,023,504	274,135	57,999

QE09



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths

ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	(3,855)	0	0	1,106,250
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	(212)	0	0	281,535
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	17,763	35,000	1	5,914,890
11. Georgia.....GA	0	0	0	0	(1,281)	0	0	665,112
12. Hawaii.....HI	0	0	0	0	31	0	0	78,230
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	16,942	0	0	297,843
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(111)	0	0	7,288
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	(113)	0	0	14,477
21. Maryland.....MD	0	0	0	0	(1,018)	0	0	176,729
22. Massachusetts.....MA	0	0	0	0	(3,867)	0	0	624,370
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(15,723)	0	0	777,280
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	(7,343)	0	0	594,656
30. New Hampshire.....NH	0	0	0	0	(1,325)	0	0	99,102
31. New Jersey.....NJ	0	0	0	0	(8)	0	0	14,883
32. New Mexico.....NM	0	0	0	0	(12,980)	0	0	545,442
33. New York.....NY	0	0	177,000	7	(45,013)	475,527	12	18,167,266
34. North Carolina.....NC	0	0	0	0	(134)	0	0	16,158
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(10,097)	0	0	770,661
37. Oklahoma.....OK	0	0	0	0	(17)	0	0	1,915
38. Oregon.....OR	0	0	0	0	(6,158)	0	0	562,753
39. Pennsylvania.....PA	0	0	266,750	13	(47,219)	2,450,500	108	4,431
40. Rhode Island.....RI	0	0	0	0	12	0	0	8,593
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	(37)	0	0	4,284
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(6,172)	0	0	457,932
46. Vermont.....VT	0	0	0	0	(223)	0	0	12,481
47. Virginia.....VA	0	0	0	0	(5,511)	0	0	999,923
48. Washington.....WA	0	0	0	0	(1,378)	0	0	109,823
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(2,717)	0	0	287,204
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	443,750	20	(137,764)	2,961,027	121	32,601,510

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	1	(100)	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(43,099)	0	0	2,073,761
4. Arkansas.....AR	0	0	0	0	0	100	1	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(18)	18,000	1	24,481
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	18,022	0	0	316,839
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(3,780)	0	0	247,545
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	100	1	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(1,674)	0	0	135,547
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	10,000	4	(204,508)	795,741	15	234,922
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	(76)	0	0	5,794
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	10	1	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	100	1	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(139)	0	0	25,170
48. Washington.....WA	0	0	0	0	(180)	0	0	14,325
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	10,000	5	(235,551)	814,151	21	3,078,384

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Other Health Care Professionals, Including Dentists

ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	(419)	0	0	120,191
2. Alaska.....AK	0	0	0	0	(6,378)	0	0	109,447
3. Arizona.....AZ	0	0	0	1	(5,848)	714	1	141,796
4. Arkansas.....AR	0	0	0	0	(2,977)	0	0	627,849
5. California.....CA	0	0	0	0	(33,902)	20,025	2	3,048,678
6. Colorado.....CO	0	0	378	2	(24,332)	0	0	1,984,558
7. Connecticut.....CT	0	0	0	0	(1,306)	0	0	1,734,094
8. Delaware.....DE	0	0	0	0	946	0	0	206,322
9. District of Columbia.....DC	0	0	0	0	(1,687)	0	0	180,948
10. Florida.....FL	0	0	0	0	2,263	25	1	753,532
11. Georgia.....GA	0	0	0	1	(8,375)	150,000	2	4,298,409
12. Hawaii.....HI	0	0	0	0	7	0	0	17,352
13. Idaho.....ID	0	0	0	1	(58,940)	0	0	397,163
14. Illinois.....IL	0	0	195,000	3	43,547	1,930,000	6	3,761,172
15. Indiana.....IN	0	0	42,500	2	(805)	766,025	7	145,123
16. Iowa.....IA	0	0	0	1	(9,013)	0	0	565,644
17. Kansas.....KS	0	0	0	0	(64)	0	0	4,165
18. Kentucky.....KY	0	0	0	0	(4,862)	0	0	1,114,924
19. Louisiana.....LA	0	0	120,000	6	(211,267)	439,000	5	1,574,482
20. Maine.....ME	0	0	0	0	(797)	0	0	102,273
21. Maryland.....MD	0	0	0	0	(3,333)	0	0	578,524
22. Massachusetts.....MA	0	0	0	0	(12,928)	25,000	1	2,087,566
23. Michigan.....MI	0	0	0	1	(61,868)	0	0	5,112,399
24. Minnesota.....MN	0	0	0	0	(11,292)	0	0	558,252
25. Mississippi.....MS	0	0	0	0	328	75,000	1	437,497
26. Missouri.....MO	0	0	0	1	(20,203)	0	0	1,537,600
27. Montana.....MT	0	0	0	0	(299)	100,000	1	275,893
28. Nebraska.....NE	0	0	0	0	(3,249)	10,000	1	241,212
29. Nevada.....NV	0	0	0	0	(1,782)	0	0	144,291
30. New Hampshire.....NH	0	0	0	0	(5,539)	0	0	414,378
31. New Jersey.....NJ	0	0	0	0	85,207	300,691	4	2,958,711
32. New Mexico.....NM	0	0	0	1	(111,147)	50,000	1	468,391
33. New York.....NY	0	0	80,052	6	(54,260)	2,002,676	20	20,751,403
34. North Carolina.....NC	0	0	0	0	(9,425)	0	0	1,137,966
35. North Dakota.....ND	0	0	0	0	(2,003)	0	0	67,033
36. Ohio.....OH	0	0	0	0	(65,590)	0	0	5,006,396
37. Oklahoma.....OK	0	0	0	0	63,099	65,000	1	210,878
38. Oregon.....OR	0	0	0	0	(6,384)	0	0	583,383
39. Pennsylvania.....PA	0	0	0	3	276,732	1,215,024	8	4,426,085
40. Rhode Island.....RI	0	0	0	0	634	0	0	468,821
41. South Carolina.....SC	0	0	0	0	(6,051)	75,000	1	547,623
42. South Dakota.....SD	0	0	0	0	(3,990)	0	0	60,047
43. Tennessee.....TN	0	0	0	0	(18,677)	114,944	2	2,137,785
44. Texas.....TX	0	0	130,000	1	24,117	25	1	7,462,114
45. Utah.....UT	0	0	0	0	(8,453)	150,000	2	627,214
46. Vermont.....VT	0	0	0	0	(6,968)	0	0	390,131
47. Virginia.....VA	0	0	0	0	(643)	325,000	2	116,696
48. Washington.....WA	0	0	787,500	3	643,818	27,500	2	4,650,775
49. West Virginia.....WV	0	0	0	0	(10,043)	0	0	3,931,707
50. Wisconsin.....WI	0	0	0	1	(13,870)	0	0	1,093,586
51. Wyoming.....WY	0	0	0	0	(6,222)	45,000	1	163,011
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	1,355,430	34	325,507	7,886,649	73	89,535,488

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	1	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	(10)	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	288
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	(992)	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(20)	0	0	1,301
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	(17)	0	0	2,715
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	(2)	0	0	2,977
32. New Mexico.....NM	0	0	0	0	0	(1,505)	0	0
33. New York.....NY	0	0	0	0	0	1	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(152)	(3,324)	0	11,589
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	1	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(13)	0	0	2,288
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(203)	(5,829)	1	21,157

DETAILS OF WRITE-INS

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

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**