



QUARTERLY STATEMENT
AS OF SEPTEMBER 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, 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, Kenneth Franklin Spence, III, Douglas Keith Bell, Wade Thomas Overgaard, Douglas Kenneth Russell, and Scott William Rynda.

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Brian W. MacLean

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

22nd day of October, 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.....	13,035,129,917	0	13,035,129,917	12,825,697,327
2. Stocks:				
2.1 Preferred stocks.....	151,951,605	0	151,951,605	146,050,982
2.2 Common stocks.....	3,837,588,002	33,665,963	3,803,922,039	3,679,301,435
3. Mortgage loans on real estate:				
3.1 First liens.....	37,132,439	0	37,132,439	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).....	175,172,892	0	175,172,892	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 (\$.....(482,763,640)), cash equivalents (\$.....0) and short-term investments (\$.....574,086,736).....	91,323,096	0	91,323,096	111,705,600
6. Contract loans (including \$.....0 premium notes).....	3,773,775	3,773,775	0	0
7. Other invested assets.....	779,656,667	45,701,750	733,954,917	857,905,678
8. Receivables for securities.....	194,311,182	0	194,311,182	360,578
9. Aggregate write-ins for invested assets.....	0	0	0	(904,034)
10. Subtotals, cash and invested assets (Lines 1 to 9).....	18,306,039,573	83,141,489	18,222,898,084	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.....	166,552,316	0	166,552,316	161,992,949
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	250,164,350	45,901,200	204,263,150	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).....	950,854,625	7,272,791	943,581,833	923,571,554
13.3 Accrued retrospective premiums.....	65,143,104	685,153	64,457,951	52,898,698
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	883,220,411	0	883,220,411	956,973,739
14.2 Funds held by or deposited with reinsured companies.....	5,179,347	0	5,179,347	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.....	55,015,035	0	55,015,035	12,411,590
16.2 Net deferred tax asset.....	824,927,665	539,456,801	285,470,864	281,403,951
17. Guaranty funds receivable or on deposit.....	8,732,153	0	8,732,153	10,041,444
18. Electronic data processing equipment and software.....	56,419,058	253,756	56,165,302	55,085,904
19. Furniture and equipment, including health care delivery assets (\$.....0).....	197,698,612	197,698,612	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.....	1,012,653,174	626,520,092	386,133,082	297,381,886
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	22,782,599,423	1,500,929,895	21,281,669,528	21,284,346,648
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	22,782,599,423	1,500,929,895	21,281,669,528	21,284,346,648

DETAILS OF WRITE-INS

0901. Deferred gain intercompany investment transfer.....	0	0	0	(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).....	0	0	0	(904,034)
2301. COLI supplemental benefits trust.....	113,494,014	0	113,494,014	115,874,926
2302. Suspense, undistributed payments.....	68,095,090	0	68,095,090	21,248,683
2303. Equities and deposits in pools and associations.....	63,077,706	0	63,077,706	58,124,282
2398. Summary of remaining write-ins for Line 23 from overflow page.....	767,986,364	626,520,092	141,466,272	102,133,995
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	1,012,653,174	626,520,092	386,133,082	297,381,886

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,202,124,925).....	7,166,873,893	7,257,418,346
2. Reinsurance payable on paid losses and loss adjustment expenses.....	4,869,785	5,477,634
3. Loss adjustment expenses.....	1,613,743,765	1,582,247,145
4. Commissions payable, contingent commissions and other similar charges.....	116,623,046	142,492,292
5. Other expenses (excluding taxes, licenses and fees).....	87,211,132	123,887,931
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	135,198,978	106,891,620
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	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 \$....7,236,005,801 and including warranty reserves of \$.....0).....	1,911,747,771	1,875,314,505
10. Advance premium.....	69,024,910	50,811,744
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,466,090	7,141,139
12. Ceded reinsurance premiums payable (net of ceding commissions).....	148,438,029	123,730,320
13. Funds held by company under reinsurance treaties.....	262,439,975	274,342,864
14. Amounts withheld or retained by company for account of others.....	929,997,318	880,587,963
15. Remittances and items not allocated.....	128,780,022	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.....	199,272,072	0
20. Payable for securities.....	77,153,963	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.....	24,347,269	(53,566,733)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	13,208,731,618	12,813,703,001
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	13,208,731,618	12,813,703,001
27. Aggregate write-ins for special surplus funds.....	46,344,781	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).....	3,731,380,180	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).....	8,072,937,910	8,470,643,647
36. TOTALS.....	21,281,669,528	21,284,346,648

DETAILS OF WRITE-INS

2301. Escheat liability.....	60,631,990	1,893,744
2302. Retrospective premium reserve.....	13,069,902	0
2303. Interest deposit liability.....	5,139,269	6,178,243
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(54,493,893)	(61,638,720)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	24,347,269	(53,566,733)
2701. Special surplus from retroactive reinsurance.....	46,344,781	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).....	46,344,781	90,260,004
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

THE TRAVELERS INDEMNITY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,271,290,273).....	1,282,553,548	1,392,057,640	1,875,268,767
1.2 Assumed..... (written \$.....13,918,563,022).....	13,730,093,266	13,584,955,796	18,247,608,319
1.3 Ceded..... (written \$.....12,016,412,828).....	11,873,780,190	11,927,719,889	15,957,932,161
1.4 Net..... (written \$.....3,173,440,468).....	3,138,866,624	3,049,293,547	4,164,944,925
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,844,155,250):			
2.1 Direct.....	472,045,558	493,605,503	700,005,690
2.2 Assumed.....	7,156,028,826	6,724,856,533	7,552,655,383
2.3 Ceded.....	6,105,872,992	5,805,562,476	6,301,365,647
2.4 Net.....	1,522,201,393	1,412,899,560	1,951,295,426
3. Loss adjustment expenses incurred.....	415,131,780	396,421,059	504,123,738
4. Other underwriting expenses incurred.....	1,002,745,873	885,842,512	1,263,146,470
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,940,079,045	2,695,163,131	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).....	198,787,579	354,130,416	446,379,291
INVESTMENT INCOME			
9. Net investment income earned.....	830,549,035	601,303,914	1,348,659,374
10. Net realized capital gains (losses) less capital gains tax of \$.....(2,663,335).....	(87,386,376)	1,179,914	(23,152,781)
11. Net investment gain (loss) (Lines 9 + 10).....	743,162,659	602,483,828	1,325,506,593
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....18,498,165 amount charged off \$.....25,238,208).....	(6,740,044)	(8,370,902)	(8,738,702)
13. Finance and service charges not included in premiums.....	16,200,164	14,868,420	20,873,694
14. Aggregate write-ins for miscellaneous income.....	(80,495,428)	(16,317,006)	(10,250,014)
15. Total other income (Lines 12 through 14).....	(71,035,308)	(9,819,489)	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).....	870,914,930	946,794,756	1,773,770,862
17. Dividends to policyholders.....	3,227,045	3,747,259	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).....	867,687,885	943,047,496	1,768,352,209
19. Federal and foreign income taxes incurred.....	134,672,951	166,419,993	283,835,911
20. Net income (Line 18 minus Line 19) (to Line 22).....	733,014,934	776,627,503	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).....	733,014,934	776,627,503	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 \$.....(42,219,435).....	(51,906,105)	497,418,428	108,826,018
25. Change in net unrealized foreign exchange capital gain (loss).....	4,561,650	(115,434)	1,899,709
26. Change in net deferred income tax.....	29,472,305	29,516,989	95,148,432
27. Change in nonadmitted assets.....	(162,848,521)	(441,674,451)	(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.....	(950,000,000)	(740,000,000)	(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).....	(397,705,737)	121,773,035	508,188,017
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	8,072,937,910	8,084,228,666	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. Fines and penalties of regulatory authorities.....	(1,799,032)	(272,237)	(407,257)
1402. Change in COLI cash values.....	(1,890,937)	3,231,811	4,587,126
1403. Profit and loss, miscellaneous.....	(36,514,050)	(25,705,423)	(21,331,009)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(40,291,409)	6,428,842	6,901,126
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(80,495,428)	(16,317,006)	(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.....	3,212,423,431	4,440,657,694
2. Net investment income.....	859,894,936	1,402,558,605
3. Miscellaneous income.....	(71,035,308)	1,884,978
4. Total (Lines 1 through 3).....	4,001,283,058	5,845,101,277
5. Benefit and loss related payments.....	1,532,424,125	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.....	1,413,543,886	1,689,022,534
8. Dividends paid to policyholders.....	1,902,093	3,097,114
9. Federal and foreign income taxes paid (recovered) net of \$....1,441,828 tax on capital gains (losses).....	174,613,061	344,350,519
10. Total (Lines 5 through 9).....	3,122,483,164	3,847,996,735
11. Net cash from operations (Line 4 minus Line 10).....	878,799,894	1,997,104,542
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,272,158,023	2,010,064,619
12.2 Stocks.....	838,215,196	144,251,469
12.3 Mortgage loans.....	1,043,616	3,768,182
12.4 Real estate.....	0	4,791,195
12.5 Other invested assets.....	102,770,275	90,848,046
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	98	(49,207)
12.7 Miscellaneous proceeds.....	72,475,253	3,912,110
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,286,662,461	2,257,586,414
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	1,647,011,151	2,269,028,856
13.2 Stocks.....	959,719,793	140,299,777
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	1,327,002	39,582,828
13.5 Other invested assets.....	61,793,952	63,609,688
13.6 Miscellaneous applications.....	194,854,638	51,425,122
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,864,706,536	2,563,946,271
14. Net increase (decrease) in contract loans and premium notes.....	(998,281)	(682,177)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(577,045,794)	(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.....	950,000,000	965,000,000
16.6 Other cash provided (applied).....	627,863,396	(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).....	(322,136,604)	(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).....	(20,382,504)	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).....	91,323,096	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.....	20,152,286	0
20.0003 Stock distributions from limited partnerships.....	5,139,951	0
20.0004 Bonds converted to other invested assets.....	5,000,000	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

The Travelers Indemnity Company (the Company) paid ordinary dividends in 2008 to its parent company, the Travelers Insurance Group Holdings, Inc. as follows:

March 17	\$750 million
September 19	\$200 million

Note 14 - Contingencies

No significant change.

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

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

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

During the quarter ended September 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	2	\$ 103,751	\$ 657,485	\$ 188,977
NAIC 4	1	\$ 16,238	\$ 36,705	\$ 261
NAIC 5	1	\$ 111,626	\$ 1,545,629	\$ (7,339)

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

On October 9, 2008, the Company entered into a "Stock Purchase Agreement" to sell 100% of its wholly owned subsidiary Atlantic Insurance Company (AIC), to Scottsdale Insurance Company, an unaffiliated property and casualty insurance company. To facilitate this sale the Company and AIC will enter into a "Transfer and Assumption" agreement to transfer all of the liabilities of AIC to the Company prior to the sale. The sale of AIC is expected to be completed in December 2008 pending all regulatory approvals.

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]

THE TRAVELERS INDEMNITY COMPANY GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [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	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$.....0	\$.....0
14.22 Preferred Stock.....	\$.....0	\$.....0
14.23 Common Stock.....	\$.....3,690,200,196	\$.....3,809,155,733
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgage Loans on Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....217,692,110	\$.....213,220,494
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,907,892,306	\$.....4,022,376,227
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 [X] No []

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

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

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

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

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

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

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

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

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

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

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

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [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 September 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

THE TRAVELERS INDEMNITY COMPANY

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.....
00000.....	AA-3194151.....	WHITE MOUNTAINS RE BERMUDA LTD.....	BERMUDA.....	NO.....
00000.....	AA-3190932.....	ARGO RE LIMITED.....	BERMUDA.....	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.....	17,353,008	19,472,115	5,031,957	4,759,327	61,788,017	37,070,272	
2. Alaska.....AK.....L.....	595,156	502,855	310,425	352,043	6,672,114	3,333,987	
3. Arizona.....AZ.....L.....	24,662,416	26,448,568	9,872,055	8,371,322	54,942,981	50,857,970	
4. Arkansas.....AR.....L.....	16,126,512	19,766,738	14,065,730	16,462,624	85,956,814	58,529,424	
5. California.....CA.....Q.....	983,525	1,311,917	12,652,929	17,334,967	116,683,280	121,419,096	
6. Colorado.....CO.....L.....	37,562,537	37,590,452	13,029,758	14,850,657	102,349,842	89,922,593	
7. Connecticut.....CT.....L.....	28,231,020	33,615,438	42,229,305	18,475,697	178,500,155	162,337,721	
8. Delaware.....DE.....L.....	7,566,187	11,041,456	6,677,192	4,443,446	41,507,181	34,788,587	
9. District of Columbia.....DC.....L.....	13,559,391	15,886,870	4,932,661	3,234,312	55,588,020	39,035,346	
10. Florida.....FL.....L.....	39,868,672	42,366,966	16,360,253	25,082,418	341,817,540	272,490,535	
11. Georgia.....GA.....L.....	34,880,476	33,757,955	16,559,320	13,632,232	108,277,955	81,382,384	
12. Hawaii.....HI.....L.....	4,355,638	5,393,581	1,509,848	1,074,055	24,262,985	10,537,452	
13. Idaho.....ID.....L.....	7,965,937	7,142,064	3,270,742	1,362,164	13,968,082	10,656,775	
14. Illinois.....IL.....L.....	65,742,891	89,258,243	58,745,339	61,893,785	304,316,937	316,149,654	
15. Indiana.....IN.....L.....	23,069,381	28,285,496	13,326,858	12,684,548	54,158,079	51,194,691	
16. Iowa.....IA.....L.....	15,042,002	14,884,070	18,827,004	6,614,326	57,704,469	49,708,585	
17. Kansas.....KS.....L.....	38,344,454	40,758,292	18,138,177	19,919,405	87,816,261	59,254,325	
18. Kentucky.....KY.....L.....	13,462,793	12,834,254	7,044,924	4,771,420	97,537,025	26,489,680	
19. Louisiana.....LA.....L.....	12,584,631	12,142,181	8,631,636	35,393,824	67,956,254	54,060,800	
20. Maine.....ME.....L.....	3,252,076	3,548,871	1,617,182	858,536	29,460,690	6,543,018	
21. Maryland.....MD.....L.....	36,576,904	42,022,094	25,382,347	16,860,774	78,079,506	71,034,114	
22. Massachusetts.....MA.....L.....	78,310,356	88,991,537	36,348,151	46,238,814	300,301,376	285,683,045	
23. Michigan.....MI.....L.....	27,877,235	27,370,151	16,822,467	18,553,114	130,855,473	110,842,290	
24. Minnesota.....MN.....L.....	15,810,019	14,874,939	7,118,901	3,437,816	89,835,880	55,756,436	
25. Mississippi.....MS.....L.....	16,858,726	21,065,790	9,371,820	9,562,909	62,420,216	54,944,341	
26. Missouri.....MO.....L.....	23,226,465	22,966,617	12,591,200	17,656,570	84,230,401	79,240,411	
27. Montana.....MT.....L.....	8,186,515	8,345,572	3,912,160	2,756,721	15,053,608	12,746,823	
28. Nebraska.....NE.....L.....	21,564,916	19,684,564	12,898,706	10,060,330	59,051,601	60,059,711	
29. Nevada.....NV.....L.....	22,872,003	28,076,145	4,864,353	10,417,399	38,903,579	40,638,168	
30. New Hampshire.....NH.....L.....	10,553,347	15,144,883	17,878,897	4,927,739	42,414,812	55,536,903	
31. New Jersey.....NJ.....L.....	76,251,724	89,866,208	54,075,537	56,728,053	434,775,721	363,920,149	
32. New Mexico.....NM.....L.....	5,542,317	5,781,558	2,983,897	3,987,521	22,322,576	19,247,438	
33. New York.....NY.....L.....	102,069,824	119,118,835	112,919,079	387,762,763	790,700,458	784,372,565	
34. North Carolina.....NC.....L.....	66,813,935	78,151,410	29,357,640	33,262,791	161,692,132	148,447,224	
35. North Dakota.....ND.....L.....	1,655,360	1,266,369	274,775	191,846	1,521,147	1,753,814	
36. Ohio.....OH.....L.....	24,620,775	24,325,818	18,618,475	20,529,288	97,181,163	90,867,107	
37. Oklahoma.....OK.....L.....	22,996,914	18,231,516	22,378,412	9,720,549	41,559,508	23,285,235	
38. Oregon.....OR.....L.....	9,060,578	9,135,593	4,232,400	3,355,031	25,213,941	21,089,256	
39. Pennsylvania.....PA.....L.....	70,620,518	75,298,043	34,296,908	39,190,115	322,220,328	309,479,954	
40. Rhode Island.....RI.....L.....	5,661,738	6,205,589	4,435,166	3,787,805	28,620,214	23,746,134	
41. South Carolina.....SC.....L.....	17,009,356	20,155,273	6,488,561	3,480,273	49,860,960	36,908,641	
42. South Dakota.....SD.....L.....	2,091,991	1,780,867	6,995,973	4,783,888	15,369,774	10,103,977	
43. Tennessee.....TN.....L.....	43,645,992	45,899,965	13,483,124	10,709,282	150,787,177	93,299,492	
44. Texas.....TX.....L.....	57,034,616	66,342,774	26,162,234	29,243,896	327,395,654	323,088,855	
45. Utah.....UT.....L.....	8,548,699	8,610,823	2,592,324	2,259,379	18,360,283	14,917,132	
46. Vermont.....VT.....L.....	4,996,392	5,791,091	2,778,492	3,013,253	30,265,214	22,339,545	
47. Virginia.....VA.....L.....	40,272,472	50,888,151	20,940,653	20,642,675	162,665,699	117,212,113	
48. Washington.....WA.....L.....	18,461,727	19,626,491	11,260,380	12,262,928	55,184,845	43,627,502	
49. West Virginia.....WV.....L.....	7,336,723	5,167,793	1,065,589	2,366,011	53,211,627	54,227,685	
50. Wisconsin.....WI.....L.....	16,006,841	14,502,319	6,376,381	9,649,765	53,512,134	28,559,621	
51. Wyoming.....WY.....L.....	3,026,987	2,572,370	1,646,835	772,865	3,827,767	5,173,497	
52. American Samoa.....AS.....N.....	0	0	0	0	0	0	
53. Guam.....GU.....L.....	6,912	23,696	855	3,368	15,001	51,000	
54. Puerto Rico.....PR.....L.....	471,985	572,883	32,415	90,940	98,964	436,099	
55. US Virgin Islands.....VI.....L.....	13,041	35,746	0	0	48,248	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.....	27,667	15,329	87,333	330,812	5,004,464	5,567,863	
59. Totals.....(a).....53.....	1,271,290,273	1,413,917,182	803,505,739	1,070,168,391	5,643,826,129	4,903,986,385	

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....	27,666	15,329	87,333	330,812	5,004,464	5,567,863
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.....	27,667	15,329	87,333	330,812	5,004,464	5,567,863

(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 Personal Insurance Company (38130) *	Connecticut	36-3703200
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Travelers Guarantee Company of Canada*	Canada	
... .. Seaboard Surety Company (22535)*	New York	13-5379820	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. TCS European Investments Inc.	Connecticut	06-1549972
... .. Athena Assurance Company (41769) *	Minnesota	41-1435765	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... .. Unionamerica Combined Investment Co., Ltd. #	United Kingdom		... .. Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
... .. Jago Dedicated, Ltd. (88.9%) #	United Kingdom		... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... .. Jago Capital Limited	United Kingdom		... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... .. Lloyds Syndicate 205 (50%)*	United Kingdom		... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... .. Unionamerica Holdings, Ltd.	United Kingdom		... .. First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
... .. Unionamerica Acquisition Company, Ltd.	United Kingdom		... .. Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
... .. Unionamerica Insurance Company, Ltd. *	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	... .. Lloyds Syndicate 205 (50%)*	United Kingdom	
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... .. USF&G Capital I	Delaware	52-1953822	... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... .. USF&G Capital III	Delaware	52-2044075	... .. Jupiter Holdings, Inc.	Minnesota	41-1769846
... Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776	... .. American Equity Insurance Company (43117) *	Arizona	86-0703220
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... .. American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
... .. St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... .. Northland Insurance Company (24015) *	Minnesota	41-6009967
... .. St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... .. Northfield Insurance Company (27987) *	Iowa	41-0983992
... Travelers Insurance Company Limited *	United Kingdom		... .. Northland Casualty Company (24031) *	Minnesota	94-6051964
... F&G U.K. Underwriters Limited	United Kingdom		... .. Travelers Indemnity UK Investments, LLC	Connecticut	06-1591454
... .. Lloyds Syndicate 5000 (40%)*	United Kingdom		... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... Aprilgrange Limited	United Kingdom		... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... .. Lloyds Syndicate 5000 (60%)*	United Kingdom		... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... .. Constitution State Services, LLC	Delaware	06-1501229
... .. TPC Investments Inc.	Connecticut	06-1534005	... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... .. TPC UK Investments LLC	Delaware	06-1534005	... .. TINDY RE Investments, Inc.	Connecticut	06-1575463
... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... .. TINDY Foreign, Inc.	Connecticut	20-4403403
... .. AE Properties, Inc.	California	95-2798160	... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. Travelers ALPHA Holdings, Inc.	Connecticut	06-1531058	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... .. The Travelers Marine Corporation	California	94-0338230

Notes:

* Denotes affiliated insurer

The beneficial interest held by Unionamerica Acquisition Company Limited in this company transferred to St. Paul Fire and Marine Insurance Company on Sept. 25, 2008. Awaiting confirmation from stamp office before legal title can be transferred.

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

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	115,501,786	87,395,556	75.7	48.5
2. Allied lines.....	84,458,527	84,192,545	99.7	33.4
3. Farmowners multiple peril.....	17,584,716	12,049,993	68.5	42.0
4. Homeowners multiple peril.....	49,578,015	22,271,229	44.9	15.1
5. Commercial multiple peril.....	191,436,333	39,450,814	20.6	26.2
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	9,358	35,067	374.7	32,727.4
9. Inland marine.....	28,613,359	6,264,656	21.9	(6.6)
10. Financial guaranty.....	271,411	0	0.0	0.0
11.1. Medical malpractice-occurrence.....	0	408,163	0.0	0.0
11.2. Medical malpractice-claims made.....	0	(874,908)	0.0	(93,840.1)
12. Earthquake.....	20,313,085	8,673,935	42.7	32.7
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	391,632	1,175,760	300.2	0.0
16. Workers' compensation.....	346,218,896	174,882,918	50.5	81.0
17.1. Other liability-occurrence.....	228,447,235	(28,941,585)	(12.7)	22.5
17.2. Other liability-claims made.....	(269,503)	(43,870,871)	16,278.5	(12,398.1)
18.1. Products liability-occurrence.....	4,249,443	7,109,281	167.3	(303.7)
18.2. Products liability-claims made.....	20	0	0.4	(4,581.0)
19.1, 19.2 Private passenger auto liability.....	48,035,692	33,252,586	69.2	55.4
19.3, 19.4 Commercial auto liability.....	88,421,610	42,978,695	48.6	28.9
21. Auto physical damage.....	48,268,965	24,580,365	50.9	45.0
22. Aircraft (all perils).....	0	(1,011,436)	0.0	26,742.1
23. Fidelity.....	25,304	250,542	990.1	4.6
24. Surety.....	2,264,637	2,507,181	110.7	96.7
26. Burglary and theft.....	4,268	(551,637)	(12,925.0)	133.3
27. Boiler and machinery.....	8,725,214	(135,236)	(1.5)	(15.3)
28. Credit.....	3,544	1,941	54.8	0.0
29. International.....	0	(50,000)	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.....	1,282,553,548	472,045,558	36.8	35.5
DETAILS OF WRITE-INS				
3401.	0	0	0.0	0.0
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	47,548,117	122,487,412	129,670,149
2. Allied lines.....	35,998,708	89,144,769	96,472,406
3. Farmowners multiple peril.....	5,685,681	19,368,672	13,701,491
4. Homeowners multiple peril.....	18,276,140	48,387,505	52,754,103
5. Commercial multiple peril.....	63,599,515	190,362,677	200,255,821
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	3,817	10,140	1,824
9. Inland marine.....	10,959,904	27,679,148	30,411,543
10. Financial guaranty.....	51,893	180,899	264,279
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	0	0	1,778
12. Earthquake.....	8,946,568	21,564,562	22,935,752
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	1,054	0
16. Workers' compensation.....	105,002,607	328,288,578	409,222,174
17.1. Other liability-occurrence.....	69,440,614	233,396,186	233,286,720
17.2. Other liability-claims made.....	51,649	(265,015)	976,985
18.1. Products liability-occurrence.....	1,036,542	4,927,146	4,104,789
18.2. Products liability-claims made.....	26	26	(2,023)
19.1, 19.2 Private passenger auto liability.....	12,197,638	37,505,873	62,019,895
19.3, 19.4 Commercial auto liability.....	30,578,942	90,295,608	92,373,511
21. Auto physical damage.....	15,372,935	46,791,956	53,309,706
22. Aircraft (all perils).....	0	0	13,722
23. Fidelity.....	14,190	25,535	128,180
24. Surety.....	626,031	1,792,153	3,139,717
26. Burglary and theft.....	2,305	5,523	14,199
27. Boiler and machinery.....	3,960,464	9,338,540	8,860,461
28. Credit.....	413	1,324	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.....	429,354,701	1,271,290,273	1,413,917,182
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2008 Loss and LAE Payments on Claims Reported as of Prior Year-End	2008 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2008 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2005 + Prior.....	2,567,928	3,600,383	6,168,311	601,410	73,022	674,431	2,226,139	54,021	3,120,723	5,400,884	259,621	(352,618)	(92,996)
2. 2006.....	356,586	716,999	1,073,585	154,315	10,714	165,029	276,230	17,432	487,261	780,924	73,959	(201,591)	(127,632)
3. Subtotals 2006 + Prior.....	2,924,514	4,317,382	7,241,896	755,725	83,736	839,460	2,502,369	71,454	3,607,984	6,181,807	333,580	(554,209)	(220,629)
4. 2007.....	507,047	1,090,722	1,597,769	321,423	60,538	381,961	362,477	50,152	738,642	1,151,271	176,853	(241,391)	(64,538)
5. Subtotals 2007 + Prior.....	3,431,561	5,408,105	8,839,665	1,077,148	144,273	1,221,421	2,864,846	121,606	4,346,626	7,333,078	510,433	(795,599)	(285,167)
6. 2008.....	XXX	XXX	XXX	XXX	780,856	780,856	XXX	445,079	1,002,461	1,447,540	XXX	XXX	XXX
7. Totals.....	3,431,561	5,408,105	8,839,665	1,077,148	925,130	2,002,277	2,864,846	566,684	5,349,088	8,780,618	510,433	(795,599)	(285,167)
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. ....14.9 %	2. ....(14.7)%	3. ....(3.2)%
													Col. 13, Line 7 Line 8
													4. ....(3.4)%

Q13

THE TRAVELERS INDEMNITY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:



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. Other assets	61,176,481	130,334	61,046,147	61,420,090
2305. Service contract receivable.....	32,776,587	0	32,776,587	26,030,921
2306. State surcharges receivable.....	32,163,261	0	32,163,261	5,042,040
2307. Ceded deposit asset.....	8,321,083	0	8,321,083	9,582,498
2308. Amounts receivable under high deductible policies.....	6,969,483	1,967,397	5,002,086	(3,067,066)
2309. Due from unaffiliated companies.....	2,356,866	0	2,356,866	4,204,921
2310. Performance guarantees receivable.....	248,505	0	248,505	(605,721)
2311. Other assets nonadmitted.....	624,461,167	624,461,167	0	0
2312. Miscellaneous ledger balances.....	(38,806)	(38,806)	0	0
2313. Assumed reinsurance receivable and payable.....	(448,263)	0	(448,263)	(473,688)
2397. Summary of remaining write-ins for Line 23.....	767,986,364	626,520,092	141,466,272	102,133,995

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Deposit asset payable.....	4,419,100	3,869,493
2305. Retroactive reinsurance reserve assumed.....	1,813,416	5,818,571
2306. Other liabilities.....	367,664	406,309
2307. Other statutory provisions.....	285,711	285,711
2308. Unpaid electronic data processing equipment.....	186,474	190,977
2309. Miscellaneous deposits.....	50,000	0
2310. Amounts payable from escrow.....	6,321	1,246,967
2311. Federal excise tax-reinsurance contracts.....	3,021	4,972
2312. Undistributed salaries.....	(105,555)	(184,496)
2313. Retroactive reinsurance reserve ceded.....	(61,520,044)	(73,277,225)
2397. Summary of remaining write-ins for Line 23.....	(54,493,893)	(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.....	(40,291,409)	6,428,842	6,901,126
1497. Summary of remaining write-ins for Line 14.....	(40,291,409)	6,428,842	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.....	1,327,002	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.....	3,934,620	4,989,834
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	175,172,890	177,780,508
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	175,172,890	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.....	1,043,616	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).....	37,132,438	38,176,054
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	37,132,438	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.....	35,496,722	0
2.2 Additional investment made after acquisitions.....	26,297,230	63,609,688
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(56,522,925)	46,735,780
6. Total gain (loss) on disposals.....	297,770	212,072
7. Deduct amounts received on disposals.....	102,770,275	90,831,156
8. Deduct amortization of premium and depreciation.....	131,222	180,534
9. Total foreign exchange change in book/adjusted carrying value.....	(605,961)	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).....	779,656,667	877,595,327
12. Deduct total nonadmitted amounts.....	45,701,750	19,689,649
13. Statement value at end of current period (Line 11 minus Line 12).....	733,954,917	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.....	2,606,730,943	2,409,328,633
3. Accrual of discount.....	(55,297,987)	(5,068,730)
4. Unrealized valuation increase (decrease).....	(38,009,718)	56,042,991
5. Total gain (loss) on disposals.....	16,951,526	32,477,221
6. Deduct consideration for bonds and stocks disposed of.....	2,110,373,219	2,154,316,087
7. Deduct amortization of premium.....	(19,718,953)	43,794,616
8. Total foreign exchange change in book/adjusted carrying value.....	(299,261)	234,963
9. Deduct current year's other than temporary impairment recognized.....	110,918,989	31,110,166
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	17,024,669,524	16,696,167,276
11. Deduct total nonadmitted amounts.....	33,665,963	45,117,532
12. Statement value at end of current period (Line 10 minus Line 11).....	16,991,003,560	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).....	12,089,106,488	26,854,823,638	26,813,327,375	(24,147,426)	11,769,255,846	12,089,106,488	12,106,455,326	11,907,297,959
2. Class 2 (a).....	766,866,548	59,735,867	36,021,772	(41,433,775)	678,460,058	766,866,548	749,146,869	695,205,233
3. Class 3 (a).....	369,596,650	13,859,447	13,876,563	(14,781,376)	296,748,601	369,596,650	354,798,159	271,261,323
4. Class 4 (a).....	354,421,638	11,551,641	23,279,779	(24,956,118)	396,282,143	354,421,638	317,737,382	461,663,392
5. Class 5 (a).....	57,345,414	6,127,705	2,629,059	5,798,144	62,605,451	57,345,414	66,642,204	89,796,303
6. Class 6 (a).....	20,722,444	0	5,484,064	(801,666)	28,183,940	20,722,444	14,436,714	3,166,085
7. Total Bonds.....	13,658,059,182	26,946,098,298	26,894,618,611	(100,322,217)	13,231,536,040	13,658,059,182	13,609,216,653	13,428,390,296
PREFERRED STOCK								
8. Class 1.....	63,350,249	14,637,938	4,425,635	(14,589,713)	60,494,461	63,350,249	58,972,839	55,562,313
9. Class 2.....	66,560,543	5,637,719	7,167,309	(9,579,352)	53,251,144	66,560,543	55,451,601	55,432,396
10. Class 3.....	10,969,746	0	0	8,373,803	14,520,932	10,969,746	19,343,549	13,354,892
11. Class 4.....	13,479,375	0	0	0	20,778,358	13,479,375	13,479,375	20,660,873
12. Class 5.....	5,304,413	0	292,855	(1,158,272)	942,670	5,304,413	3,853,286	1,040,508
13. Class 6.....	0	0	0	850,955	0	0	850,955	0
14. Total Preferred Stock.....	159,664,326	20,275,657	11,885,799	(16,102,579)	149,987,565	159,664,326	151,951,605	146,050,982
15. Total Bonds and Preferred Stock.....	13,817,723,508	26,966,373,955	26,906,504,410	(116,424,796)	13,381,523,605	13,817,723,508	13,761,168,258	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.....	574,086,736	XXX	574,318,920	394,190	328,586

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.....	97,790,816,427	123,783,433,275
3. Accrual of discount.....	43,929	67,105
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	98	0
6. Deduct consideration received on disposals.....	97,819,166,915	123,527,497,106
7. Deduct amortization of premium.....	299,773	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).....	574,086,736	602,692,969
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	574,086,736	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.....	20,369	22,301
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	29,788,000	8,288,000
7. Deduct amortization of premium.....	26,475	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Norcross Data Center - RE#110500.....	Norcross.....	GA.....	..03/31/2002	Various.....	0	0	0	26,657
700 Main Street - RE#11112&11118.....	Hartford.....	CT.....	..03/31/2002	Various.....	0	0	0	580,090
99 Lambertson Rd.....	Windsor.....	CT.....	..01/01/2007	Various.....	0	0	0	206,195
0199999. Totals.....					0	0	0	812,942
0399999. Totals.....					0	0	0	812,942

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SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																		

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

302234479.....	New York.....	NY.....	.....	04/29/2004	.....	357,343	.....0	.....0	.....0	.....0	.....0	.....0	.....0	357,343	357,343	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						357,343	.....0	.....0	.....0	.....0	.....0	.....0	.....0	357,343	357,343	.....0	.....0	.....0
0599999. Total Mortgages.....						357,343	.....0	.....0	.....0	.....0	.....0	.....0	.....0	357,343	357,343	.....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.....	873.....	0.....	750,154.....	1.6.....
	Sandelman Opportunity Fund, L.P.....	New York.....	NY.....	Sandelman Partners Multi-Strategy GP, LLC.....		08/01/2008.....	13.....	30,121,722.....	0.....	0.....	0.....	1.0.....
							0.....	0.....	0.....	0.....	0.....	0.0.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								30,121,722	873	0	750,154	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	Abry Partners IV, L.P.....	Boston.....	MA.....	Abry Partners.....		01/02/2001.....	3.....	0.....	7,424.....	0.....	609,428.....	0.3.....
	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA.....	Advanced Technology Ventures.....		07/11/2001.....	1.....	0.....	30,150.....	0.....	84,420.....	0.2.....
	Baker Communications Fund II, L.P.....	New York.....	NY.....	Baker Capital.....		04/17/2000.....	1.....	0.....	28,654.....	0.....	39,200.....	0.3.....
	Blackstone Capital Partners III Merchant Banking Fund L.P.....	New York.....	NY.....	Blackstone Group.....		11/03/1997.....	3.....	0.....	6,526.....	0.....	475,341.....	0.3.....
	Blackstone Communication Partners I, L.P.....	New York.....	NY.....	Blackstone Group.....		08/29/2000.....	3.....	0.....	3,086.....	0.....	223,726.....	0.1.....
	Blum Strategic Partners II, L.P.....	San Francisco.....	CA.....	Blum Capital Partners.....		07/18/2001.....	3.....	0.....	(20,476).....	0.....	270,332.....	0.7.....
	Carmel Global Software Fund L.P.....	New York.....	NY.....	Carmel Ventures.....		05/05/2000.....	1.....	0.....	(468,943).....	0.....	900,000.....	8.8.....
	Cortec Group Fund III, L.P.....	New York.....	NY.....	Cortec Group.....		04/19/2000.....	3.....	0.....	22,089.....	0.....	1,524,622.....	4.0.....
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006.....	3.....	0.....	79,769.....	0.....	7,897,989.....	1.0.....
	EQT Northern Europe US no. 1 L.P.....	Stockholm.....	SE.....	EQT Partners.....		07/06/2001.....	3.....	0.....	2,524.....	0.....	1,044,008.....	0.3.....
	Exxel Capital Partners VI, L.P.....	George Town.....	CI.....	Exxel Capital Partners.....		09/25/2000.....	3.....	0.....	31,495.....	0.....	0.....	1.6.....
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA.....	Fox Paine & Company.....		07/10/2000.....	3.....	0.....	35,128.....	0.....	6,089,038.....	1.3.....
	Gilbert Global Equity Partners, L.P.....	Tacoma.....	WA.....	Gilbert Global Equity Partners.....		05/28/1998.....	1.....	0.....	22,974.....	0.....	287,723.....	0.5.....
	GMT Communications Partners II.....	London.....	GB.....	GMT Communications Partners Ltd.....		02/28/2000.....	3.....	0.....	21,725.....	0.....	42,037.....	0.4.....
	GP Capital Partners II, L.P.....	Sao Paulo.....	BR.....	GP Investimentos.....		05/08/1997.....	3.....	0.....	(254,084).....	0.....	254,084.....	1.8.....
	KKR 1996 Fund L.P.....	New York.....	NY.....	Kohlberg Kravis Roberts & Co.....		02/23/1997.....	3.....	0.....	2,192.....	0.....	0.....	0.2.....
	Meritage Private Equity Fund II, L.P.....	Denver.....	CO.....	Meritage Private Equity.....		08/07/2001.....	1.....	0.....	251,250.....	0.....	418,743.....	2.5.....
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA.....	Prospect Venture Partners.....		07/10/2001.....	1.....	0.....	37,500.....	0.....	325,000.....	0.5.....
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000.....	3.....	0.....	9,051.....	0.....	151,562.....	0.1.....
	RRE Ventures III-A, L.P.....	New York.....	NY.....	RRE Ventures.....		07/06/2001.....	1.....	0.....	260,881.....	0.....	365,257.....	3.4.....
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000.....	3.....	0.....	13,343.....	0.....	296,179.....	0.8.....
	Spectrum Equity Investors IV, L.P.....	Menlo Park.....	CA.....	Spectrum Equity Investors.....		06/30/2000.....	3.....	0.....	15,883.....	0.....	95,295.....	0.2.....
	Three Cities Fund III, L.P.....	New York.....	NY.....	Three Cities Research.....		12/14/1999.....	3.....	0.....	6,881.....	0.....	6,190.....	1.6.....
	Trivest Fund III, L.P.....	Miami.....	FL.....	Trivest.....		06/28/2000.....	3.....	0.....	437,736.....	0.....	2,730,254.....	3.8.....
	TVG Asian Communications Fund II, L.P.....	George Town.....	CI.....	Telecom Venture Group Limited.....		06/09/2000.....	1.....	0.....	(7,308).....	0.....	120,032.....	0.3.....
	US Venture Partners VIII, L.P.....	Menlo Park.....	CA.....	U.S. Venture Partners.....		05/07/2001.....	1.....	0.....	219,178.....	0.....	76,240.....	0.6.....
	Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999.....	3.....	0.....	13,732.....	0.....	229,248.....	0.3.....
	Voyager Capital Fund II-A, L.P., a Delaware limited partnership.....	Menlo Park.....	CA.....	Voyager Capital.....		03/03/2000.....	1.....	0.....	23,824.....	0.....	277,943.....	1.9.....
Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		02/22/2006.....	1.....	0.....	1,180,000.....	0.....	75,000.....	0.9.....	
							0.....	0.....	0.....	0.....	0.....	0.0.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	2,012,184	0	24,908,890	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.....	(53,484).....	0.....	4,540,784.....	1.2.....
	Blackstone Real Estate Partnership III, LP.....	New York.....	NY.....	Blackstone Group.....		09/30/1999.....	0.....	0.....	(13,088).....	0.....	777,487.....	0.5.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	(66,572)	0	5,318,271	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY.....	Avenue Advisors.....		06/21/2006.....	0.....	0.....	1,000,000.....	0.....	12,712,153.....	0.1.....
	Catalyst Equity Fund, L.P.....	San Diego.....	CA.....	Catalyst Equity Partners.....		04/22/1998.....	0.....	0.....	9,948.....	0.....	0.....	5.5.....
	Haddington Energy Partners II L.P.....	Houston.....	TX.....	Haddington Ventures.....		04/11/2001.....	0.....	0.....	27,955.....	0.....	0.....	13.5.....
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001.....	3.....	0.....	313,812.....	0.....	2,431,733.....	1.5.....
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007.....	3.....	0.....	188,529.....	0.....	24,298,507.....	0.6.....
	Natural Gas Partners VI, L.P.....	Greenwich.....	CT.....	Natural Gas Partners.....		05/10/2000.....	0.....	0.....	10,668.....	0.....	780,317.....	2.2.....
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		11/30/2005.....	0.....	0.....	166,075.....	0.....	2,698,418.....	0.7.....
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX.....	Newport Global Advisors.....		04/12/2006.....	0.....	0.....	2,121,490.....	0.....	3,094,712.....	4.0.....
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007.....	1.....	0.....	750,000.....	0.....	6,375,000.....	3.0.....
							0.....	0.....	0.....	0.....	0.....	0.0.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	4,588,476	0	52,390,840	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Crown Pine/Campbell.....	Dover.....	DE.....	Campbell Timber Fund III Manager, LLC.....		09/30/2008	.....0	.....5,000,000	.....0	.....0	.....0	.....0.6
2399999. Total - Collateral Loans - Unaffiliated.....								.....5,000,000	.....0	.....0	.....0	.....XXX.....
3999999. Subtotal - Unaffiliated.....								.....35,121,722	.....6,534,961	.....0	.....83,368,155	.....XXX.....
4199999. Totals.....								.....35,121,722	.....6,534,961	.....0	.....83,368,155	.....XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
	GarMark Partners, L.P.....	Stamford.....	CT.....	Distribution.....	11/19/1997	07/31/2008	.....307,489	.....0	.....0	.....0	.....0	.....0	.....307,489	.....307,489	.....0	.....0	.....0	.....0
	Sandelman Partners Multi-Strategy F.....	New York.....	NY.....	Distribution.....	08/01/2005	08/27/2008	.....27,980,151	.....0	.....0	.....0	.....0	.....0	.....27,980,151	.....27,980,151	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							28,287,6400000028,287,64028,287,6400000

QE03.1

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
1 CUSIP Identification	2 Name or Description	3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 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.	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
	Baker Communications Fund II, L.P.....	New York.....	NY.....	Distribution.....	04/17/2000	07/21/2008	.....89,269	.....0	.....0	.....0	.....0	.....0	.....0	.....89,269	.....89,269	.....0	.....0	.....0	.....0
	Blackstone Communication Partners.....	New York.....	NY.....	Distribution.....	08/29/2000	07/11/2008	.....114,446	.....0	.....0	.....0	.....0	.....0	.....0	.....114,446	.....114,446	.....0	.....0	.....0	.....0
	Blum Strategic Partners II, L.P.....	San Francisco.....	CA.....	Distribution.....	07/18/2001	07/31/2008	.....(20,476)	.....0	.....0	.....0	.....0	.....0	.....0	.....(20,476)	.....(20,476)	.....0	.....0	.....0	.....0
	Carmel Global Software Fund L.P.....	New York.....	NY.....	Distribution.....	05/05/2000	08/28/2008	.....(446,901)	.....0	.....0	.....0	.....0	.....0	.....0	.....(446,901)	.....(446,901)	.....0	.....0	.....0	.....0
	Charles River Partnership XI, LP.....	Waltham.....	MA.....	Distribution.....	02/12/2001	08/07/2008	.....69,108	.....0	.....0	.....0	.....0	.....0	.....0	.....69,108	.....69,108	.....0	.....0	.....0	.....0
	Cortec Group Fund III, L.P.....	New York.....	NY.....	Distribution.....	04/19/2000	09/30/2008	.....2,111,171	.....0	.....0	.....0	.....0	.....0	.....0	.....2,111,171	.....2,111,171	.....0	.....0	.....0	.....0
	Delphi Ventures III, L.P.....	Menlo Park.....	CA.....	Distribution.....	05/16/1995	07/08/2008	.....14,242	.....0	.....0	.....0	.....0	.....0	.....0	.....14,242	.....14,242	.....0	.....0	.....0	.....0
	Easton Hunt Capital Partners, L.P.....	New York.....	NY.....	Distribution.....	06/13/2000	09/26/2008	.....163,162	.....0	.....0	.....0	.....0	.....0	.....0	.....163,162	.....163,162	.....0	.....0	.....0	.....0
	EQT Northern Europe US no. 1 L.P.....	Stockholm.....	SE.....	Distribution.....	07/06/2001	09/30/2008	.....20,727	.....0	.....0	.....0	.....0	.....0	.....0	.....20,727	.....26,997	.....6,270	.....0	.....6,270	.....0
	Euclid Partners IV, L.P.....	New York.....	NY.....	Distribution.....	12/22/1994	07/11/2008	.....21,043	.....0	.....0	.....0	.....0	.....0	.....0	.....21,043	.....21,043	.....0	.....0	.....0	.....0
	GP Capital Partners II, LP.....	Sao Paulo.....	BR.....	Distribution.....	05/08/1997	09/09/2008	.....(237,287)	.....0	.....0	.....0	.....0	.....0	.....0	.....(237,287)	.....(237,287)	.....0	.....0	.....0	.....0
	KRG Capital Fund II, L.P.....	Denver.....	CO.....	Distribution.....	11/13/2001	09/09/2008	.....7,230	.....0	.....0	.....0	.....0	.....0	.....0	.....7,230	.....7,230	.....0	.....0	.....0	.....0
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA.....	Distribution.....	01/03/2001	07/24/2008	.....68,922	.....0	.....0	.....0	.....0	.....0	.....0	.....68,922	.....68,922	.....0	.....0	.....0	.....0
	New Enterprise Associates 10, Limit.....	Baltimore.....	MD.....	Distribution.....	02/06/2001	09/24/2008	.....26,405	.....0	.....0	.....0	.....0	.....0	.....0	.....26,405	.....26,405	.....0	.....0	.....0	.....0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY.....	Distribution.....	03/01/2006	07/31/2008	.....5,236,597	.....0	.....0	.....0	.....0	.....0	.....0	.....5,236,597	.....5,236,597	.....0	.....0	.....0	.....0
	Providence Growth Investors L.P.....	Providence.....	RI.....	Distribution.....	01/24/2000	09/18/2008	.....5,578	.....0	.....0	.....0	.....0	.....0	.....0	.....5,578	.....5,578	.....0	.....0	.....0	.....0
	R-H Capital Partners, L.P.....	Atlanta.....	GA.....	Distribution.....	10/16/1995	09/29/2008	.....59,681	.....0	.....0	.....0	.....0	.....0	.....0	.....59,681	.....59,681	.....0	.....0	.....0	.....0
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Distribution.....	02/01/2000	09/12/2008	.....(8,361)	.....0	.....0	.....0	.....0	.....0	.....0	.....(8,361)	.....(8,361)	.....0	.....0	.....0	.....0
	The 2000 Riverside Capital Apprecia.....	New York.....	NY.....	Distribution.....	02/28/2001	08/29/2008	.....4,757	.....0	.....0	.....0	.....0	.....0	.....0	.....4,757	.....4,757	.....0	.....0	.....0	.....0
	TVG Asian Communications Fund II.....	George Town.....	GI.....	Distribution.....	06/09/2000	09/24/2008	.....(7,308)	.....0	.....0	.....0	.....0	.....0	.....0	.....(7,308)	.....(7,308)	.....0	.....0	.....0	.....0
	Venturion Financial Services Fund, L.....	New York.....	NY.....	Distribution.....	06/16/2000	08/25/2008	.....272,243	.....0	.....0	.....0	.....0	.....0	.....0	.....272,243	.....272,243	.....0	.....0	.....0	.....0
	Voyager Capital Fund II-A, L.P., a D.....	Menlo Park.....	CA.....	Distribution.....	03/03/2000	07/11/2008	.....232,743	.....0	.....0	.....0	.....0	.....0	.....0	.....232,743	.....232,743	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN.....	Distribution.....	02/22/2006	07/11/2008	.....504,271	.....0	.....0	.....0	.....0	.....0	.....0	.....504,271	.....504,271	.....0	.....0	.....0	.....0
	Willis Stein & Partners III, L.P.....	Chicago.....	IL.....	Distribution.....	11/21/2000	09/15/2008	.....159,194	.....0	.....0	.....0	.....0	.....0	.....0	.....159,194	.....159,194	.....0	.....0	.....0	.....0
	Kelso Investment Associates IV, L.P.....	New York.....	NY.....	Liquidation.....	03/16/1990	09/30/2008	.....203,259	.....0	.....0	.....0	.....0	.....0	.....0	.....203,259	.....0	.....0	.....(203,259)	.....(203,259)	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....8,663,715	.....0	.....0	.....0	.....0	.....0	.....8,663,715	.....8,466,726	.....6,270	.....(203,259)	.....(196,989)	.....0

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
1 CUSIP Identification	2 Name or Description	3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 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.	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	
	Woody.....	Reading.....	GB.....	Distribution.....	01/01/2000	09/30/2008	.....(655)	.....0	.....0	.....0	.....0	.....0	.....0	.....(655)	.....(655)	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							(655)000000(655)(655)0000

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	09/05/2008	9,948	0	0	0	0	0	0	9,948	9,948	0	0	0	0	
	Encap Energy Capital Fund V, L.P.	Houston.....	TX.	Distribution.....	08/23/2004	09/22/2008	364,753	0	0	0	0	0	0	364,753	364,753	0	0	0	0	
	Enervest Energy Institutional Fund IX	Houston.....	TX.	Distribution.....	10/15/2002	09/15/2008	1,360,476	0	0	0	0	0	0	1,360,476	1,360,476	0	0	0	0	
	Midkiff Development Drilling Program	Irving.....	TX.	Distribution.....	04/27/1990	09/23/2008	8,224	0	0	0	0	0	0	8,224	8,224	0	0	0	0	
	Natural Gas Partners VI, L.P.....	Greenwich.....	CT.	Distribution.....	05/10/2000	08/28/2008	171,466	0	0	0	0	0	0	171,466	171,466	0	0	0	0	
	Newport Global Opportunities Fund I	Woodlands.....	TX.	Distribution.....	04/12/2006	08/29/2008	219,042	0	0	0	0	0	0	219,042	219,042	0	0	0	0	
	Yorktown Energy Partners IV, L.P....	New York.....	NY.	Distribution.....	03/08/2000	08/14/2008	81,777	0	0	0	0	0	0	81,777	81,777	0	0	0	0	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						2,215,685	0	0	0	0	0	0	2,215,685	2,215,685	0	0	0	0	0
3999999.	Subtotal - Unaffiliated.....						39,166,385	0	0	0	0	0	0	39,166,385	38,969,396	6,270	(203,259)	(196,989)	0	
4199999.	Totals.....						39,166,385	0	0	0	0	0	0	39,166,385	38,969,396	6,270	(203,259)	(196,989)	0	

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 - States, Territories and Possessions									
20772G KD 9	CONNECTICUT GENERAL OBLI 6.500 2023 03.....		09/23/2008.....	MERRILL LYNCH CAPITAL MARKETS.....		60,955,000	60,955,000.00	51,249	1.....
575827 R4 4	MASSACHUSETTS CENTRAL AR 4.000 2030 12.....		09/10/2008.....	GOLDMAN SACHS & CO.....		24,499,510	24,500,000.00	7,952	1FE.....
575827 X4 7	MASSACHUSETTS GENERAL OB 6.400 2021 01.....		09/24/2008.....	MORGAN STANLEY DEAN WITTER.....		28,050,000	28,050,000.00	0	1.....
658256 HM 7	NORTH CAROLINA VAR PUB I 5.000 2021 05.....		09/16/2008.....	GOLDMAN SACHS & CO.....		41,960,000	41,960,000.00	24,385	1FE.....
1799999	Total - Bonds - States, Territories & Possessions.....					155,464,510	155,465,000.00	83,587	XXX.....
Bonds - Political Subdivisions of States									
495224 M7 9	KING CO GO SD#411 ISSAQU 5.000 2025 12.....		07/08/2008.....	SEATTLE NORTHWEST SECURITIES CORP.....		10,435,600	10,000,000.00	20,833	1FE.....
598223 PQ 2	MIDWAY ISD GEN OBLIG REF 5.000 2025 08.....		07/14/2008.....	MERRILL LYNCH CAPITAL MARKETS.....		8,603,609	8,255,000.00	32,103	1FE.....
681712 TN 5	OMAHA GENERAL OBLIGATION 5.000 2019 06.....		07/14/2008.....	DA DAVIDSON.....		5,532,105	5,075,000.00	0	1FE.....
821686 VT 6	SHELBY CO GENERAL OBLIG 6.500 2031 12.....		09/24/2008.....	MORGAN STANLEY DEAN WITTER.....		50,000,000	50,000,000.00	84,290	1.....
2499999	Total - Bonds - Political Subdivision.....					74,571,314	73,330,000.00	137,226	XXX.....
Bonds - Special Revenue and Special Assessment									
45200F EG 0	ILLINOIS FIN AUTH (UNIV 8.000 2038 07.....		09/30/2008.....	GOLDMAN SACHS & CO.....		28,068,000	28,068,000.00	0	1FE.....
485424 JC 0	KANSAS DEPT TRANSN HWY R 4.750 2019 09.....		09/23/2008.....	MERRILL LYNCH CAPITAL MARKETS.....		15,100,000	15,100,000.00	30,468	1.....
575579 TK 3	MASSACHUSETTS BAY TRANSN 5.000 2026 07.....		09/30/2008.....	GOLDMAN SACHS & CO.....		11,500,000	11,500,000.00	0	1FE.....
591745 XM 1	METRO ATLANTA RTA SALES 7.500 2025 07.....		09/23/2008.....	MORGAN STANLEY DEAN WITTER.....		13,000,000	13,000,000.00	18,399	1.....
64972F SE 7	NEW YORK CITY WTR & SWR 1.800 2024 06.....		09/11/2008.....	GOLDMAN SACHS & CO.....		13,297,340	13,300,000.00	15,462	1FE.....
771902 FB 4	ROCHESTER HLTH CARE FAC 5.500 2038 11.....		09/11/2008.....	LEHMAN BROTHERS.....		13,096,725	13,100,000.00	3,758	1.....
771902 FC 2	ROCHESTER HLTH CARE FAC 5.500 2038 11.....		09/11/2008.....	LEHMAN BROTHERS.....		6,048,488	6,050,000.00	1,736	1.....
771902 FF 5	ROCHESTER HLTH CARE FAC 1.250 2032 08.....		08/28/2008.....	LEHMAN BROTHERS.....		24,791,320	24,800,000.00	22,442	1.....
771902 FF 5	ROCHESTER HLTH CARE FAC 5.500 2032 08.....		09/11/2008.....	LEHMAN BROTHERS.....		15,396,150	15,400,000.00	4,418	1.....
79061A AV 9	ST JOSEPH CO (UNIV NOTRE 7.500 2033 03.....		09/24/2008.....	MORGAN STANLEY DEAN WITTER.....		30,400,000	30,400,000.00	48,299	1.....
79061A BA 4	ST JOSEPH CO (UNIV NOTRE 5.000 2040 03.....		09/19/2008.....	GOLDMAN SACHS & CO.....		70,085,980	70,100,000.00	49,957	1FE.....
79061A BE 6	ST JOSEPH CO (UNIV NOTRE 7.500 2042 03.....		09/19/2008.....	GOLDMAN SACHS & CO.....		49,990,000	50,000,000.00	38,934	1FE.....
31410K PV 0	FNMA PASS THRU9736 5.000 2033 12.....		07/22/2008.....	UBS AG.....		9,254,981	9,837,548.10	16,396	1.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		09/30/2008.....	DIRECT WITH COMPANY.....		542,064	542,064.35	0	1.....
3199999	Total - Bonds - Special Revenue & Special Assessments.....					300,571,048	301,197,612.45	250,270	XXX.....
Bonds - Public Utilities									
171871 AB 2	CINCINNATI BELL INC 7.250 2013 07.....		09/18/2008.....	MORGAN STANLEY DEAN WITTER.....		108,100	115,000.00	1,575	3FE.....
210518 CR 5	CONSUMERS ENERGY CO 6.125 2019 03.....		09/08/2008.....	J P MORGAN CHASE SECURITIES INC.....		999,300	1,000,000.00	0	2FE.....
26816L AX 0	DYNEGY HOLDINGS 7.500 2015 06.....		09/15/2008.....	GOLDMAN SACHS & CO.....		59,800	65,000.00	1,449	4FE.....
340711 AM 2	FLORIDA GAS TRANSMISSION 7.625 2010 12.....		07/02/2008.....	J P MORGAN CHASE SECURITIES INC.....		3,501,757	3,325,000.00	26,057	2FE.....
125896 AW 0	FNJ ENERGY CORP 2.875 2024 12.....		08/05/2008.....	DEUTSCHE BANC.....		2,214,700	2,000,000.00	10,701	1.....
45138L AU 7	IDAHO POWER CO 6.025 2018 07.....		07/07/2008.....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000.00	0	1FE.....
462613 AD 2	IPALCO 8.625 2011 11.....		09/23/2008.....	BROADPOINT CAPITAL.....		641,625	620,000.00	19,314	3FE.....
491386 AM 0	KENTUCKY POWER (144A) 6.000 2017 09.....		08/06/2008.....	KEYBANC CAPITAL MARK.....		240,935	250,000.00	6,083	2FE.....
65332V AY 9	NEXTEL COMMUNICATIONS 5.250 2010 01.....		08/18/2008.....	DEUTSCHE BANC.....		67,638	70,000.00	368	3FE.....
665501 AH 5	NORTHERN NATURAL GAS (14 5.750 2018 07.....		07/10/2008.....	LEHMAN BROTHERS.....		1,999,540	2,000,000.00	0	1FE.....
629377 AU 6	NRG ENERGY 7.375 2016 02.....		09/09/2008.....	KBC BANK.....		900,719	925,000.00	7,769	4FE.....
678858 BJ 9	OKLAHOMA G&E CO 6.350 2018 09.....		09/04/2008.....	UBS AG.....		996,450	1,000,000.00	0	1FE.....
695114 CH 9	PACIFICORP 5.650 2018 07.....		07/14/2008.....	LEHMAN BROTHERS.....		1,996,380	2,000,000.00	0	1FE.....
74913G AT 2	QWEST CORP 6.500 2017 06.....		09/26/2008.....	BARCLAYS CAPITAL INC.....		133,200	160,000.00	0	2FE.....
25156P AL 7	DEUTSCHE TELEKOM 6.750 2018 08.....	F.....	08/11/2008.....	LEHMAN BROTHERS.....		1,999,700	2,000,000.00	0	2FE.....
65562V AA 2	NORDIC TELEPHONE CO HLDG 8.875 2016 05.....	F.....	09/11/2008.....	MORGAN STANLEY DEAN WITTER.....		975,000	1,000,000.00	33,281	4FE.....
3899999	Total - Bonds - Public Utilities.....					17,834,843	17,530,000.00	106,598	XXX.....
Bonds - Industrial and Miscellaneous									
00081T AB 4	ACCO BRANDS 7.625 2015 08.....		09/23/2008.....	DEUTSCHE BANC.....		323,950	400,000.00	7,379	4FE.....
00763M AG 3	ADVANCED MEDICAL OPTICS 2.500 2024 07.....		08/04/2008.....	JEFFERIES & CO INC.....		4,569	5,000.00	8	5FE.....
008117 AM 5	AETNA INC 6.500 2018 09.....		09/09/2008.....	BANC OF AMERICA SECURITIES LLC.....		997,160	1,000,000.00	0	1FE.....
014477 AD 5	ALERIS INTERNATIONAL INC 9.000 2014 12.....		08/12/2008.....	J P MORGAN CHASE SECURITIES INC.....		42,900	55,000.00	825	4FE.....
03060R AR 2	AMERICREDIT CORP 2.125 2013 09.....		08/28/2008.....	CREDIT RESEARCH.....		14,938	25,000.00	248	4FE.....
031162 AN 0	AMGEN INC 125 2011 02.....		09/08/2008.....	VARIOUS.....		1,248,317	1,280,000.00	197	1FE.....
031162 AQ 3	AMGEN INC 375 2013 02.....		08/14/2008.....	VARIOUS.....		2,582,628	2,685,000.00	3,942	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)
001765 BA 3	AMR CORP 4.250 2023 09		07/17/2008	BROADPOINT CAPITAL		115,800	120,000.00	1,686	1
001765 BB 1	AMR CORP 4.500 2024 02		09/19/2008	VARIOUS		1,751,494	1,925,000.00	37,506	5FE
001778 AB 5	AMR HOLDCO/EMCARE HOLDCO 10.000 2015 02		09/15/2008	VARIOUS		151,988	145,000.00	2,024	4FE
05329W AH 5	AUTONATION INC 7.000 2014 04		09/10/2008	VARIOUS		249,050	285,000.00	8,098	3FE
055381 AQ 0	BE AEROSPACE INC 8.500 2018 07		09/15/2008	CREDIT SUISSE FIRST BOSTON		51,250	50,000.00	.909	3FE
085789 AC 9	BERRY PETROLEUM 8.250 2016 11		08/22/2008	FTN FINANCIAL		289,795	302,000.00	7,970	4FE
090572 AG 3	BIO-RAD LABORATORIES INC 7.500 2013 08		08/15/2008	KBC BANK		175,438	175,000.00	.182	3FE
165167 CB 1	CHESAPEAKE ENERGY CORP 2.250 2038 12		08/20/2008	VARIOUS		521,031	515,000.00	2,141	3FE
172967 EU 1	CITIGROUP INC 6.500 2013 08		09/03/2008	BARCLAYS CAPITAL INC		1,008,130	1,000,000.00	3,431	1FE
201723 AJ 2	COMMERCIAL METALS CO 7.350 2018 08		08/01/2008	J P MORGAN CHASE SECURITIES INC		2,009,600	2,000,000.00	.817	2FE
12543D AF 7	COMMUNITY HEALTH SYSTEMS 8.875 2015 07		09/25/2008	VARIOUS		732,663	745,000.00	12,946	4FE
2254C0 TC 1	CREDIT SUISSE NEW YORK 5.000 2013 05		07/25/2008	CREDIT SUISSE FIRST BOSTON		1,941,160	2,000,000.00	23,333	1FE
126650 AL 4	CVS LEASE PASS THRU CERT 6.117 2013 01		09/03/2008	CREDIT SUISSE FIRST BOSTON		765,060	758,611.44	3,609	2FE
263534 BT 5	DUPONT EI NEMOUR 6.000 2018 07		07/23/2008	GOLDMAN SACHS & CO		3,998,320	4,000,000.00	.0	1FE
277461 BE 8	EASTMAN KODAK CO 3.375 2033 10		07/21/2008	MCMAHAN SECURITIES		23,203	25,000.00	232	1
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2019 03		07/01/2008	ENHANCED CAPITAL PARTNERS		.91	91.06	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2009 10		07/01/2008	ENHANCED CAPITAL PARTNERS		.440	440.49	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2010 04		07/01/2008	ENHANCED CAPITAL PARTNERS		.456	456.04	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2010 10		07/01/2008	ENHANCED CAPITAL PARTNERS		.472	472.14	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2011 04		07/01/2008	ENHANCED CAPITAL PARTNERS		.489	488.81	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2011 05		07/01/2008	ENHANCED CAPITAL PARTNERS		.419	418.72	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2011 08		07/01/2008	ENHANCED CAPITAL PARTNERS		.565	564.98	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2011 10		07/01/2008	ENHANCED CAPITAL PARTNERS		.851	851.33	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2011 11		07/01/2008	ENHANCED CAPITAL PARTNERS		.424	424.03	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2012 03		07/01/2008	ENHANCED CAPITAL PARTNERS		.10	10.00	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2012 04		07/01/2008	ENHANCED CAPITAL PARTNERS		.711	710.79	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2012 05		07/01/2008	ENHANCED CAPITAL PARTNERS		.195	194.89	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2012 11		07/01/2008	ENHANCED CAPITAL PARTNERS		.12	12.22	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2013 03		07/01/2008	ENHANCED CAPITAL PARTNERS		.10	10.00	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2013 05		07/01/2008	ENHANCED CAPITAL PARTNERS		.10	10.00	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2013 08		07/01/2008	ENHANCED CAPITAL PARTNERS		.11	11.26	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2013 11		07/01/2008	ENHANCED CAPITAL PARTNERS		.13	12.99	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2014 03		07/01/2008	ENHANCED CAPITAL PARTNERS		.10	10.00	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2014 05		07/01/2008	ENHANCED CAPITAL PARTNERS		.408	408.43	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2014 08		07/01/2008	ENHANCED CAPITAL PARTNERS		1,253	1,252.55	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2014 11		07/01/2008	ENHANCED CAPITAL PARTNERS		.624	623.59	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2015 03		07/01/2008	ENHANCED CAPITAL PARTNERS		.10	10.00	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2015 05		07/01/2008	ENHANCED CAPITAL PARTNERS		.607	607.33	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2015 08		07/01/2008	ENHANCED CAPITAL PARTNERS		1,296	1,296.18	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2015 11		07/01/2008	ENHANCED CAPITAL PARTNERS		.668	667.98	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2016 03		07/01/2008	ENHANCED CAPITAL PARTNERS		.5	4.74	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2016 05		07/01/2008	ENHANCED CAPITAL PARTNERS		.704	703.71	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2016 08		07/01/2008	ENHANCED CAPITAL PARTNERS		1,343	1,342.94	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2016 11		07/01/2008	ENHANCED CAPITAL PARTNERS		.716	715.56	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2017 03		07/01/2008	ENHANCED CAPITAL PARTNERS		.62	61.85	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2017 05		07/01/2008	ENHANCED CAPITAL PARTNERS		.744	744.28	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2017 08		07/01/2008	ENHANCED CAPITAL PARTNERS		1,393	1,393.06	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2017 11		07/01/2008	ENHANCED CAPITAL PARTNERS		.767	766.56	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2018 03		07/01/2008	ENHANCED CAPITAL PARTNERS		.123	123.06	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2018 05		07/01/2008	ENHANCED CAPITAL PARTNERS		.439	439.08	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2018 08		07/01/2008	ENHANCED CAPITAL PARTNERS		.813	813.05	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2018 11		07/01/2008	ENHANCED CAPITAL PARTNERS		.455	455.35	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2012 08		07/01/2008	ENHANCED CAPITAL PARTNERS		.195	194.78	.0	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)
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2008 10		07/01/2008	ENHANCED CAPITAL PARTNERS		357	357.00	.0	1FE
29335* AA 3	ENHANCED CAPITAL PARTNER 7.060 2009 04		07/01/2008	ENHANCED CAPITAL PARTNERS		425	425.00	.0	1FE
382550 AH 4	GOODYEAR TIRE 7.857 2011 08		07/10/2008	FTN FINANCIAL		49,250	50,000.00	1,637	4FE
382550 AX 9	GOODYEAR TIRE 8.625 2011 12		09/23/2008	J P MORGAN CHASE SECURITIES INC		79,755	78,000.00	2,149	3FE
404119 AP 4	HCA INC 6.375 2015 01		09/22/2008	VARIOUS		598,356	725,000.00	10,810	5FE
423074 AJ 2	HEINZ (H.J.) CO 5.350 2013 07		07/09/2008	J P MORGAN CHASE SECURITIES INC		1,999,300	2,000,000.00	.0	2FE
44107T AD 8	HOST HOTELS & RESORTS IN 6.875 2014 11		09/24/2008	VARIOUS		200,369	225,000.00	6,359	3FE
44108E BA 5	HOST HOTELS & RESORTS IN 6.750 2016 06		09/24/2008	GOLDMAN SACHS & CO		55,250	65,000.00	1,438	3FE
44332L AB 6	HUB INTERNATIONAL (144A) 9.000 2014 12		09/08/2008	MORGAN STANLEY DEAN WITTER		1,392,300	1,530,000.00	32,895	5FE
451055 AB 3	ICONIX BRAND GROUP 1.875 2012 06		09/02/2008	PIPER JAFFRAY & HOPWOOD		122,200	155,000.00	407	4FE
45823V AA 9	INTELSAT CORP (144A) 9.250 2014 08		08/12/2008	CREDIT SUISSE FIRST BOSTON		211,050	210,000.00	.0	4FE
45823V AC 5	INTELSAT CORP (144A) 9.250 2016 06		08/19/2008	VARIOUS		1,062,125	1,060,000.00	8,233	4FE
459902 AP 7	INTL GAME TECHNOLOGY 2.600 2036 12		09/10/2008	MCMAHAN SECURITIES		62,603	65,000.00	423	2FE
000000 00 0	J.M. SMUCKER COMPANY 6.630 2018 11		09/18/2008	WILLIAM BLAIR & CO		8,000,000	8,000,000.00	.0	1
477143 AC 5	JETBLUE AIRWAYS CORP 3.750 2035 03		07/23/2008	VARIOUS		50,875	75,000.00	1,023	5FE
48238Q AE 5	KAR HOLDINGS 8.750 2014 05		09/17/2008	DEUTSCHE BANC		102,300	120,000.00	4,113	5FE
50075N AH 7	KRAFT FOODS INC 6.250 2012 06		07/02/2008	MORGAN STANLEY DEAN WITTER		1,021,810	1,000,000.00	6,424	2FE
502413 AU 1	L-3 COMMUNICATIONS CORP 6.375 2015 10		08/12/2008	CREDIT SUISSE FIRST BOSTON		122,873	129,000.00	2,741	3FE
530715 AN 1	LIBERTY MEDIA 3.500 2031 01		08/04/2008	MERRILL LYNCH CAPITAL MARKETS		995,588	2,085,000.00	.0	3FE
53219L AG 4	LIFEPOINT HOSPITALS INC 3.250 2025 08		07/23/2008	MCMAHAN SECURITIES		36,706	45,000.00	662	4FE
549271 AE 4	LUBRIZOL CORP 5.500 2014 10		08/13/2008	J P MORGAN CHASE SECURITIES INC		395,515	410,000.00	8,582	2FE
576203 AJ 2	MASSEY ENERGY CO 3.250 2015 08		08/14/2008	VARIOUS		3,434,777	3,360,000.00	1,264	3FE
591324 AJ 7	METALS USA 11.125 2015 12		09/23/2008	CREDIT SUISSE FIRST BOSTON		99,500	100,000.00	3,554	5FE
60467X AC 1	MIRANT NORTH AMERICA LLC 7.375 2013 12		09/23/2008	VARIOUS		434,660	446,000.00	7,826	4FE
629568 AP 1	NABORS INDUSTRIES INC 9.40 2011 05		07/24/2008	J P MORGAN CHASE SECURITIES INC		599,400	555,000.00	1,072	1FE
640204 AG 8	NEIMAN MARCUS 9.000 2015 10		09/29/2008	VARIOUS		179,863	210,000.00	.0	4FE
681904 AL 2	OMNICARE INC 3.250 2035 12		08/25/2008	MILLER TABAK ROBERTS		60,200	80,000.00	525	4FE
68389X AC 9	ORACLE CORP 5.750 2018 04		07/22/2008	J P MORGAN CHASE SECURITIES INC		1,484,340	1,500,000.00	25,396	1FE
69073T AL 7	OWENS-BROCKWAY 6.750 2014 12		07/15/2008	FTN FINANCIAL		1,100,400	1,120,000.00	9,870	3FE
698657 AG 8	PANTRY INC 7.750 2014 02		09/03/2008	CREDIT SUISSE FIRST BOSTON		58,800	70,000.00	347	5FE
701081 AR 2	PARKER DRILLING 2.125 2012 07		08/12/2008	DEUTSCHE BANC		480,255	505,000.00	894	4FE
70109H AH 8	PARKER-HANNIFIN CORP 5.500 2018 05		08/13/2008	GOLDMAN SACHS & CO		998,940	1,000,000.00	14,056	1FE
723787 AH 0	PIONEER NATURAL RESOURCE 2.875 2038 01		08/05/2008	VARIOUS		586,798	465,000.00	650	3FE
751028 AA 9	RALCORP HOLDINGS INC (14 7.290 2018 08		07/18/2008	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000.00	.0	2Z
776696 AB 2	ROPER INDUSTRIES 6.625 2013 08		07/29/2008	BANC OF AMERICA SECURITIES LLC		1,999,520	2,000,000.00	.0	2FE
81727H AB 0	SENSUS METERING SYSTEMS 8.625 2013 12		09/22/2008	CREDIT SUISSE FIRST BOSTON		76,400	80,000.00	1,917	4FE
829226 AW 9	SINCLAIR BROADCAST GROUP 3.000 2027 05		07/21/2008	JEFFERIES & CO INC		118,950	130,000.00	730	4FE
832248 AQ 1	SMITHFIELD FOODS 7.750 2017 07		07/29/2008	VARIOUS		344,950	410,000.00	1,884	3FE
832248 AR 9	SMITHFIELD FOODS INC 4.000 2013 06		07/02/2008	VARIOUS		1,352,348	1,340,000.00	.0	3FE
845467 AD 1	SOUTHWESTERN ENERGY (144 7.500 2018 02		09/16/2008	J P MORGAN CHASE SECURITIES INC		65,813	65,000.00	650	3FE
860370 AH 8	STEWART ENTERPRISES 3.125 2014 07		07/23/2008	VARIOUS		84,297	80,000.00	90	3FE
867363 AM 5	SUNGARD DATA SYSTEMS (14 10.625 2015 05		09/19/2008	GOLDMAN SACHS & CO		677,136	685,000.00	.0	5FE
878237 AE 6	TECH DATA CORP 2.750 2026 12		09/10/2008	JEFFERIES & CO INC		223,153	240,000.00	1,063	3FE
88633P AA 2	TICKETMASTER (144A) 10.750 2016 08		07/17/2008	J P MORGAN CHASE SECURITIES INC		2,022,500	2,000,000.00	.0	3FE
902494 AP 8	TYSON FOODS INC 3.250 2013 10		09/12/2008	VARIOUS		1,242,871	1,220,000.00	54	3FE
902549 AH 7	UAL CORP 4.500 2021 06		08/15/2008	VARIOUS		998,550	1,500,000.00	9,375	5FE
909440 AP 4	UNITED AUTO GROUP INC 7.750 2016 12		08/20/2008	VARIOUS		127,394	155,000.00	2,000	4FE
913017 AR 0	UNITED TECHNOLOGIES CORP 8.875 2019 11		08/12/2008	RBC DOMINION GLOBAL MARKETS		1,240,620	1,000,000.00	22,188	1FE
918866 AR 5	VALASSIS COMMUNICATION 8.250 2015 03		09/17/2008	VARIOUS		456,113	545,000.00	10,353	4FE
91911X AB 0	VALEANT PHARMACEUTICALS 3.000 2010 08		08/11/2008	VARIOUS		299,739	320,000.00	4,403	4FE
91911X AD 6	VALEANT PHARMACEUTICALS 4.000 2013 11		08/11/2008	VARIOUS		1,093,229	1,230,000.00	11,101	4FE
929043 AE 7	VORNADO REALTY TRUST 3.625 2026 11		08/28/2008	MILLER TABAK ROBERTS		83,138	90,000.00	979	2FE
931422 AD 1	WALGREEN CO 4.875 2013 08		07/14/2008	J P MORGAN CHASE SECURITIES INC		996,090	1,000,000.00	.0	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)
942683 AC 7	WATSON PHARMACEUTICALS I 1.750 2023 03		09/24/2008	VARIOUS		133,575	140,000.00	579	3FE
95081Q AH 7	WESCO DISTRIBUTION 7.500 2017 10		07/24/2008	FTN FINANCIAL		1,795,000	2,000,000.00	43,333	4FE
95082P AG 0	WESCO INTERNATIONAL 1.750 2026 11		08/28/2008	JEFFERIES & CO INC		158,082	190,000.00	850	4
952355 AF 2	WEST CORP 11.000 2016 10		09/25/2008	VARIOUS		393,825	510,000.00	18,819	5FE
983024 AD 2	WYETH 2.621 2024 01		09/18/2008	VARIOUS		93,206	95,000.00	466	1FE
008916 AH 1	AGRIUM INC 6.750 2019 01	I	09/08/2008	MERRILL LYNCH CAPITAL MARKETS		1,999,640	2,000,000.00		2FE
06849R AB 8	BARRICK NA FINANCE 6.800 2018 09	I	09/08/2008	MORGAN STANLEY DEAN WITTER		1,995,380	2,000,000.00		2FE
775109 AK 7	ROGERS COMMUNICATION 6.800 2018 08	I	07/31/2008	CITIGROUP GLOBAL MARKETS		3,020,040	3,000,000.00		2FE
02342T AD 1	AMDOCS LIMITED 500 2024 03	F	09/22/2008	MCMAHAN SECURITIES		186,963	190,000.00	280	2FE
143658 AV 4	CARNIVAL CORP 500 2033 04	F	07/17/2008	MCMAHAN SECURITIES		76,716	120,000.00	138	1FE
423012 A# 0	HEINEKEN 6.340 2018 08	F	07/10/2008	J P MORGAN CHASE SECURITIES INC		20,000,000	20,000,000.00		2Z
45687A AA 0	INGERSOLL-RAND 6.875 2018 08	F	08/12/2008	J P MORGAN CHASE SECURITIES INC		1,997,140	2,000,000.00		2FE
458207 AD 9	INTELSAT JACKSON HLDG (1 9.500 2016 06	F	08/13/2008	VARIOUS		265,200	260,000.00	3,225	4FE
45822E AD 2	INTELSAT SUB HDLG (144A) 8.500 2013 01	F	09/24/2008	VARIOUS		866,850	890,000.00	13,758	4FE
88165F AA 0	TEVA PHARMACEUTICALS FIN 1.750 2026 02	F	07/09/2008	LEHMAN BROTHERS		55,125	50,000.00	396	2FE
902133 AH 0	TYCO ELECTRONICS 5.950 2014 01	F	07/09/2008	UBS AG		1,999,440	2,000,000.00		2FE
07401C AV 5	BSARM 2007-4 22A1 5.998 2047 06		09/04/2008	UBS AG		9,195,281	12,771,223.50	17,024	1FE
12669G 5U 1	CWHL 2005-17 1A8 5.500 2035 09		07/23/2008	ROBERT W BAIRD & CO		8,775,000	10,000,000.00	41,250	1FE
03061N JS 9	AMCAR 2005-DA A4 (AMBAC) 5.020 2012 11		07/15/2008	LEHMAN BROTHERS		274,540	296,000.00	495	1FE
14041G CL 8	COAFT 2005-C A4A (FGIC) 4.710 2012 06		08/11/2008	VARIOUS		704,940	744,000.00	2,520	1FE
14041U AC 9	COAFT 2006-C A3A (FGIC) 5.070 2011 07		08/12/2008	VARIOUS		8,270,703	8,347,346.35	10,207	2FE
4599999.	Total - Bonds - Industrial & Miscellaneous					125,852,649	133,645,777.12	490,955	XXX
6099997.	Total - Bonds - Part 3					674,294,364	681,168,389.57	1,068,635	XXX
6099999.	Total - Bonds					674,294,364	681,168,389.57	1,068,635	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
026874 11 5	AMERICAN INTL 8.50% 8/01/11 SERIES		07/22/2008	VARIOUS	50,900.000	2,802,378	0.00		P2LFE
060505 68 2	BANK OF AMERICA 7.25% SERIES L		07/21/2008	VARIOUS	800.000	745,855	0.00		P1LFE
125581 60 3	CIT GROUP INC 8.75% SER C		07/23/2008	VARIOUS	16,700.000	789,934	0.00		P2LFE
316773 20 9	FIFTH THIRD BANK 8.50% SERIES G		07/11/2008	GOLDMAN SACHS INC	8,300.000	994,444	0.00		P1LFE
493267 40 5	KEYCORP 7.75% SERIES A		09/02/2008	VARIOUS	19,200.000	1,962,375	0.00		P2LFE
G55356 AG 7	LLOYDS TSB BANK PLC PERP PFD	F	09/02/2008	TRANSFER FROM BOND	15,000,000.000	12,897,640	0.00	107,917	P1U
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos					20,192,626	XXX	107,917	XXX
Preferred Stocks - Industrial and Miscellaneous									
806605 70 5	SCHERING-PLOUGH 6.00% 8/13/10 SERIES		07/16/2008	MERRILL LYNCH	400.000	83,032	0.00		P2LFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					83,032	XXX		XXX
6599997.	Total - Preferred Stocks - Part 3					20,275,658	XXX	107,917	XXX
6599999.	Total - Preferred Stocks					20,275,658	XXX	107,917	XXX
Common Stocks - Industrial and Miscellaneous									
37250U 20 1	GEOMET INC		08/13/2008	DISTRIBUTION FROM PARTNERSHIP	12,489.000	92,169	XXX		L
64111N 10 1	NETEZZA CORP		08/06/2008	DISTRIBUTION FROM PARTNERSHIP	5,500.000	69,108	XXX		U
64128B 10 8	NEUTRAL TANDEM INC		09/22/2008	DISTRIBUTION FROM PARTNERSHIP	2,296.000	44,298	XXX		L
6899999.	Total - Common Stocks - Industrial & Miscellaneous					205,575	XXX		XXX
7299997.	Total - Common Stocks - Part 3					205,575	XXX		XXX
7299999.	Total - Common Stocks					205,575	XXX		XXX
7399999.	Total - Preferred and Common Stocks					20,481,232	XXX	107,917	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					694,775,596	XXX	1,176,552	XXX

QE04.3

(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 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 (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
911759 CL 0	HOUSING URBAN DEVELOPM 7.080.....		08/01/2008	REDEEMED.....		225,000	225,000	254,513	225,000	0	0	0	0	0	225,000	0	0	0	7,965	08/01/2016	1.....
911759 DD 7	HOUSING URBAN DEVELOPM 6.410.....		08/01/2008	REDEEMED.....		1,450,000	1,450,000	1,650,550	1,472,151	0	(22,151)	0	(22,151)	0	1,450,000	0	0	0	46,473	08/01/2014	1.....
36202C 3X 9	GNMA II PASS #00002614 6.000.....		09/20/2008	PAID ON PRINCIPAL.....		9,480	9,480	9,190	9,210	0	270	0	270	0	9,480	0	0	0	80	07/20/2028	1.....
36202D G6 2	GNMA II PASS #00002921 7.500.....		09/20/2008	PAID ON PRINCIPAL.....		4,474	4,474	4,529	4,617	0	(143)	0	(143)	0	4,474	0	0	0	73	05/20/2030	1.....
36202D J8 5	GNMA II PASS #00002987 7.500.....		09/20/2008	PAID ON PRINCIPAL.....		290	290	290	292	0	(2)	0	(2)	0	290	0	0	0	4	10/20/2030	1.....
36202D 6D 8	GNMA II PASS #00003568 5.000.....		09/20/2008	PAID ON PRINCIPAL.....		536,701	536,701	533,347	533,359	0	3,343	0	3,343	0	536,701	0	0	0	4,251	06/20/2034	1.....
36202E BU 2	GNMA II PASS #00003651 5.000.....		09/20/2008	PAID ON PRINCIPAL.....		1,605,100	1,605,100	1,595,068	1,595,444	0	9,656	0	9,656	0	1,605,100	0	0	0	12,877	12/20/2034	1.....
36202E DD 8	GNMA II PASS #00003700 4.500.....		09/20/2008	POP/PRIOR QTR ADJUST.....		89,720	89,720	84,968	85,073	0	(10,830)	0	(10,830)	0	74,243	0	15,477	15,477	0	04/20/2035	1.....
36202E ET 2	GNMA II PASS #00003746 4.500.....		09/20/2008	PAID ON PRINCIPAL.....		1,351,361	1,351,361	1,287,928	1,291,729	0	59,632	0	59,632	0	1,351,361	0	0	0	9,848	08/20/2035	1.....
36202E E7 0	GNMA II PASS #00003758 4.500.....		09/20/2008	PAID ON PRINCIPAL.....		598,211	598,211	570,918	573,621	0	24,591	0	24,591	0	598,211	0	0	0	4,856	09/20/2035	1.....
36202E E8 8	GNMA II PASS #00003759 5.000.....		09/20/2008	PAID ON PRINCIPAL.....		446,035	446,035	444,711	444,747	0	1,288	0	1,288	0	446,035	0	0	0	3,710	09/20/2035	1.....
36202E FL 8	GNMA II PASS #00003771 4.500.....		09/20/2008	PAID ON PRINCIPAL.....		1,155,609	1,155,609	1,111,371	1,115,830	0	39,779	0	39,779	0	1,155,609	0	0	0	9,830	10/20/2035	1.....
36202E F2 0	GNMA II PASS #00003785 5.000.....		09/20/2008	PAID ON PRINCIPAL.....		1,264,130	1,264,130	1,237,464	1,240,008	0	24,122	0	24,122	0	1,264,130	0	0	0	10,334	11/20/2035	1.....
36202E HF 9	GNMA II PASS #00003830 5.500.....		09/20/2008	PAID ON PRINCIPAL.....		638,190	638,190	611,964	614,021	0	24,169	0	24,169	0	638,190	0	0	0	5,509	03/20/2036	1.....
362050 EL 6	GNMA PASS TH #00021739 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		315	315	316	314	0	1	0	1	0	315	0	0	0	5	11/15/2008	1.....
362050 LS 3	GNMA PASS TH #00021937 9.000.....		07/15/2008	PAID ON PRINCIPAL.....		142	142	142	141	0	0	0	0	0	142	0	0	0	1	08/15/2008	1.....
362050 ZA 7	GNMA PASS TH #00022337 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		114	114	115	114	0	0	0	0	0	114	0	0	0	1	09/15/2008	1.....
362051 C5 1	GNMA PASS TH #00022592 9.000.....		07/15/2008	PAID ON PRINCIPAL.....		326	326	328	325	0	1	0	1	0	326	0	0	0	2	08/15/2008	1.....
362051 TV 6	GNMA PASS TH #00023064 9.000.....		07/15/2008	PAID ON PRINCIPAL.....		328	328	329	327	0	1	0	1	0	328	0	0	0	2	09/15/2008	1.....
362051 XW 9	GNMA PASS TH #00023193 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		333	333	334	332	0	1	0	1	0	333	0	0	0	5	03/15/2009	1.....
362052 A5 1	GNMA PASS TH #00023428 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		367	367	371	366	0	1	0	1	0	367	0	0	0	5	11/15/2008	1.....
362052 EU 2	GNMA PASS TH #00023547 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		144	144	145	144	0	0	0	0	0	144	0	0	0	1	09/15/2008	1.....
362052 GQ 9	GNMA PASS TH #00023607 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		580	580	588	579	0	1	0	1	0	580	0	0	0	7	11/15/2008	1.....
362052 HU 9	GNMA PASS TH #00023643 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		252	252	253	252	0	1	0	1	0	252	0	0	0	4	12/15/2008	1.....
362052 MW 9	GNMA PASS TH #00023773 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		289	289	290	289	0	1	0	1	0	289	0	0	0	5	12/15/2008	1.....
362052 Q5 4	GNMA PASS TH #00023876 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		414	414	419	413	0	1	0	1	0	414	0	0	0	5	10/15/2008	1.....
362052 RM 6	GNMA PASS TH #00023892 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		102	102	102	101	0	0	0	0	0	102	0	0	0	1	10/15/2008	1.....
362052 TK 8	GNMA PASS TH #00023954 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		659	659	662	658	0	2	0	2	0	659	0	0	0	10	12/15/2008	1.....
362052 T9 3	GNMA PASS TH #00023976 9.000.....		07/15/2008	PAID ON PRINCIPAL.....		113	113	113	112	0	0	0	0	0	113	0	0	0	1	11/15/2008	1.....
362052 WZ 1	GNMA PASS TH #00024064 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		43	43	44	43	0	0	0	0	0	43	0	0	0	1	11/15/2008	1.....
362052 3J 9	GNMA PASS TH #00024201 9.000.....		07/15/2008	PAID ON PRINCIPAL.....		243	243	244	242	0	1	0	1	0	243	0	0	0	2	09/15/2008	1.....
362053 EY 2	GNMA PASS TH #00024451 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		780	780	783	777	0	2	0	2	0	780	0	0	0	10	11/15/2008	1.....
362054 RJ 9	GNMA PASS TH #00025689 9.000.....		07/15/2008	PAID ON PRINCIPAL.....		55	55	55	54	0	0	0	0	0	55	0	0	0	0	09/15/2008	1.....
362054 T9 9	GNMA PASS TH #00025776 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		394	394	395	393	0	1	0	1	0	394	0	0	0	4	09/15/2008	1.....
362054 7K 8	GNMA PASS TH #00026098 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		342	342	343	341	0	1	0	1	0	342	0	0	0	4	09/15/2008	1.....
362055 B2 0	GNMA PASS TH #00026157 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		159	159	159	158	0	0	0	0	0	159	0	0	0	2	10/15/2008	1.....
362055 B3 8	GNMA PASS TH #00026158 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		87	87	87	87	0	0	0	0	0	87	0	0	0	1	10/15/2008	1.....
362055 DP 7	GNMA PASS TH #00026210 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		960	960	963	957	0	3	0	3	0	960	0	0	0	14	11/15/2008	1.....
362055 LQ 6	GNMA PASS TH #00026435 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		410	410	412	409	0	1	0	1	0	410	0	0	0	6	12/15/2008	1.....
362055 NW 1	GNMA PASS TH #00026505 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		693	693	696	692	0	2	0	2	0	693	0	0	0	10	12/15/2008	1.....
362055 PM 1	GNMA PASS TH #00026528 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		138	138	139	138	0	0	0	0	0	138	0	0	0	2	10/15/2008	1.....
362055 QZ 1	GNMA PASS TH #00026572 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		891	891	894	889	0	2	0	2	0	891	0	0	0	13	02/15/2009	1.....
362055 SN 6	GNMA PASS TH #00026625 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		263	263	264	262	0	1	0	1	0	263	0	0	0	4	12/15/2008	1.....
362055 SW 6	GNMA PASS TH #00026633 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		350	350	355	350	0	1	0	1	0	350	0	0	0	5	02/15/2009	1.....
362055 TE 5	GNMA PASS TH #00026649 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		996	996	1,000	994	0	3	0	3	0	996	0	0	0	15	06/15/2009	1.....
362055 UZ 8	GNMA PASS TH #00026706 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		569	569	571	567	0	2	0	2	0	569	0	0	0	8	11/15/2008	1.....
362055 V7 5	GNMA PASS TH #00026732 9.000.....		07/15/2008	PAID ON PRINCIPAL.....		75	75	76	75	0	0	0	0	0	75	0	0	0	1	10/15/2008	1.....
362055 W9 2	GNMA PASS TH #00026772 9.000.....		09/15/2008	PAID ON PRINCIPAL.....		537	537	539	536	0	1	0	1	0	537	0	0	0	8	10/15/2008	1.....
362055 XX 8	GNMA PASS TH #00026794 9.000.....		08/15/2008	PAID ON PRINCIPAL.....		616	616	625	615	0	1	0	1	0	616	0	0	0	7	10/15/2008	1.....

QE05

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
362055 XZ 3	GNMA PASS TH #00026796 9.000		07/15/2008	PAID ON PRINCIPAL		163	163	164	163	0	0	0	0	0	163	0	0	0	1	10/15/2008	1
362055 YS 8	GNMA PASS TH #00026821 9.000		07/15/2008	PAID ON PRINCIPAL		146	146	146	145	0	0	0	0	0	146	0	0	0	1	10/15/2008	1
362055 3N 3	GNMA PASS TH #00026905 9.000		08/15/2008	PAID ON PRINCIPAL		270	270	271	270	0	1	0	1	0	270	0	0	0	3	10/15/2008	1
362056 EA 7	GNMA PASS TH #00027129 9.000		09/15/2008	PAID ON PRINCIPAL		152	152	153	152	0	0	0	0	0	152	0	0	0	2	02/15/2009	1
362056 FM 0	GNMA PASS TH #00027172 9.000		09/15/2008	PAID ON PRINCIPAL		858	858	861	855	0	2	0	2	0	858	0	0	0	11	11/15/2008	1
362056 GD 9	GNMA PASS TH #00027196 9.000		08/15/2008	PAID ON PRINCIPAL		213	213	213	212	0	1	0	1	0	213	0	0	0	3	09/15/2008	1
362056 RQ 8	GNMA PASS TH #00027495 9.000		09/15/2008	PAID ON PRINCIPAL		389	389	390	388	0	1	0	1	0	389	0	0	0	6	01/15/2009	1
362056 RA 1	GNMA PASS TH #00027503 9.000		09/15/2008	PAID ON PRINCIPAL		628	628	637	628	0	1	0	1	0	628	0	0	0	9	11/15/2008	1
362056 SA 2	GNMA PASS TH #00027513 9.000		08/15/2008	PAID ON PRINCIPAL		711	711	714	709	0	2	0	2	0	711	0	0	0	8	12/15/2008	1
362056 TF 0	GNMA PASS TH #00027550 9.000		07/15/2008	PAID ON PRINCIPAL		49	49	49	48	0	0	0	0	0	49	0	0	0	0	12/15/2008	1
362056 TH 6	GNMA PASS TH #00027552 9.000		09/15/2008	PAID ON PRINCIPAL		504	504	506	503	0	1	0	1	0	504	0	0	0	5	12/15/2008	1
362056 UK 7	GNMA PASS TH #00027586 9.000		09/15/2008	PAID ON PRINCIPAL		265	265	266	264	0	1	0	1	0	265	0	0	0	4	03/15/2009	1
362056 XU 2	GNMA PASS TH #00027691 9.000		09/15/2008	PAID ON PRINCIPAL		280	280	281	279	0	1	0	1	0	280	0	0	0	5	10/15/2008	1
362056 3F 8	GNMA PASS TH #00027798 9.000		09/15/2008	PAID ON PRINCIPAL		860	860	864	858	0	2	0	2	0	860	0	0	0	13	10/15/2008	1
362056 3W 1	GNMA PASS TH #00027813 9.000		08/15/2008	PAID ON PRINCIPAL		103	103	105	103	0	0	0	0	0	103	0	0	0	1	11/15/2008	1
362056 4R 1	GNMA PASS TH #00027832 9.000		09/15/2008	PAID ON PRINCIPAL		1,195	1,195	1,200	1,192	0	3	0	3	0	1,195	0	0	0	20	12/15/2008	1
362056 6T 5	GNMA PASS TH #00027882 9.000		09/15/2008	PAID ON PRINCIPAL		174	174	175	173	0	0	0	0	0	174	0	0	0	3	12/15/2008	1
362056 7M 9	GNMA PASS TH #00027900 9.000		09/15/2008	PAID ON PRINCIPAL		480	480	482	478	0	1	0	1	0	480	0	0	0	7	11/15/2008	1
362057 CN 9	GNMA PASS TH #00027977 9.000		09/15/2008	PAID ON PRINCIPAL		162	162	163	162	0	0	0	0	0	162	0	0	0	3	11/15/2008	1
362057 CP 4	GNMA PASS TH #00027978 9.000		09/15/2008	PAID ON PRINCIPAL		258	258	259	257	0	1	0	1	0	258	0	0	0	4	12/15/2008	1
362057 FC 0	GNMA PASS TH #00028063 9.000		09/15/2008	PAID ON PRINCIPAL		271	271	272	270	0	1	0	1	0	271	0	0	0	3	11/15/2008	1
362057 NT 4	GNMA PASS TH #00028302 9.000		09/15/2008	PAID ON PRINCIPAL		217	217	218	217	0	1	0	1	0	217	0	0	0	3	12/15/2008	1
362057 VX 6	GNMA PASS TH #00028530 9.000		09/15/2008	PAID ON PRINCIPAL		293	293	297	292	0	1	0	1	0	293	0	0	0	3	12/15/2008	1
362057 V2 4	GNMA PASS TH #00028533 9.000		09/15/2008	PAID ON PRINCIPAL		220	220	221	220	0	1	0	1	0	220	0	0	0	4	12/15/2008	1
362057 YB 1	GNMA PASS TH #00028606 9.000		09/15/2008	PAID ON PRINCIPAL		322	322	323	321	0	1	0	1	0	322	0	0	0	5	02/15/2009	1
362057 Z4 6	GNMA PASS TH #00028663 9.000		09/15/2008	PAID ON PRINCIPAL		251	251	252	250	0	1	0	1	0	251	0	0	0	4	05/15/2009	1
362057 5K 3	GNMA PASS TH #00028750 9.000		09/15/2008	PAID ON PRINCIPAL		387	387	389	386	0	1	0	1	0	387	0	0	0	6	12/15/2008	1
362058 BY 4	GNMA PASS TH #00028855 9.000		09/15/2008	PAID ON PRINCIPAL		294	294	296	294	0	1	0	1	0	294	0	0	0	5	12/15/2008	1
362058 SM 2	GNMA PASS TH #00029324 9.000		09/15/2008	PAID ON PRINCIPAL		46	46	47	46	0	0	0	0	0	46	0	0	0	1	01/15/2009	1
362058 W6 2	GNMA PASS TH #00029469 9.000		09/15/2008	PAID ON PRINCIPAL		237	237	240	237	0	0	0	0	0	237	0	0	0	2	01/15/2009	1
362058 XV 6	GNMA PASS TH #00029492 9.000		09/15/2008	PAID ON PRINCIPAL		146	146	147	146	0	0	0	0	0	146	0	0	0	2	02/15/2009	1
362058 YG 8	GNMA PASS TH #00029511 9.000		09/15/2008	PAID ON PRINCIPAL		240	240	243	239	0	0	0	0	0	240	0	0	0	4	04/15/2009	1
362059 AX 5	GNMA PASS TH #00029722 9.000		09/15/2008	PAID ON PRINCIPAL		193	193	194	193	0	0	0	0	0	193	0	0	0	3	03/15/2009	1
362059 HZ 3	GNMA PASS TH #00029948 9.000		09/15/2008	PAID ON PRINCIPAL		516	516	518	515	0	1	0	1	0	516	0	0	0	8	05/15/2009	1
362059 M7 9	GNMA PASS TH #00030082 9.000		09/15/2008	PAID ON PRINCIPAL		622	622	630	621	0	1	0	1	0	622	0	0	0	9	02/15/2009	1
362059 TV 9	GNMA PASS TH #00030264 9.000		09/15/2008	PAID ON PRINCIPAL		1,315	1,315	1,332	1,314	0	1	0	1	0	1,315	0	0	0	22	05/15/2009	1
362059 WE 3	GNMA PASS TH #00030345 9.000		09/15/2008	PAID ON PRINCIPAL		564	564	566	562	0	1	0	1	0	564	0	0	0	8	03/15/2009	1
362059 X3 6	GNMA PASS TH #00030398 9.000		09/15/2008	PAID ON PRINCIPAL		235	235	238	235	0	0	0	0	0	235	0	0	0	4	06/15/2009	1
362059 ZH 3	GNMA PASS TH #00030444 9.000		09/15/2008	PAID ON PRINCIPAL		1,024	1,024	1,028	1,022	0	3	0	3	0	1,024	0	0	0	14	05/15/2009	1
362060 GX 7	GNMA PASS TH #00030814 9.000		09/15/2008	PAID ON PRINCIPAL		151	151	152	151	0	0	0	0	0	151	0	0	0	2	04/15/2009	1
362060 HD 0	GNMA PASS TH #00030828 9.000		09/15/2008	PAID ON PRINCIPAL		510	510	512	509	0	1	0	1	0	510	0	0	0	8	06/15/2009	1
362060 KU 8	GNMA PASS TH #00030907 9.000		09/15/2008	PAID ON PRINCIPAL		302	302	303	301	0	1	0	1	0	302	0	0	0	5	04/15/2009	1
362060 K6 1	GNMA PASS TH #00030917 9.000		09/15/2008	PAID ON PRINCIPAL		400	400	401	399	0	1	0	1	0	400	0	0	0	6	05/15/2009	1
362060 LD 5	GNMA PASS TH #00030924 9.000		09/15/2008	PAID ON PRINCIPAL		72	72	72	72	0	0	0	0	0	72	0	0	0	1	05/15/2009	1
362060 QM 0	GNMA PASS TH #00031060 9.000		09/15/2008	PAID ON PRINCIPAL		200	200	202	199	0	0	0	0	0	200	0	0	0	3	03/15/2009	1
362060 UJ 2	GNMA PASS TH #00031185 9.000		09/15/2008	PAID ON PRINCIPAL		1,083	1,083	1,087	1,080	0	3	0	3	0	1,083	0	0	0	16	04/15/2009	1
362060 Z3 2	GNMA PASS TH #00031362 9.000		09/15/2008	PAID ON PRINCIPAL		319	319	321	319	0	1	0	1	0	319	0	0	0	5	04/15/2009	1
362061 MB 6	GNMA PASS TH #00031854 9.000		09/15/2008	PAID ON PRINCIPAL		587	587	589	585	0	1	0	1	0	587	0	0	0	9	05/15/2009	1
362062 PH 8	GNMA PASS TH #00032824 9.000		09/15/2008	PAID ON PRINCIPAL		586	586	588	584	0	1	0	1	0	586	0	0	0	9	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 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.							
36216C	KY 2 GNMA PASS TH #00160611 9.500		09/15/2008	PAID ON PRINCIPAL		149	149	159	161	0	(12)	0	(12)	0	149	0	0	0	2	09/15/2016	1
36216G	N3 8 GNMA PASS TH #00164310 9.500		09/15/2008	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	09/15/2018	1
36216Q	Q9 7 GNMA PASS TH #00179680 9.500		09/15/2008	PAID ON PRINCIPAL		61	61	65	64	0	(3)	0	(3)	0	61	0	0	0	1	10/15/2016	1
362161	7E 5 GNMA PASS TH #00180993 9.500		09/15/2008	PAID ON PRINCIPAL		209	209	223	217	0	(8)	0	(8)	0	209	0	0	0	4	11/15/2019	1
362164	W5 0 GNMA PASS TH #00183468 9.500		09/15/2008	PAID ON PRINCIPAL		209	209	223	224	0	(15)	0	(15)	0	209	0	0	0	3	10/15/2016	1
362167	NJ 3 GNMA PASS TH #00185893 9.500		09/15/2008	PAID ON PRINCIPAL		50	50	54	54	0	(4)	0	(4)	0	50	0	0	0	1	10/15/2016	1
36217D	UZ 5 GNMA PASS TH #00190600 9.500		09/15/2008	PAID ON PRINCIPAL		166	166	177	172	0	(6)	0	(6)	0	166	0	0	0	3	08/15/2016	1
36217J	QQ 7 GNMA PASS TH #00194963 9.000		09/15/2008	PAID ON PRINCIPAL		38	38	41	40	0	(2)	0	(2)	0	38	0	0	0	1	09/15/2019	1
36217S	TL 5 GNMA PASS TH #00202255 9.500		09/15/2008	PAID ON PRINCIPAL		43	43	46	46	0	(2)	0	(2)	0	43	0	0	0	1	08/15/2017	1
36217T	CA 5 GNMA PASS TH #00202665 9.500		09/15/2008	PAID ON PRINCIPAL		98	98	104	105	0	(7)	0	(7)	0	98	0	0	0	2	11/15/2019	1
36217T	CQ 0 GNMA PASS TH #00202679 9.500		09/15/2008	PAID ON PRINCIPAL		14	14	15	16	0	(1)	0	(1)	0	14	0	0	0	0	12/15/2019	1
362172	N4 6 GNMA PASS TH #00210211 9.500		09/15/2008	PAID ON PRINCIPAL		30	30	32	32	0	(2)	0	(2)	0	30	0	0	0	0	07/15/2017	1
36218J	4S 6 GNMA PASS TH #00224133 9.000		09/15/2008	PAID ON PRINCIPAL		223	223	238	231	0	(8)	0	(8)	0	223	0	0	0	3	06/15/2018	1
36218X	3Z 0 GNMA PASS TH #00235816 9.500		09/15/2008	PAID ON PRINCIPAL		145	145	154	154	0	(9)	0	(9)	0	145	0	0	0	2	06/15/2018	1
36219L	BK 9 GNMA PASS TH #00252142 9.500		09/15/2008	PAID ON PRINCIPAL		84	84	90	90	0	(5)	0	(5)	0	84	0	0	0	1	10/15/2018	1
362191	X7 8 GNMA PASS TH #00264502 9.500		09/15/2008	PAID ON PRINCIPAL		47	47	50	51	0	(4)	0	(4)	0	47	0	0	0	1	09/15/2018	1
36205E	EM 4 GNMA PASS TH #00388140 6.000		09/15/2008	PAID ON PRINCIPAL		3,166	3,166	3,105	3,151	0	14	0	14	0	3,166	0	0	0	32	02/15/2009	1
36205E	GC 4 GNMA PASS TH #00388195 6.000		07/15/2008	PAID ON PRINCIPAL		4,706	4,706	4,615	4,682	0	24	0	24	0	4,706	0	0	0	24	05/15/2009	1
36205E	H8 2 GNMA PASS TH #00388255 6.000		09/15/2008	PAID ON PRINCIPAL		3,806	3,806	3,733	3,788	0	18	0	18	0	3,806	0	0	0	37	04/15/2009	1
36205E	J8 0 GNMA PASS TH #00388287 6.000		09/15/2008	PAID ON PRINCIPAL		1,663	1,663	1,631	1,656	0	7	0	7	0	1,663	0	0	0	16	03/15/2009	1
36205E	KX 3 GNMA PASS TH #00388310 6.000		09/15/2008	PAID ON PRINCIPAL		1,549	1,549	1,519	1,542	0	7	0	7	0	1,549	0	0	0	16	02/15/2009	1
36205E	U5 3 GNMA PASS TH #00388604 6.000		09/15/2008	PAID ON PRINCIPAL		133	133	131	133	0	1	0	1	0	133	0	0	0	1	02/15/2009	1
36205E	4Z 6 GNMA PASS TH #00388840 6.000		09/15/2008	PAID ON PRINCIPAL		2,096	2,096	2,056	2,087	0	10	0	10	0	2,096	0	0	0	21	03/15/2009	1
36205F	KV 5 GNMA PASS TH #00389203 6.000		09/15/2008	PAID ON PRINCIPAL		2,808	2,808	2,754	2,797	0	12	0	12	0	2,808	0	0	0	26	02/15/2009	1
36205F	5Q 1 GNMA PASS TH #00389760 5.000		09/15/2008	PAID ON PRINCIPAL		18,279	18,279	18,696	18,557	0	(278)	0	(278)	0	18,279	0	0	0	152	11/15/2017	1
36201M	A8 5 GNMA PASS TH #00586931 5.000		09/15/2008	PAID ON PRINCIPAL		7,325	7,325	7,511	7,477	0	(151)	0	(151)	0	7,325	0	0	0	61	10/15/2017	1
36201M	SA 1 GNMA PASS TH #00587413 5.500		09/15/2008	PAID ON PRINCIPAL		66,797	66,797	68,258	68,716	0	(1,919)	0	(1,919)	0	66,797	0	0	0	611	11/15/2032	1
36201M	SJ 2 GNMA PASS TH #00587421 5.500		09/15/2008	PAID ON PRINCIPAL		30,608	30,608	31,278	31,361	0	(753)	0	(753)	0	30,608	0	0	0	281	11/15/2032	1
36201P	VA 0 GNMA PASS TH #00589309 5.000		09/15/2008	PAID ON PRINCIPAL		7,295	7,295	7,479	7,436	0	(141)	0	(141)	0	7,295	0	0	0	61	08/15/2017	1
36201U	BA 1 GNMA PASS TH #00593233 5.000		09/15/2008	PAID ON PRINCIPAL		15,019	15,019	15,362	15,323	0	(304)	0	(304)	0	15,019	0	0	0	125	10/15/2017	1
36201V	ZG 0 GNMA PASS TH #00594843 5.000		09/15/2008	PAID ON PRINCIPAL		14,874	14,874	15,250	15,215	0	(341)	0	(341)	0	14,874	0	0	0	124	08/15/2017	1
36200A	A7 4 GNMA PASS TH #00595030 5.000		09/15/2008	PAID ON PRINCIPAL		8,465	8,465	8,680	8,641	0	(176)	0	(176)	0	8,465	0	0	0	71	10/15/2017	1
36200M	YX 5 GNMA PASS TH #00604726 4.500		09/15/2008	PAID ON PRINCIPAL		199,936	199,936	190,556	189,833	0	10,104	0	10,104	0	199,936	0	0	0	1,442	10/15/2033	1
36290R	YQ 0 GNMA PASS TH #00615519 4.500		09/15/2008	PAID ON PRINCIPAL		114,483	114,483	107,864	107,713	0	6,770	0	6,770	0	114,483	0	0	0	795	09/15/2033	1
36290R	6X 6 GNMA PASS TH #00615686 4.500		09/15/2008	PAID ON PRINCIPAL		36,300	36,300	34,201	34,161	0	2,139	0	2,139	0	36,300	0	0	0	224	10/15/2033	1
59021*	AK 7 MERRILL LYNCH FHA PROJ 7.430		09/25/2008	PAID ON PRINCIPAL		5,294	5,294	5,183	5,229	0	65	0	65	0	5,294	0	0	0	66	02/01/2021	1
59020M	AA 1 MERRILL LYNCH FHA PROJ 7.430		09/01/2008	PAID ON PRINCIPAL		1,051	1,051	1,023	1,031	0	19	0	19	0	1,051	0	0	0	7	08/01/2024	1
75932@	AD 5 REILLY MTG ASSOC LP FH 7.430		09/25/2008	PAID ON PRINCIPAL		311	311	310	310	0	1	0	1	0	311	0	0	0	4	07/01/2022	1
831641	DQ 5 SBIC PS 2003-10B 1 5.136		08/12/2008	PAID ON PRINCIPAL		26,475	26,475	26,475	26,475	0	0	0	0	0	26,475	0	0	0	343	08/10/2013	1
831641	DL 6 SBIC 2002-10B 1 4.670		09/10/2008	PAID ON PRINCIPAL		395,099	395,099	395,099	395,099	0	0	0	0	0	395,099	0	0	0	9,301	09/10/2012	1
0399999	Total - Bonds - U.S. Government					10,375,969	10,375,969	10,383,995	10,191,656	0	168,835	0	168,835	0	10,360,491	0	15,477	15,477	130,720	XXX	XXX
Bonds - States, Territories and Possessions																					
130623	BB 6 CALIFORNIA GENERAL OBL 3.900		07/01/2008	MATURED		3,000,000	3,000,000	2,985,000	2,999,490	0	510	0	510	0	3,000,000	0	0	0	58,500	07/01/2008	1FE
20772G	KD 9 CONNECTICUT GENERAL OB 6.500		09/25/2008	TENDERED		60,955,000	60,955,000	60,955,000	60,955,000	0	0	0	0	0	60,955,000	0	0	0	0	03/01/2023	1
341145	AS 9 FLORIDA GENERAL OBLIGA 5.900		07/01/2008	MATURED		15,000	15,000	14,288	14,976	0	24	0	24	0	15,000	0	0	0	443	07/01/2008	1
575827	X4 7 MASSACHUSETTS GENERAL 6.400		09/25/2008	TENDERED		28,050,000	28,050,000	28,050,000	28,050,000	0	0	0	0	0	28,050,000	0	0	0	0	01/01/2021	1
882716	DK 6 TEXAS GENERAL OBLIGATI 6.500		08/01/2008	MATURED		1,580,000	1,580,000	1,676,285	1,580,000	0	0	0	0	0	1,580,000	0	0	0	51,350	08/01/2008	1
1799999	Total - Bonds - States, Territories & Possessions					93,600,000	93,600,000	93,680,573	93,599,466	0	534	0	534	0	93,600,000	0	0	0	110,293	XXX	XXX
Bonds - Political Subdivisions of States																					

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
041790 HG 4	ARLINGTON GENERAL OBLI 5.375		08/15/2008	MATURED		2,650,000	2,650,000	2,470,020	2,638,367	0	11,634	0	11,634	0	2,650,000	0	0	0	71,219	08/15/2008	1FE
517696 RY 8	LAS VEGAS MED TERM GO 4.900		08/01/2008	MATURED		250,000	250,000	256,203	251,915	0	(1,915)	0	(1,915)	0	250,000	0	0	0	6,125	08/01/2008	1FE
684575 WF 6	ORANGE CO GENERAL OBLI 5.000		07/15/2008	REDEEMED		1,666,500	1,650,000	1,636,520	1,661,402	0	5,099	0	5,099	0	1,666,500	0	0	0	41,250	07/15/2015	1FE
684575 WG 4	ORANGE CO GENERAL OBLI 5.000		07/15/2008	REDEEMED		474,700	470,000	464,416	472,985	0	1,716	0	1,716	0	474,700	0	0	0	11,750	07/15/2016	1FE
821686 VT 6	SHELBY CO GENERAL OBLI 6.500		09/25/2008	TENDERED		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	0	12/01/2031	1
927734 DA 8	VIRGINIA BEACH GENERAL 5.400		07/15/2008	MATURED		2,600,000	2,600,000	2,486,081	2,593,614	0	6,386	0	6,386	0	2,600,000	0	0	0	70,200	07/15/2008	1FE
2499999	Total - Bonds - Political Subdivisions					57,641,200	57,620,000	57,313,239	57,618,282	0	22,919	0	22,919	0	57,641,200	0	0	0	200,544	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
857320 3F 0	ALLEGHENY CO PUB SCH B 5.000		07/15/2008	MATURED		300,000	300,000	307,866	302,301	0	(2,301)	0	(2,301)	0	300,000	0	0	0	7,500	07/15/2008	1FE
000000 00 0	CAPITAL CITY ECONOMIC 5.000		09/30/2008	REDEEMED		157,399	157,399	157,399	157,399	0	0	0	0	0	157,399	0	0	0	4,088	12/01/2027	6*
246428 QN 9	DELAWARE TRANS AUTH SR 5.000		07/01/2008	MATURED		300,000	300,000	307,653	302,127	0	(2,127)	0	(2,127)	0	300,000	0	0	0	7,500	07/01/2008	1FE
3128JM N7 8	FH (3/1 ARM) 4.550		07/15/2008	PAID ON PRINCIPAL		350,284	350,284	348,457	348,503	0	1,781	0	1,781	0	350,284	0	0	0	1,331	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) 4.599		08/15/2008	PAID ON PRINCIPAL		656,694	656,694	653,268	653,355	0	3,339	0	3,339	0	656,694	0	0	0	4,972	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) 5.360		09/15/2008	PAID ON PRINCIPAL		295,756	295,756	294,213	294,252	0	1,504	0	1,504	0	295,756	0	0	0	3,360	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.536		07/15/2008	PAID ON PRINCIPAL		40,477	40,477	40,223	40,229	0	248	0	248	0	40,477	0	0	0	152	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.581		08/15/2008	PAID ON PRINCIPAL		427,830	427,830	425,140	425,208	0	2,623	0	2,623	0	427,830	0	0	0	3,221	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.651		09/15/2008	PAID ON PRINCIPAL		1,050,218	1,050,218	1,043,613	1,043,780	0	6,438	0	6,438	0	1,050,218	0	0	0	11,876	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) 4.767		07/15/2008	PAID ON PRINCIPAL		377,673	377,673	376,787	376,800	0	872	0	872	0	377,673	0	0	0	1,501	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.785		08/15/2008	PAID ON PRINCIPAL		386,281	386,281	385,376	385,389	0	892	0	892	0	386,281	0	0	0	3,070	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.800		09/15/2008	PAID ON PRINCIPAL		618,673	618,673	617,223	617,244	0	1,429	0	1,429	0	618,673	0	0	0	7,375	10/01/2035	1
31406G 5S 4	FN (10/1 ARM) 5.084		09/25/2008	PAID ON PRINCIPAL		69,759	69,759	70,402	70,378	0	(619)	0	(619)	0	69,759	0	0	0	601	03/01/2035	1
31406G 5S 4	FN (10/1 ARM) 5.088		07/25/2008	PAID ON PRINCIPAL		1,268	1,268	1,280	1,279	0	(11)	0	(11)	0	1,268	0	0	0	5	03/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.099		09/25/2008	PAID ON PRINCIPAL		75,690	75,690	76,352	76,326	0	(636)	0	(636)	0	75,690	0	0	0	337	02/01/2035	1
31406M BP 0	FN (10/1 ARM) 4.989		09/25/2008	PAID ON PRINCIPAL		291,994	291,994	286,884	286,980	0	5,014	0	5,014	0	291,994	0	0	0	3,646	03/01/2035	1
31406M BP 0	FN (10/1 ARM) 4.995		08/25/2008	PAID ON PRINCIPAL		7,471	7,471	7,340	7,342	0	128	0	128	0	7,471	0	0	0	47	03/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.821		07/25/2008	PAID ON PRINCIPAL		122,617	122,617	122,676	122,676	0	(59)	0	(59)	0	122,617	0	0	0	493	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.823		09/25/2008	PAID ON PRINCIPAL		32,602	32,602	32,621	32,621	0	(19)	0	(19)	0	32,602	0	0	0	393	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.824		08/25/2008	PAID ON PRINCIPAL		130,522	130,522	130,585	130,585	0	(63)	0	(63)	0	130,522	0	0	0	1,049	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.902		09/25/2008	PAID ON PRINCIPAL		254,979	254,979	255,776	255,747	0	(767)	0	(767)	0	254,979	0	0	0	2,142	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.915		07/25/2008	PAID ON PRINCIPAL		122,532	122,532	122,915	122,901	0	(369)	0	(369)	0	122,532	0	0	0	502	07/01/2035	1
31407C HK 6	FN (10/1 ARM) 4.995		08/25/2008	PAID ON PRINCIPAL		55,003	55,003	55,087	55,085	0	(82)	0	(82)	0	55,003	0	0	0	338	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 4.997		09/25/2008	PAID ON PRINCIPAL		342,121	342,121	342,648	342,631	0	(510)	0	(510)	0	342,121	0	0	0	4,273	07/25/2035	1
31407E MK 6	FN (10/1 ARM) 4.952		09/25/2008	PAID ON PRINCIPAL		147,421	147,421	146,085	146,124	0	1,297	0	1,297	0	147,421	0	0	0	1,826	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.954		08/25/2008	PAID ON PRINCIPAL		208,149	208,149	206,263	206,317	0	1,832	0	1,832	0	208,149	0	0	0	1,719	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.955		07/25/2008	PAID ON PRINCIPAL		184,424	184,424	182,752	182,801	0	1,623	0	1,623	0	184,424	0	0	0	761	07/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.678		09/25/2008	PAID ON PRINCIPAL		114,704	114,704	112,900	112,957	0	1,747	0	1,747	0	114,704	0	0	0	961	08/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.679		07/25/2008	PAID ON PRINCIPAL		342,539	342,539	337,144	337,313	0	5,226	0	5,226	0	342,539	0	0	0	1,337	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.327		09/25/2008	PAID ON PRINCIPAL		295,216	295,216	293,879	293,909	0	1,308	0	1,308	0	295,216	0	0	0	3,227	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.346		07/25/2008	PAID ON PRINCIPAL		285,258	285,258	283,965	283,994	0	1,264	0	1,264	0	285,258	0	0	0	1,052	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.352		08/25/2008	PAID ON PRINCIPAL		54,685	54,685	54,437	54,443	0	242	0	242	0	54,685	0	0	0	400	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.515		09/25/2008	PAID ON PRINCIPAL		34,360	34,360	34,192	34,197	0	164	0	164	0	34,360	0	0	0	220	04/01/2035	1
31406W LD 4	FN (3/1 ARM) 4.462		07/25/2008	PAID ON PRINCIPAL		7,269	7,269	7,236	7,237	0	32	0	32	0	7,269	0	0	0	27	06/01/2035	1
31406W LD 4	FN (3/1 ARM) 4.463		09/25/2008	PAID ON PRINCIPAL		14,631	14,631	14,564	14,566	0	64	0	64	0	14,631	0	0	0	133	06/01/2035	1
31407C D8 7	FN (3/1 ARM) 4.754		07/25/2008	PAID ON PRINCIPAL		122,534	122,534	121,682	121,713	0	821	0	821	0	122,534	0	0	0	440	07/25/2035	1
31407C D8 7	FN (3/1 ARM) 4.756		08/25/2008	PAID ON PRINCIPAL		515,070	515,070	511,489	511,619	0	3,451	0	3,451	0	515,070	0	0	0	3,892	07/25/2035	1
31407C D8 7	FN (3/1 ARM) 4.774		09/25/2008	PAID ON PRINCIPAL		257,528	257,528	255,737	255,803	0	1,725	0	1,725	0	257,528	0	0	0	2,966	07/25/2035	1
31407F ML 1	FN (3/1 ARM) 4.708		07/25/2008	PAID ON PRINCIPAL		272,650	272,650	271,436	271,470	0	1,181	0	1,181	0	272,650	0	0	0	1,068	10/01/2035	1
31407F ML 1	FN (3/1 ARM) 4.810		08/25/2008	PAID ON PRINCIPAL		220,386	220,386	219,405	219,432	0	954	0	954	0	220,386	0	0	0	1,727	10/01/2035	1
31407F ML 1	FN (3/1 ARM) 4.878		09/25/2008	PAID ON PRINCIPAL		354,548	354,548	352,970	353,013	0	1,535	0	1,535	0	354,548	0	0	0	4,200	10/01/2035	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)
31403K 3F 8	FN (5/1 ARM) 4.431		07/25/2008	PAID ON PRINCIPAL		265,668	265,668	263,841	263,917	0	1,751	0	1,751	0	265,668	0	0	0	980	11/01/2033	1
31403K 3F 8	FN (5/1 ARM) 4.448		08/25/2008	PAID ON PRINCIPAL		144,866	144,866	143,870	143,912	0	955	0	955	0	144,866	0	0	0	1,068	11/01/2033	1
31403K 3F 8	FN (5/1 ARM) 4.449		09/25/2008	PAID ON PRINCIPAL		193,497	193,497	192,167	192,222	0	1,275	0	1,275	0	193,497	0	0	0	2,142	11/01/2033	1
31403V G4 5	FN (5/1 ARM) 4.355		07/25/2008	PAID ON PRINCIPAL		55,422	55,422	54,928	54,944	0	478	0	478	0	55,422	0	0	0	200	01/01/2034	1
31403V G4 5	FN (5/1 ARM) 4.366		09/25/2008	PAID ON PRINCIPAL		98,122	98,122	97,248	97,276	0	846	0	846	0	98,122	0	0	0	735	01/01/2034	1
31405R UD 6	FN (7/1 ARM) 4.921		09/25/2008	PAID ON PRINCIPAL		594,146	594,146	593,589	593,611	0	535	0	535	0	594,146	0	0	0	2,459	12/01/2034	1
44237N CH 3	HOUSTON HOTEL OCCUPANC 5.500		09/01/2008	MATURED		150,000	150,000	155,283	151,788	0	(1,788)	0	(1,788)	0	150,000	0	0	0	4,125	09/01/2008	1FE
455254 DQ 2	INDIANAPOLIS ARPT AUTH 5.600		07/01/2008	REDEEMED		4,045,000	4,045,000	4,178,970	4,061,625	0	(16,625)	0	(16,625)	0	4,045,000	0	0	0	113,260	07/01/2015	1FE
485424 JC 0	KANSAS DEPT TRANSN HWY 4.750		09/25/2008	TENDERED		15,100,000	15,100,000	15,100,000	15,100,000	0	0	0	0	15,100,000	0	0	0	0	0	09/01/2019	1
591745 XM 1	METRO ATLANTA RTA SALE 7.500		09/24/2008	TENDERED		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	13,000,000	0	0	0	0	0	07/01/2025	1
641667 EG 1	NEW ALBANY IND SCH BLD 5.500		07/15/2008	REDEEMED		3,177,300	3,115,000	3,464,005	3,169,544	0	7,756	0	7,756	0	3,177,300	0	0	0	85,663	07/15/2009	1FE
64983R U3 9	NEW YORK DORM AUTH CIT 5.250		07/01/2008	REDEEMED		5,115,650	5,065,000	5,154,701	5,114,637	0	1,013	0	1,013	0	5,115,650	0	0	0	132,956	07/01/2011	1FE
64983R U7 0	NEW YORK DORM AUTH CIT 5.375		07/01/2008	REDEEMED		5,110,600	5,060,000	5,327,837	5,132,813	0	(22,213)	0	(22,213)	0	5,110,600	0	0	0	135,988	07/01/2014	1FE
67619W BM 2	O FALLON PUB FACS AUTH 4.750		09/01/2008	REDEEMED		4,265,000	4,265,000	4,265,000	4,265,000	0	0	0	0	4,265,000	0	0	0	0	101,294	09/01/2014	1FE
67766N AJ 1	OHIO WATER DEV SWD (BA 6.625		09/01/2008	REDEEMED		200,000	200,000	200,000	200,000	0	0	0	0	200,000	0	0	0	0	6,625	09/01/2020	2
696550 JR 4	PALM BEACH CO SCH BRD 5.000		08/01/2008	MATURED		250,000	250,000	256,428	251,988	0	(1,988)	0	(1,988)	0	250,000	0	0	0	6,250	08/01/2008	1FE
771902 FB 4	ROCHESTER HLTH CARE FA 5.500		09/17/2008	TENDERED		13,100,000	13,100,000	13,096,725	13,096,725	0	(655)	0	(655)	0	13,096,070	0	3,930	3,930	17,359	11/15/2038	1
771902 FC 2	ROCHESTER HLTH CARE FA 5.500		09/17/2008	TENDERED		6,050,000	6,050,000	6,048,488	6,048,488	0	(303)	0	(303)	0	6,048,185	0	1,815	1,815	8,017	11/15/2038	1
771902 FF 5	ROCHESTER HLTH CARE FA 1.250		09/04/2008	LEHMAN BROTHERS		24,800,000	24,800,000	24,791,320	24,791,320	0	(1,736)	0	(1,736)	0	24,789,584	0	10,416	10,416	31,013	08/15/2032	1
771902 FF 5	ROCHESTER HLTH CARE FA 5.500		09/17/2008	TENDERED		15,400,000	15,400,000	15,396,150	15,396,150	0	(308)	0	(308)	0	15,395,842	0	4,158	4,158	20,407	08/15/2032	1
803408 AP 8	SARASOTA WATER & SEWER 6.000		09/01/2008	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	0	30,000	09/01/2008	1
79061A AV 9	ST JOSEPH CO (UNIV NOT 7.500		09/30/2008	TENDERED		30,400,000	30,400,000	30,400,000	30,400,000	0	0	0	0	30,400,000	0	0	0	0	79,447	03/01/2033	1
977109 BH 9	WISCONSIN PETROLEUM IN 5.000		07/01/2008	MATURED		260,000	260,000	266,399	261,786	0	(1,786)	0	(1,786)	0	260,000	0	0	0	6,500	07/01/2008	1FE
246395 BB 2	DELAWARE HSG AUTH SFM 3.950		07/01/2008	PAID ON PRINCIPAL		40,000	40,000	40,000	40,000	0	0	0	0	40,000	0	0	0	0	790	07/01/2019	1FE
31296J XZ 7	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		5,761	5,761	5,640	5,634	0	127	0	127	0	5,761	0	0	0	42	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		32,304	32,304	31,626	31,618	0	686	0	686	0	32,304	0	0	0	296	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		93	93	91	90	0	2	0	2	0	93	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		11,535	11,535	11,293	11,232	0	303	0	303	0	11,535	0	0	0	119	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		479	479	469	466	0	14	0	14	0	479	0	0	0	4	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		3,861	3,861	3,780	3,796	0	65	0	65	0	3,861	0	0	0	35	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		981	981	960	955	0	26	0	26	0	981	0	0	0	9	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		157	157	154	152	0	5	0	5	0	157	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		2,754	2,754	2,697	2,695	0	59	0	59	0	2,754	0	0	0	25	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		514	514	503	503	0	11	0	11	0	514	0	0	0	5	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		61,808	61,808	60,511	60,360	0	1,449	0	1,449	0	61,808	0	0	0	510	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		33,533	33,533	32,829	32,810	0	723	0	723	0	33,533	0	0	0	320	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		128,787	128,787	126,084	125,608	0	3,179	0	3,179	0	128,787	0	0	0	1,012	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		359	359	351	348	0	11	0	11	0	359	0	0	0	3	07/15/2033	1
31296K YR 0	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		112	112	110	109	0	3	0	3	0	112	0	0	0	1	07/15/2033	1
31296K 48 1	FHLMC GOLD PASSTHRU 5.000		09/15/2008	PAID ON PRINCIPAL		103,200	103,200	102,555	102,591	0	609	0	609	0	103,200	0	0	0	690	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		1,094	1,094	1,071	1,073	0	21	0	21	0	1,094	0	0	0	11	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		1,655	1,655	1,620	1,624	0	30	0	30	0	1,655	0	0	0	16	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		705	705	690	687	0	18	0	18	0	705	0	0	0	7	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		257,158	257,158	251,761	249,733	0	7,425	0	7,425	0	257,158	0	0	0	2,301	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		20,220	20,220	19,795	19,720	0	500	0	500	0	20,220	0	0	0	242	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		927	927	907	907	0	20	0	20	0	927	0	0	0	8	08/15/2033	1
31296L CE 6	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		20,453	20,453	20,024	19,986	0	467	0	467	0	20,453	0	0	0	170	08/15/2033	1
31296M GE 7	FHLMC GOLD PASSTHRU 5.500		09/15/2008	PAID ON PRINCIPAL		1,103	1,103	1,080	1,070	0	33	0	33	0	1,103	0	0	0	10	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		09/15/2008	PAID ON PRINCIPAL		323,319	323,319	321,299	321,381	0	1,939	0	1,939	0	323,319	0	0	0	3,010	09/15/2033	1

QE05.4

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
31296N EJ 2	FHLMC GOLD PASSTHRU	5.000	09/15/2008	PAID ON PRINCIPAL		135,392	135,392	134,545	134,619	0	773	0	773	0	135,392	0	0	0	1,532	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU	4.000	09/15/2008	PAID ON PRINCIPAL		54,990	54,990	52,895	52,895	0	2,096	0	2,096	0	54,990	0	0	0	278	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU	4.000	09/15/2008	PAID ON PRINCIPAL		26,080	26,080	24,699	24,882	0	1,198	0	1,198	0	26,080	0	0	0	174	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU	4.000	09/15/2008	PAID ON PRINCIPAL		373,188	373,188	353,422	357,806	0	15,382	0	15,382	0	373,188	0	0	0	2,034	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU	4.000	09/15/2008	PAID ON PRINCIPAL		798,406	798,406	756,117	765,276	0	33,130	0	33,130	0	798,406	0	0	0	5,241	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU	4.000	09/15/2008	PAID ON PRINCIPAL		41,193	41,193	39,011	39,590	0	1,603	0	1,603	0	41,193	0	0	0	222	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU	4.000	09/15/2008	PAID ON PRINCIPAL		319,732	319,732	302,797	306,670	0	13,062	0	13,062	0	319,732	0	0	0	2,131	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU	4.000	09/15/2008	PAID ON PRINCIPAL		181,836	181,836	172,205	174,666	0	7,171	0	7,171	0	181,836	0	0	0	1,316	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		2,665	2,665	2,804	3,002	0	(337)	0	(337)	0	2,665	0	0	0	32	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		3,549	3,549	3,734	4,019	0	(470)	0	(470)	0	3,549	0	0	0	48	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		2,009	2,009	2,114	2,282	0	(273)	0	(273)	0	2,009	0	0	0	23	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		77	77	81	90	0	(13)	0	(13)	0	77	0	0	0	1	08/15/2030	1
31292H M2 7	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		1,173	1,173	1,235	1,328	0	(155)	0	(155)	0	1,173	0	0	0	9	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		3,758	3,758	3,679	3,657	0	100	0	100	0	3,758	0	0	0	37	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		1,729	1,729	1,693	1,683	0	46	0	46	0	1,729	0	0	0	16	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		76,827	76,827	75,215	75,064	0	1,763	0	1,763	0	76,827	0	0	0	674	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU	6.000	09/15/2008	PAID ON PRINCIPAL		3,283	3,283	3,094	3,038	0	245	0	245	0	3,283	0	0	0	33	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		36	36	35	34	0	2	0	2	0	36	0	0	0	0	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		141	141	138	136	0	5	0	5	0	141	0	0	0	1	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		6,951	6,951	7,316	7,721	0	(770)	0	(770)	0	6,951	0	0	0	79	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		341	341	359	391	0	(50)	0	(50)	0	341	0	0	0	4	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		22	22	23	26	0	(4)	0	(4)	0	22	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		291	291	306	315	0	(24)	0	(24)	0	291	0	0	0	4	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		92	92	97	100	0	(8)	0	(8)	0	92	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		28	28	30	32	0	(3)	0	(3)	0	28	0	0	0	0	10/15/2029	1
31293X W5 3	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		4	4	4	4	0	(1)	0	(1)	0	4	0	0	0	0	11/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		84	84	88	98	0	(15)	0	(15)	0	84	0	0	0	1	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		166	166	175	195	0	(29)	0	(29)	0	166	0	0	0	2	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		75	75	79	85	0	(11)	0	(11)	0	75	0	0	0	1	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		109	109	115	128	0	(19)	0	(19)	0	109	0	0	0	1	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		1,988	1,988	2,091	2,227	0	(239)	0	(239)	0	1,988	0	0	0	35	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		8	8	9	9	0	(2)	0	(2)	0	8	0	0	0	0	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		85	85	89	97	0	(12)	0	(12)	0	85	0	0	0	1	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		265	265	279	309	0	(44)	0	(44)	0	265	0	0	0	3	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		136	136	144	154	0	(17)	0	(17)	0	136	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		79	79	83	88	0	(9)	0	(9)	0	79	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	09/15/2008	PAID ON PRINCIPAL		3,004	3,004	3,160	3,585	0	(581)	0	(581)	0	3,004	0	0	0	56	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		433	433	456	501	0	(68)	0	(68)	0	433	0	0	0	5	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		80	80	85	93	0	(13)	0	(13)	0	80	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		323	323	340	352	0	(29)	0	(29)	0	323	0	0	0	4	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		183	183	193	224	0	(41)	0	(41)	0	183	0	0	0	2	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		155	155	163	183	0	(28)	0	(28)	0	155	0	0	0	2	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		40	40	42	46	0	(6)	0	(6)	0	40	0	0	0	1	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		82	82	86	97	0	(16)	0	(16)	0	82	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		45	45	48	50	0	(5)	0	(5)	0	45	0	0	0	1	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2008	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	09/15/2008	PAID ON PRINCIPAL		152	152	149	146	0	6	0	6	0	152	0	0	0	1	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		7,839	7,839	8,250	9,120	0	(1,281)	0	(1,281)	0	7,839	0	0	0	91	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		37	37	37	36	0	1	0	1	0	37	0	0	0	0	12/15/2031	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
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		4,904	4,904	5,162	5,679	0	(775)	0	(775)	0	4,904	0	0	0	57	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		5,802	5,802	5,680	5,665	0	137	0	137	0	5,802	0	0	0	54	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		207	207	218	238	0	(31)	0	(31)	0	207	0	0	0	3	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		417	417	439	461	0	(43)	0	(43)	0	417	0	0	0	5	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		136	136	133	132	0	4	0	4	0	136	0	0	0	1	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		88	88	92	95	0	(8)	0	(8)	0	88	0	0	0	1	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		38,907	38,907	41,035	44,161	0	(5,254)	0	(5,254)	0	38,907	0	0	0	669	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		293	293	308	329	0	(36)	0	(36)	0	293	0	0	0	3	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		16,837	16,837	17,720	19,760	0	(2,924)	0	(2,924)	0	16,837	0	0	0	105	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		11	11	12	13	0	(1)	0	(1)	0	11	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		365	365	385	440	0	(75)	0	(75)	0	365	0	0	0	4	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		28,927	28,927	30,445	31,060	0	(2,134)	0	(2,134)	0	28,927	0	0	0	501	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		107	107	112	124	0	(17)	0	(17)	0	107	0	0	0	1	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		42,093	42,093	44,395	50,111	0	(8,018)	0	(8,018)	0	42,093	0	0	0	250	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		272	272	286	337	0	(65)	0	(65)	0	272	0	0	0	3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		3,812	3,812	3,732	3,708	0	104	0	104	0	3,812	0	0	0	37	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		1,084	1,084	1,061	1,057	0	27	0	27	0	1,084	0	0	0	8	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		723	723	708	699	0	24	0	24	0	723	0	0	0	5	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		86	86	85	84	0	2	0	2	0	86	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		1,669	1,669	1,756	1,755	0	(87)	0	(87)	0	1,669	0	0	0	20	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		9	9	9	8	0	1	0	1	0	9	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		3,104	3,104	3,039	3,035	0	69	0	69	0	3,104	0	0	0	34	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		2,535	2,535	2,482	2,471	0	64	0	64	0	2,535	0	0	0	13	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		310	310	304	297	0	13	0	13	0	310	0	0	0	2	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		2,108	2,108	2,063	2,059	0	48	0	48	0	2,108	0	0	0	22	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		4,544	4,544	4,449	4,434	0	110	0	110	0	4,544	0	0	0	37	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		991	991	971	967	0	24	0	24	0	991	0	0	0	9	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		241	241	236	236	0	4	0	4	0	241	0	0	0	2	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		111,875	111,875	114,253	114,122	0	(2,246)	0	(2,246)	0	111,875	0	0	0	979	12/15/2023	1
31280E 3W 3	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		1,270	1,270	1,327	1,286	0	(16)	0	(16)	0	1,270	0	0	0	11	05/15/2009	1
3128G8 YT 2	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		704	704	736	736	0	(31)	0	(31)	0	704	0	0	0	6	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		3,112	3,112	3,252	3,212	0	(100)	0	(100)	0	3,112	0	0	0	29	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		3,231	3,231	3,376	3,389	0	(159)	0	(159)	0	3,231	0	0	0	29	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		2,406	2,406	2,532	2,749	0	(343)	0	(343)	0	2,406	0	0	0	28	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		1,323	1,323	1,295	1,286	0	37	0	37	0	1,323	0	0	0	12	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		2,752	2,752	2,897	3,193	0	(441)	0	(441)	0	2,752	0	0	0	27	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		886	886	933	1,006	0	(120)	0	(120)	0	886	0	0	0	11	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		10,129	10,129	10,661	11,614	0	(1,486)	0	(1,486)	0	10,129	0	0	0	114	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		6,213	6,213	6,540	7,087	0	(873)	0	(873)	0	6,213	0	0	0	107	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		13,450	13,450	14,185	15,580	0	(2,130)	0	(2,130)	0	13,450	0	0	0	156	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		585	585	616	669	0	(83)	0	(83)	0	585	0	0	0	7	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU	7.000	09/15/2008	PAID ON PRINCIPAL		277	277	291	316	0	(39)	0	(39)	0	277	0	0	0	3	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		61,587	61,587	60,297	60,161	0	1,426	0	1,426	0	61,587	0	0	0	549	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU	4.000	09/15/2008	PAID ON PRINCIPAL		332,009	332,009	294,865	296,955	0	35,053	0	35,053	0	332,009	0	0	0	2,653	05/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU	4.500	09/15/2008	PAID ON PRINCIPAL		493,974	493,974	501,074	503,584	0	(9,610)	0	(9,610)	0	493,974	0	0	0	3,543	11/15/2010	1
3128MJ FH 8	FHLMC GOLD PASSTHRU	5.500	09/15/2008	PAID ON PRINCIPAL		370,746	370,746	365,264	365,541	0	5,205	0	5,205	0	370,746	0	0	0	3,346	12/15/2036	1
31410F V3 6	FNMA PASS TH	5.000	09/25/2008	PAID ON PRINCIPAL		1,569,664	1,569,664	1,514,860	1,516,859	0	52,805	0	52,805	0	1,569,664	0	0	0	13,012	02/25/2037	1
31412T FW 8	FNMA PASS TH	5.000	07/25/2008	PAID ON PRINCIPAL		7,070	7,070	6,754	6,754	0	316	0	316	0	7,070	0	0	0	25,000	06/25/2038	1

QE056

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
31414R QP 3	FNMA PASS TH 5.000		07/25/2008	PAID ON PRINCIPAL		49,571	49,571	47,358	47,358	0	2,213	0	2,213	0	49,571	0	0	0	135,776	05/25/2038	1
31414S XJ 7	FNMA PASS TH 5.000		07/25/2008	PAID ON PRINCIPAL		38,945	38,945	37,206	37,206	0	1,739	0	1,739	0	38,945	0	0	0	145,222	05/25/2038	1
31412T FW 8	FNMA PASS TH 5.000		06/27/2008	PRIOR QTR ADJUSTMENT		27,527	0	0	27,555	0	671	0	671	0	28,226	0	(699)	(699)	10,821	06/01/2038	1
31414R QP 3	FNMA PASS TH 5.000		06/27/2008	PRIOR QTR ADJUSTMENT		138,831	0	0	138,970	0	3,343	0	3,343	0	142,313	0	(3,481)	(3,481)	58,746	05/01/2038	1
31414S XJ 7	FNMA PASS TH 5.000		06/27/2008	PRIOR QTR ADJUSTMENT		163,505	0	0	164,287	0	3,598	0	3,598	0	167,885	0	(4,380)	(4,380)	62,860	05/01/2038	1
31367B 2P 1	FNMA PASS TH #00164682 7.500		09/25/2008	PAID ON PRINCIPAL		218	218	218	218	0	0	0	0	0	218	0	0	0	3	09/25/2022	1
31367B 2T 3	FNMA PASS TH #00164686 7.500		09/25/2008	PAID ON PRINCIPAL		61	61	61	61	0	0	0	0	0	61	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #00172857 7.500		09/25/2008	PAID ON PRINCIPAL		2,982	2,982	2,982	2,976	0	6	0	6	0	2,982	0	0	0	26	09/25/2022	1
31367M ZB 2	FNMA PASS TH #00173638 7.500		09/25/2008	PAID ON PRINCIPAL		255	255	255	254	0	1	0	1	0	255	0	0	0	3	09/25/2022	1
31367P HS 8	FNMA PASS TH #00174941 7.500		09/25/2008	PAID ON PRINCIPAL		40	40	40	39	0	0	0	0	0	40	0	0	0	0	09/25/2022	1
31367S F6 2	FNMA PASS TH #00177589 7.500		09/25/2008	PAID ON PRINCIPAL		79	79	79	79	0	0	0	0	0	79	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #00177590 7.500		09/25/2008	PAID ON PRINCIPAL		107	107	107	107	0	0	0	0	0	107	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #00177607 7.500		09/25/2008	PAID ON PRINCIPAL		153	153	153	152	0	0	0	0	0	153	0	0	0	2	09/25/2022	1
31367S R7 7	FNMA PASS TH #00177910 7.500		09/25/2008	PAID ON PRINCIPAL		323	323	323	322	0	1	0	1	0	323	0	0	0	4	09/25/2022	1
31367S R8 5	FNMA PASS TH #00177911 7.500		09/25/2008	PAID ON PRINCIPAL		550	550	550	549	0	1	0	1	0	550	0	0	0	6	09/25/2022	1
31367S 2T 6	FNMA PASS TH #00178186 7.500		09/25/2008	PAID ON PRINCIPAL		89	89	89	89	0	0	0	0	0	89	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #00179044 7.500		09/25/2008	PAID ON PRINCIPAL		44	44	44	44	0	0	0	0	0	44	0	0	0	1	09/25/2022	1
31367T Z4 3	FNMA PASS TH #00179063 7.500		09/25/2008	PAID ON PRINCIPAL		450	450	450	449	0	1	0	1	0	450	0	0	0	6	09/25/2022	1
31367U KT 1	FNMA PASS TH #00179506 7.500		09/25/2008	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		09/25/2008	PAID ON PRINCIPAL		82	82	86	95	0	(13)	0	(13)	0	82	0	0	0	1	09/25/2030	1
31371H FM 5	FNMA PASS TH #00252272 6.000		09/25/2008	PAID ON PRINCIPAL		129,164	129,164	127,973	128,080	0	1,084	0	1,084	0	129,164	0	0	0	1,156	01/25/2029	1
31371H KR 8	FNMA PASS TH #00252404 6.000		09/25/2008	PAID ON PRINCIPAL		3,314	3,314	3,267	3,273	0	41	0	41	0	3,314	0	0	0	23	03/25/2029	1
31371J PV 0	FNMA PASS TH #00253436 7.500		09/25/2008	PAID ON PRINCIPAL		549	549	572	635	0	(85)	0	(85)	0	549	0	0	0	6	09/25/2030	1
31371K KH 3	FNMA PASS TH #00254196 6.000		09/25/2008	PAID ON PRINCIPAL		12,623	12,623	13,165	13,243	0	(620)	0	(620)	0	12,623	0	0	0	113	02/25/2017	1
31371K LQ 2	FNMA PASS TH #00254235 6.000		09/25/2008	PAID ON PRINCIPAL		11,656	11,656	12,157	12,250	0	(594)	0	(594)	0	11,656	0	0	0	113	03/25/2017	1
31371K NY 3	FNMA PASS TH #00254307 6.000		09/25/2008	PAID ON PRINCIPAL		34,453	34,453	35,933	36,252	0	(1,799)	0	(1,799)	0	34,453	0	0	0	343	05/25/2017	1
31371K P3 9	FNMA PASS TH #00254342 6.000		09/25/2008	PAID ON PRINCIPAL		1,613	1,613	1,682	1,700	0	(87)	0	(87)	0	1,613	0	0	0	16	06/25/2017	1
31371K 3A 7	FNMA PASS TH #00254693 5.500		09/25/2008	PAID ON PRINCIPAL		97,131	97,131	96,949	96,980	0	151	0	151	0	97,131	0	0	0	869	04/25/2033	1
31371L DM 8	FNMA PASS TH #00254908 5.000		09/25/2008	PAID ON PRINCIPAL		772,671	772,671	776,655	776,006	0	(3,335)	0	(3,335)	0	772,671	0	0	0	6,280	09/25/2023	1
31371L DQ 9	FNMA PASS TH #00254911 5.000		09/25/2008	PAID ON PRINCIPAL		78,138	78,138	78,004	77,992	0	146	0	146	0	78,138	0	0	0	628	10/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		09/25/2008	PAID ON PRINCIPAL		92,880	92,880	93,083	92,987	0	(108)	0	(108)	0	92,880	0	0	0	677	11/25/2018	1
31371L E3 9	FNMA PASS TH #00254954 4.500		09/25/2008	PAID ON PRINCIPAL		449,797	449,797	436,374	438,398	0	11,400	0	11,400	0	449,797	0	0	0	3,126	10/25/2023	1
31371L FY 0	FNMA PASS TH #00254983 5.500		09/25/2008	PAID ON PRINCIPAL		5,264	5,264	5,254	5,255	0	9	0	9	0	5,264	0	0	0	45	12/25/2033	1
31373U FJ 1	FNMA PASS TH #00303569 6.500		09/25/2008	PAID ON PRINCIPAL		1,329	1,329	1,246	1,251	0	78	0	78	0	1,329	0	0	0	11	10/25/2025	1
31374A PA 2	FNMA PASS TH #00308317 10.500		09/25/2008	PAID ON PRINCIPAL		942	942	1,020	1,007	0	(65)	0	(65)	0	942	0	0	0	17	02/25/2020	1
31374A PC 8	FNMA PASS TH #00308319 11.500		09/25/2008	PAID ON PRINCIPAL		418	418	460	451	0	(32)	0	(32)	0	418	0	0	0	8	04/25/2019	1
31374W Y8 9	FNMA PASS TH #00326635 6.500		09/25/2008	PAID ON PRINCIPAL		685	685	642	643	0	42	0	42	0	685	0	0	0	8	10/25/2025	1
31375D CH 4	FNMA PASS TH #00331372 6.500		09/25/2008	PAID ON PRINCIPAL		1,923	1,923	1,802	1,815	0	108	0	108	0	1,923	0	0	0	17	11/25/2025	1
31375E 6U 0	FNMA PASS TH #00333083 6.500		09/25/2008	PAID ON PRINCIPAL		111	111	107	107	0	4	0	4	0	111	0	0	0	1	02/25/2026	1
31375Q XL 3	FNMA PASS TH #00341883 7.000		09/25/2008	PAID ON PRINCIPAL		174	174	170	171	0	4	0	4	0	174	0	0	0	2	04/25/2026	1
31375S J3 5	FNMA PASS TH #00343282 7.000		09/25/2008	PAID ON PRINCIPAL		145	145	142	142	0	3	0	3	0	145	0	0	0	2	04/25/2026	1
31376K B2 1	FNMA PASS TH #00357457 5.500		09/25/2008	PAID ON PRINCIPAL		1,791,151	1,791,151	1,787,798	1,787,877	0	3,274	0	3,274	0	1,791,151	0	0	0	16,035	11/25/2033	1
31378R S5 9	FNMA PASS TH #00406540 6.500		09/25/2008	PAID ON PRINCIPAL		31,699	31,699	31,771	31,766	0	(68)	0	(68)	0	31,699	0	0	0	174	12/25/2027	1
31384V ZT 2	FNMA PASS TH #00535454 6.000		09/25/2008	PAID ON PRINCIPAL		14,856	14,856	15,494	15,474	0	(618)	0	(618)	0	14,856	0	0	0	147	02/25/2015	1
31385H WJ 7	FNMA PASS TH #00545249 5.500		09/25/2008	PAID ON PRINCIPAL		183	183	168	163	0	20	0	20	0	183	0	0	0	1	10/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000		09/25/2008	PAID ON PRINCIPAL		5,719	5,719	5,964	6,051	0	(333)	0	(333)	0	5,719	0	0	0	58	11/25/2016	1
31385J LH 9	FNMA PASS TH #00545828 6.000		09/25/2008	PAID ON PRINCIPAL		9,413	9,413	9,817	9,799	0	(386)	0	(386)	0	9,413	0	0	0	95	12/25/2014	1
31385W 2N 8	FNMA PASS TH #00555281 6.000		09/25/2008	PAID ON PRINCIPAL		45,258	45,258	46,460	47,311	0	(2,053)	0	(2,053)	0	45,258	0	0	0	416	03/25/2033	1
31385X F9 3	FNMA PASS TH #00555592 5.500		09/25/2008	PAID ON PRINCIPAL		72,597	72,597	72,461	72,487	0	109	0	109	0	72,597	0	0	0	641	07/25/2033	1

QE057

SCHEDULE D - PART 4

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

QE058

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	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.							
31385X 6M 4	FNMA PASS TH #00556276 6.000		09/25/2008	PAID ON PRINCIPAL		1,777	1,777	1,854	1,875	0	(98)	0	(98)	0	1,777	0	0	0	16	03/25/2016	1
31386T QH 1	FNMA PASS TH #00572956 6.000		09/25/2008	PAID ON PRINCIPAL		281	281	293	298	0	(17)	0	(17)	0	281	0	0	0	2	04/25/2016	1
31387R DC 9	FNMA PASS TH #00591499 6.500		09/25/2008	PAID ON PRINCIPAL		74,936	74,936	74,122	73,637	0	1,299	0	1,299	0	74,936	0	0	0	431	09/25/2031	1
31388M JZ 2	FNMA PASS TH #00608780 6.000		09/25/2008	PAID ON PRINCIPAL		3,500	3,500	3,651	3,696	0	(196)	0	(196)	0	3,500	0	0	0	37	10/25/2016	1
31388N KR 6	FNMA PASS TH #00609704 6.000		09/25/2008	PAID ON PRINCIPAL		9,141	9,141	9,534	9,648	0	(506)	0	(506)	0	9,141	0	0	0	93	02/25/2017	1
31388V P3 6	FNMA PASS TH #00616142 6.000		09/25/2008	PAID ON PRINCIPAL		299	299	311	316	0	(17)	0	(17)	0	299	0	0	0	3	12/25/2016	1
31388W WL 6	FNMA PASS TH #00617251 6.000		09/25/2008	PAID ON PRINCIPAL		834	834	870	879	0	(45)	0	(45)	0	834	0	0	0	8	12/25/2016	1
31388X G9 9	FNMA PASS TH #00617724 6.000		09/25/2008	PAID ON PRINCIPAL		10,806	10,806	11,271	11,251	0	(445)	0	(445)	0	10,806	0	0	0	74	06/25/2017	1
31389D QT 7	FNMA PASS TH #00622466 5.500		09/25/2008	PAID ON PRINCIPAL		102,567	102,567	101,446	101,434	0	1,133	0	1,133	0	102,567	0	0	0	1,002	12/25/2016	1
31390B ED 6	FNMA PASS TH #00641032 6.000		09/25/2008	PAID ON PRINCIPAL		129	129	135	135	0	(5)	0	(5)	0	129	0	0	0	1	01/25/2018	1
31390C PC 4	FNMA PASS TH #00642219 6.000		09/25/2008	PAID ON PRINCIPAL		5,207	5,207	5,431	5,544	0	(337)	0	(337)	0	5,207	0	0	0	38	05/25/2017	1
31390J SN 2	FNMA PASS TH #00647725 6.000		09/25/2008	PAID ON PRINCIPAL		18,554	18,554	19,351	19,652	0	(1,098)	0	(1,098)	0	18,554	0	0	0	188	05/25/2017	1
31400E Q3 7	FNMA PASS TH #00685474 4.500		09/25/2008	PAID ON PRINCIPAL		211,837	211,837	210,944	211,005	0	832	0	832	0	211,837	0	0	0	1,464	04/25/2018	1
31400S ER 6	FNMA PASS TH #00695944 5.000		09/25/2008	PAID ON PRINCIPAL		885,047	885,047	909,247	906,029	0	(20,982)	0	(20,982)	0	885,047	0	0	0	6,868	05/25/2018	1
31400V 2K 7	FNMA PASS TH #00699278 4.500		09/25/2008	PAID ON PRINCIPAL		148,772	148,772	147,900	147,970	0	802	0	802	0	148,772	0	0	0	982	04/25/2018	1
31401W AP 4	FNMA PASS TH #00720114 5.500		09/25/2008	PAID ON PRINCIPAL		33,921	33,921	33,857	33,869	0	52	0	52	0	33,921	0	0	0	309	07/25/2033	1
31401X UH 8	FNMA PASS TH #00721584 5.500		09/25/2008	PAID ON PRINCIPAL		343,227	343,227	342,583	342,945	0	282	0	282	0	343,227	0	0	0	2,372	07/25/2033	1
31401Y FH 3	FNMA PASS TH #00722068 5.500		09/25/2008	PAID ON PRINCIPAL		91,136	91,136	90,965	91,002	0	134	0	134	0	91,136	0	0	0	591	07/25/2033	1
31401Y LS 2	FNMA PASS TH #00722237 5.500		09/25/2008	PAID ON PRINCIPAL		24,965	24,965	24,918	24,924	0	41	0	41	0	24,965	0	0	0	234	07/25/2033	1
31402B FR 0	FNMA PASS TH #00723876 5.500		09/25/2008	PAID ON PRINCIPAL		19,168	19,168	19,133	19,150	0	18	0	18	0	19,168	0	0	0	231	07/25/2033	1
31402D C4 0	FNMA PASS TH #00725591 5.000		09/25/2008	PAID ON PRINCIPAL		154,946	154,946	148,870	149,157	0	5,790	0	5,790	0	154,946	0	0	0	1,221	07/25/2034	1
31402H VV 0	FNMA PASS TH #00729728 5.500		09/25/2008	PAID ON PRINCIPAL		127,246	127,246	127,007	127,038	0	208	0	208	0	127,246	0	0	0	1,369	07/25/2033	1
31402J 4W 4	FNMA PASS TH #00730837 5.500		09/25/2008	PAID ON PRINCIPAL		88,211	88,211	88,046	88,075	0	136	0	136	0	88,211	0	0	0	735	07/25/2033	1
31402Q GH 8	FNMA PASS TH #00734700 4.000		09/25/2008	PAID ON PRINCIPAL		102,222	102,222	98,900	99,668	0	2,554	0	2,554	0	102,222	0	0	0	673	09/25/2018	1
31402V UR 9	FNMA PASS TH #00739592 5.500		09/25/2008	PAID ON PRINCIPAL		3,010	3,010	3,005	3,007	0	4	0	4	0	3,010	0	0	0	36	09/25/2033	1
31402W NN 4	FNMA PASS TH #00740297 5.500		09/25/2008	PAID ON PRINCIPAL		403,949	403,949	403,189	403,248	0	701	0	701	0	403,949	0	0	0	4,145	10/25/2033	1
31402W 3P 1	FNMA PASS TH #00740706 4.500		09/25/2008	PAID ON PRINCIPAL		104,836	104,836	104,222	104,312	0	524	0	524	0	104,836	0	0	0	788	09/25/2018	1
31402W 3W 6	FNMA PASS TH #00740713 4.500		09/25/2008	PAID ON PRINCIPAL		30,544	30,544	30,365	30,378	0	166	0	166	0	30,544	0	0	0	251	08/25/2018	1
31402W 4N 5	FNMA PASS TH #00740729 4.500		09/25/2008	PAID ON PRINCIPAL		114,172	114,172	113,503	113,573	0	599	0	599	0	114,172	0	0	0	866	11/25/2018	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		09/25/2008	PAID ON PRINCIPAL		20,709	20,709	20,755	20,743	0	(34)	0	(34)	0	20,709	0	0	0	159	11/25/2018	1
31403B NN 9	FNMA PASS TH #00743897 4.500		09/25/2008	PAID ON PRINCIPAL		96,564	96,564	95,998	96,050	0	514	0	514	0	96,564	0	0	0	641	11/25/2018	1
31403C WE 7	FNMA PASS TH #00745045 4.500		09/25/2008	PAID ON PRINCIPAL		763,435	763,435	715,243	718,022	0	45,413	0	45,413	0	763,435	0	0	0	5,318	12/25/2034	1
31403L D5 7	FNMA PASS TH #00751724 4.500		09/25/2008	PAID ON PRINCIPAL		135,219	135,219	134,427	134,503	0	716	0	716	0	135,219	0	0	0	1,035	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		09/25/2008	PAID ON PRINCIPAL		76,058	76,058	76,225	76,159	0	(101)	0	(101)	0	76,058	0	0	0	531	12/25/2018	1
31404J MA 0	FNMA PASS TH #00769953 5.000		09/25/2008	PAID ON PRINCIPAL		9,824	9,824	9,818	9,817	0	7	0	7	0	9,824	0	0	0	82	03/25/2034	1
31404Y YE 6	FNMA PASS TH #00782909 5.000		09/25/2008	PAID ON PRINCIPAL		145,889	145,889	140,077	140,381	0	5,509	0	5,509	0	145,889	0	0	0	1,252	06/25/2034	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		09/25/2008	PAID ON PRINCIPAL		428,168	428,168	424,281	424,444	0	3,724	0	3,724	0	428,168	0	0	0	3,405	06/25/2035	1
31410K PV 0	FNMA PASS TH#9736 5.000		09/25/2008	PAID ON PRINCIPAL		47,650	47,650	44,828	44,828	0	2,822	0	2,822	0	47,650	0	0	0	199	12/25/2033	1
49130P BB 9	KENTUCKY HSG CORP S200 5.375		07/01/2008	REDEEMED		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,628	01/01/2033	1FE
65888M VB 4	NORTH DAKOTA HSG FIN A 5.350		07/01/2008	PAID ON PRINCIPAL		85,000	85,000	84,488	84,488	0	512	0	512	0	85,000	0	0	0	2,274	07/01/2028	1FE
658886 CS 3	NORTH DAKOTA HSG FIN A 6.150		07/01/2008	PAID ON PRINCIPAL		430,000	430,000	430,000	430,000	0	0	0	0	0	430,000	0	0	0	13,223	07/01/2031	1FE
65888M ZD 6	NORTH DAKOTA HSG FIN A 5.150		07/01/2008	PAID ON PRINCIPAL		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,704	01/01/2019	1FE
95662M GU 8	WEST VIRGINIA HSG DEV 5.300		09/01/2008	VARIOUS		255,000	255,000	251,109	251,109	0	1,540	0	1,540	0	252,649	0	2,351	2,351	3,158	11/01/2023	1FE
31337Q ZC 4	FHR 2274 KC CMO 6.500		09/15/2008	PAID ON PRINCIPAL		254,996	254,996	254,448	254,400	0	596	0	596	0	254,996	0	0	0	3,424	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2008	PAID ON PRINCIPAL		489,930	489,930	483,194	485,162	0	4,768	0	4,768	0	489,930	0	0	0	5,328	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2008	PAID ON PRINCIPAL		926,134	926,134	913,400	916,602	0	9,532	0	9,532	0	926,134	0	0	0	9,184	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		09/15/2008	PAID ON PRINCIPAL		210,614	210,614	217,723	213,707	0	(3,092)	0	(3,092)	0	210,614	0	0	0	1,794	11/15/2017	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2008	PAID ON PRINCIPAL		11,701	11,701	12,101	12,072	0	(371)	0	(371)	0	11,701	0	0	0	136	12/25/2041	1
31359H WH 3	FNR 1994-79 Z CMO 7.000																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/25/2008	PAID ON PRINCIPAL		527,048	527,048	512,390	513,870	0	13,178	0	13,178	0	527,048	0	0	0	4,183	05/25/2043	1
38374G 2B 7	GNR 2004-41 ED CMO 3.750		09/20/2008	PAID ON PRINCIPAL		338,625	338,625	333,493	333,884	0	2,741	0	2,741	0	338,625	0	0	0	2,068	10/20/2026	1
911760 RN 8	VENDE 2002-1 2H CMO 6.500		09/15/2008	PAID ON PRINCIPAL		439,435	439,435	448,566	438,803	0	632	0	632	0	439,435	0	0	0	4,723	11/15/2027	1
38373M AC 4	GNR 2001-12 C (PROJECT 6.438		07/16/2008	PAID ON PRINCIPAL		134,407	134,407	133,966	134,347	0	60	0	60	0	134,407	0	0	0	762	08/16/2023	1
38373M AC 4	GNR 2001-12 C (PROJECT 6.438		09/16/2008	PAID ON PRINCIPAL		62,300	62,300	62,095	62,272	0	28	0	28	0	62,300	0	0	0	855	08/16/2023	1
38373M AW 0	GNR 2001-44 C (PROJECT 6.380		09/16/2008	PAID ON PRINCIPAL		815,771	815,771	835,846	821,765	0	(5,994)	0	(5,994)	0	815,771	0	0	0	6,158	01/16/2025	1
38373M BR 0	GNR 2002-26 C (PROJECT 6.007		09/16/2008	PAID ON PRINCIPAL		1,154,792	1,154,792	1,194,849	1,177,215	0	(22,423)	0	(22,423)	0	1,154,792	0	0	0	16,889	02/16/2024	1
38373M BR 0	GNR 2002-26 C (PROJECT 6.007		07/16/2008	PAID ON PRINCIPAL		90,041	90,041	93,165	91,790	0	(1,748)	0	(1,748)	0	90,041	0	0	0	451	02/16/2024	1
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878		09/16/2008	PAID ON PRINCIPAL		348,357	348,357	358,590	354,315	0	(5,958)	0	(5,958)	0	348,357	0	0	0	3,419	06/16/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212		09/16/2008	PAID ON PRINCIPAL		144,929	144,929	142,030	143,303	0	1,625	0	1,625	0	144,929	0	0	0	1,290	01/16/2028	1
3199999	Total - Bonds - Special Revenue & Assessment					174,879,573	174,386,160	174,977,866	174,647,732	0	217,731	0	217,731	0	174,865,463	0	14,110	14,110	1,525,884	XXX	XXX
Bonds - Public Utilities																					
125896 AW 0	FNJ ENERGY CORP 2.875		09/29/2008	J P MORGAN CHASE SECURI		2,040,000	2,000,000	2,214,700	2,214,700	0	(1,708)	0	(1,708)	0	2,212,992	0	(172,992)	(172,992)	0	12/01/2024	1
52729N BA 7	LEVEL 3 COMMUNICATIONS 2.875		09/29/2008	VARIOUS		145,206	175,000	143,090	143,090	0	1,956	0	1,956	0	145,045	0	161	161	2,504	07/15/2010	5FE
65332V AY 9	NEXTEL COMMUNICATIONS 5.250		07/10/2008	GOLDMAN SACHS & CO		91,913	95,000	93,456	93,456	0	(5,109)	0	(5,109)	0	88,347	0	3,565	3,565	2,494	01/15/2010	3FE
629377 AT 9	NRG ENERGY 7.250		09/09/2008	KBC BANK		899,719	925,000	925,000	901,875	0	2,641	19,986	(17,345)	0	884,530	0	15,189	15,189	41,169	02/01/2014	4FE
698465 BG 5	PANHANDLE EASTERN 4.800		08/15/2008	MATURED		700,000	700,000	698,156	699,723	0	277	0	277	0	700,000	0	0	0	16,800	08/15/2008	2FE
744516 E# 8	PUBLIC SERVICE CO OF N 8.750		07/01/2008	PAID ON PRINCIPAL		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	0	06/30/2012	1FE
781904 AM 9	RURAL CELLULAR CORP 8.250		09/05/2008	REDEEMED		1,301,563	1,250,000	1,289,063	1,267,662	0	(5,011)	0	(5,011)	0	1,262,651	0	38,912	38,912	48,698	03/15/2012	4FE
78387G AS 2	SBC COMMUNICATIONS INC 5.300		09/03/2008	WACHOVIA SECURITIES INC		1,031,590	1,000,000	1,026,240	1,026,240	0	(2,799)	0	(2,799)	0	1,023,441	0	8,149	8,149	16,636	11/15/2010	1FE
898813 AJ 9	TUCSON ELECTRIC POWER 7.500		08/01/2008	MATURED		2,782,000	2,782,000	2,780,673	2,781,623	0	377	0	377	0	2,782,000	0	0	0	104,325	08/01/2008	2FE
000000 00 0	WINDSTREAM CORP B1 4.290		09/30/2008	PAID ON PRINCIPAL		12,506	12,506	12,395	12,400	0	106	0	106	0	12,506	0	0	0	133	07/17/2013	2FE
3899999	Total - Bonds - Public Utilities					9,154,496	9,089,506	9,332,772	9,290,769	0	(9,271)	19,986	(29,257)	0	9,261,512	0	(107,016)	(107,016)	232,759	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00763M AG 3	ADVANCED MEDICAL OPTIC 2.500		09/17/2008	JEFFERIES & CO INC		147,638	165,000	152,956	152,956	0	230	3,052	(2,822)	0	150,134	0	(2,497)	(2,497)	2,755	07/15/2024	5FE
00763M AK 4	ADVANCED MEDICAL OPTIC 3.250		07/10/2008	BANC OF AMERICA SECURIT		52,574	75,000	57,224	57,224	0	110	2,647	(2,537)	0	54,687	0	(2,114)	(2,114)	1,110	08/01/2026	4FE
007903 AL 1	ADVANCED MICRO DEVICES 6.000		09/12/2008	VARIOUS		151,759	265,000	185,683	185,683	0	1,533	19,384	(17,851)	0	167,832	0	(16,073)	(16,073)	4,250	05/01/2015	4FE
00771* AA 5	ADVANTAGE CAPITAL PRTN --		09/30/2008	MATURED		21,094	21,094	11,524	21,094	0	0	0	0	0	21,094	0	0	0	836	09/30/2008	1
00110A AA 2	AEPTEC 2006-A A1 4.980		07/01/2008	PAID ON PRINCIPAL		274,893	274,893	277,400	277,400	0	(2,507)	0	(2,507)	0	274,893	0	0	0	6,845	01/01/2010	1FE
018490 AK 8	ALLERGAN INC (144A) 1.500		09/17/2008	VARIOUS		379,847	360,000	345,544	346,551	0	351	0	351	0	346,902	0	32,945	32,945	1,658	04/01/2026	1FE
018804 AM 6	ALLIANT TECHSYSTEMS IN 2.750		09/23/2008	CITIGROUP GLOBAL MARKET		34,222	30,000	31,500	30,537	0	(103)	0	(103)	0	30,434	0	3,787	3,787	438	09/15/2011	3FE
02744M AA 6	AMERICAN MEDICAL SYSTE 3.250		09/18/2008	J P MORGAN CHASE SECURI		5,085	5,000	5,931	4,938	0	(62)	0	(62)	0	4,875	0	210	210	118	07/01/2036	4FE
031162 AN 0	AMGEN INC 125		09/17/2008	VARIOUS		48,605	50,000	49,469	49,469	0	18	0	18	0	49,487	0	(882)	(882)	9	02/01/2011	1FE
031162 AQ 3	AMGEN INC 375		09/17/2008	VARIOUS		977,333	995,000	959,683	959,683	0	385	0	385	0	960,068	0	17,265	17,265	1,579	02/01/2013	1FE
001765 BA 3	AMR CORP 4.250		09/15/2008	TENDERED		120,000	120,000	115,800	115,800	0	38	0	38	0	115,838	0	4,162	4,162	2,550	09/23/2023	1
001765 BB 1	AMR CORP 4.500		07/14/2008	VARIOUS		104,288	150,000	137,250	137,250	0	(25,622)	0	(25,622)	0	111,628	0	(7,340)	(7,340)	2,843	02/15/2024	5FE
037032 AC 3	ANTIGENICS INC 5.250		09/18/2008	MCMAHAN SECURITIES		7,500	25,000	14,906	0	14,750	168	2,211	12,707	0	12,707	0	(5,207)	(5,207)	846	02/01/2025	6*
039483 AW 2	ARCHER DANIELS 875		09/26/2008	UBS AG		2,428,713	2,935,000	2,858,456	2,860,237	0	8,757	0	8,757	0	2,868,994	0	(440,281)	(440,281)	12,841	02/15/2014	1FE
039483 AV 4	ARCHER DANIELS (144A) 875		09/26/2008	VARIOUS		336,019	405,000	389,119	386,220	0	2,185	0	2,185	0	388,405	0	(52,386)	(52,386)	1,793	02/15/2014	1FE
043436 AG 9	ASBURY AUTOMOTIVE GROU 3.000		07/11/2008	CIBC WORLD MARKETS		93,930	132,000	102,054	102,054	0	2,416	8,721	(6,305)	0	95,749	0	(1,820)	(1,820)	1,279	09/15/2012	4FE
054402 AB 8	AVONDALE MILLS INC 10.250		07/01/2008	REDEEMED		998,688	950,000	574,750	574,750	0	0	0	0	0	574,750	0	423,938	423,938	48,688	07/01/2013	5*
06421@ AG 1	BANC ONE EQUITY INVSTR 9.443		07/15/2008	MATURED		25,650	25,650	25,650	25,650	0	0	0	0	0	25,650	0	0	0	1,850	07/15/2008	1FE
06423A AN 3	BANK ONE CORP 6.000		08/01/2008	MATURED		1,000,000	1,000,000	1,012,700	1,004,736	0	(4,736)	0	(4,736)	0	1,000,000	0	0	0	30,000	08/01/2008	1FE
09061G AD 3	BIOMARIN PHARMACEUTICA 1.875		12/27/2007	BANC OF AMERICA SECURIT		0	0	0	0	0	0	0	0	0	0	0	0	0	252	04/23/2017	5FE
120075 AF 3	BUHRMANN US INC 8.250		07/17/2008	TENDERED		530,230	500,000	498,750	473,377	0	1,782	4,017	(2,235)	0	471,142	0	59,088	59,088	37,458	07/01/2014	4FE
120075 AH 9	BUHRMANN US INC 7.875		07/17/2008	TENDERED		1,356,663	1,250,000	1,250,000	1,170,599	0	4,446	0	4,446	0	1,175,045	0	181,618	181,618	74,688	03/01/2015	4FE
05568B AA 6	BURLINGTON NORTHERN SA 5.720		07/15/2008	PAID ON PRINCIPAL		1,357	1,357	1,357	1,357	0	0	0	0	0	1,357	0	0	0	39	01/15/2024	1FE
05567Y AA 7	BURLINGTON NORTHERN SA 4.967		04/01/2008	PRIOR PERIOD ADJUSTMENT		0	0	(124)	(116)	0	(7)	0	(7)	0	(123)	0	123	123	0	04/01/2023	1FE
12802R AA 3	CAL DIVE INT 4.930		08/05/2008	PAID ON PRINCIPAL		30,109	30,109	30,109	30,109	0	0	0	0	0	30,109	0	0	0	742	02/01/2027	1FE
22845@ AA 9	CAMPBELL OPPORTUNITY T 5.690		09/30/2008	TRANSFERRED TO SCH BA		5,000,000	5,000,000	5,000,000	5,000,000	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 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
14912L 2U 4	CATERPILLAR FINANCIAL 4.500		09/01/2008	MATURED		2,000,000	2,000,000	1,998,600	1,999,563	0	437	0	437	0	2,000,000	0	0	0	45,000	09/01/2008	1FE
156431 AH 1	CENTURY ALUMINUM 7.500		09/08/2008	CREDIT SUISSE FIRST BOST		378,425	390,000	390,000	384,150	0	(5,235)	0	(5,235)	0	378,915	0	(490)	(490)	15,403	08/15/2014	4FE
158916 AL 0	CHANCELLOR MEDIA 8.000		07/30/2008	TENDERED		55,766	55,000	54,919	54,977	0	(3)	0	(3)	0	54,974	0	792	792	1,088	11/01/2008	4FE
161133 AE 3	CHARMING SHOPPES 1.125		07/09/2008	CIBC WORLD MARKETS		31,375	50,000	32,271	32,271	0	(1,861)	0	(1,861)	0	30,410	0	965	965	114	05/01/2014	4FE
171779 AB 7	CIENA CORP 250		09/29/2008	VARIOUS		2,851,217	4,745,000	4,343,131	4,350,720	0	73,674	465,816	(392,141)	0	3,958,579	0	(1,107,362)	(1,107,362)	276	05/01/2013	4FE
172967 BC 4	CITIGROUP INC 6.500		09/03/2008	BARCLAYS CAPITAL INC		1,020,550	1,000,000	1,033,700	1,023,789	0	(5,070)	0	(5,070)	0	1,018,719	0	1,831	1,831	41,528	01/18/2011	1FE
192108 AQ 1	COEUR D'ALENE 1.250		08/08/2008	CIBC WORLD MARKETS		1,050,938	1,345,000	1,217,259	1,217,259	0	20,635	115,302	(94,667)	0	1,122,592	0	(71,654)	(71,654)	9,515	01/15/2024	4FE
192108 AR 9	COEUR D'ALENE 3.250		09/26/2008	DEUTSCHE BANC		1,523,706	2,365,000	2,140,772	2,140,772	0	2,488	145,582	(143,093)	0	1,997,679	0	(473,973)	(473,973)	34,129	03/15/2028	4FE
194589 AA 5	COLLEGIATE PACIFIC INC 5.750		07/01/2008	JEFFERIES & CO INC		28,425	30,000	27,300	0	28,313	574	148	28,739	0	28,739	0	(314)	(314)	173	12/01/2009	4
20825R AB 7	CONOCOPHILLIPS AUSTRAL 5.500		08/12/2008	FTN FINANCIAL		1,037,090	1,000,000	1,000,440	1,000,408	0	(44)	0	(44)	0	1,000,365	0	36,725	36,725	18,333	04/15/2013	1FE
000000 00 0	CONSTELLATION BRANDS T 4.187		09/02/2008	PAID ON PRINCIPAL		1,094	1,094	1,094	1,064	30	0	0	30	0	1,094	0	0	0	11	06/01/2013	3FE
210805 BU 0	CONTINENTAL AIR PASS C 6.900		07/02/2008	PAID ON PRINCIPAL		5,736	5,736	5,802	5,795	0	(60)	0	(60)	0	5,736	0	0	0	198	01/02/2018	2FE
22025Y AD 2	CORRECTIONS CORP OF AM 7.500		09/30/2008	BARCLAYS CAPITAL INC		675,750	680,000	697,000	684,280	0	(6,830)	0	(6,830)	0	677,450	0	(1,700)	(1,700)	0	05/01/2011	3FE
126650 AL 4	CVS LEASE PASS THRU CE 6.117		09/10/2008	PAID ON PRINCIPAL		4,272	4,272	4,308	4,308	0	(36)	0	(36)	0	4,272	0	0	0	22	01/10/2013	2FE
126650 BF 6	CVS LEASE PASS THRU CE 6.036		09/10/2008	PAID ON PRINCIPAL		12,155	12,155	12,155	12,155	0	0	0	0	0	12,155	0	0	0	122	12/10/2028	2FE
000000 00 0	DEAN FOODS CO 4.310		09/30/2008	PAID ON PRINCIPAL		12,500	12,500	12,525	11,656	864	(21)	0	844	0	12,500	0	0	0	138	04/02/2014	4FE
247367 BH 7	DELTA AIR LINES 6.821		08/12/2008	PAID ON PRINCIPAL		36,425	36,425	36,425	36,425	0	1,727	0	1,727	0	36,425	0	0	0	1,242	08/10/2022	1FE
247367 BJ 3	DELTA AIR LINES 8.021		08/12/2008	PAID ON PRINCIPAL		8,836	8,836	8,861	8,527	0	309	0	309	0	8,836	0	0	0	354	08/10/2022	3FE
23330X AH 3	DRS TECHNOLOGIES 6.625		09/29/2008	VARIOUS		1,196,344	1,170,000	1,170,000	1,130,809	0	2,665	0	2,665	0	1,133,474	0	62,869	62,869	49,434	02/01/2016	3FE
23330X AK 6	DRS TECHNOLOGIES INC (2.000)		06/30/2008	CREDIT SUISSE FIRST BOST		0	0	0	0	0	0	0	0	0	0	0	0	0	2,913	02/01/2026	4FE
277461 BE 8	EASTMAN KODAK CO 3.375		09/18/2008	MCMAHAN SECURITIES		22,563	25,000	23,203	23,203	0	9	0	9	0	23,212	0	(649)	(649)	0	10/15/2033	1
285661 AF 1	ELECTRONIC DATA SYSTEM 3.875		09/26/2008	MERRILL LYNCH CAPITAL MA		1,562,150	1,570,000	1,570,542	1,560,114	0	1,123	31,392	(30,269)	0	1,529,845	0	32,305	32,305	30,419	07/15/2023	2FE
291011 AF 1	EMERSON ELECTRIC 5.500		09/15/2008	MATURED		2,000,000	2,000,000	2,063,580	2,015,655	0	(15,655)	0	(15,655)	0	2,000,000	0	0	0	55,000	09/15/2008	1FE
26881Q AB 7	EPIX MEDICAL INC 3.000		07/09/2008	BROADPOINT CAPITAL		24,200	40,000	24,200	25,140	0	(921)	0	(921)	0	24,219	0	(19)	(19)	97	06/15/2024	5
29444U AF 3	EQUINIX INC 2.500		09/15/2008	JEFFERIES & CO INC		4,561	5,000	4,763	4,763	0	24	0	24	0	4,787	0	(226)	(226)	53	04/15/2012	4FE
29444U AG 1	EQUINIX INC 3.000		09/15/2008	CITIGROUP GLOBAL MARKET		8,984	10,000	10,663	10,663	0	(1,448)	0	(1,448)	0	9,214	0	(230)	(230)	128	10/15/2014	4FE
30218U AB 4	EXPRESSJET HOLDINGS IN 4.250		07/16/2008	VARIOUS		92,350	200,000	172,805	174,847	0	621	36,365	(35,744)	0	139,102	0	(46,752)	(46,752)	3,896	08/01/2023	5
313747 AF 4	FEDERAL REALTY INVESTM 7.480		08/15/2008	REDEEMED		9,800,000	9,800,000	9,647,799	9,995,670	0	(2,445)	338,316	(340,762)	0	9,654,908	0	145,092	145,092	366,520	08/15/2026	2FE
345370 CF 5	FORD MOTOR CO 4.250		09/16/2008	BANC OF AMERICA SECURIT		10,419	15,000	17,025	14,906	2,119	(6,102)	0	(3,984)	0	10,923	0	(504)	(504)	166	12/15/2036	5FE
369300 AJ 7	GENERAL CABLE CORP (14 1.000		09/16/2008	VARIOUS		611,257	700,000	733,979	732,319	0	(41,136)	0	(41,136)	0	691,183	0	(79,925)	(79,925)	2,472	10/15/2012	4FE
370334 AM 6	GENERAL MILLS INC		08/15/2008	REDEEMED		59,012	100,000	48,424	66,628	0	3,062	0	3,062	0	69,991	0	(10,679)	(10,679)	0	08/15/2013	2FE
372917 AN 4	GENZYME CORP 1.250		09/26/2008	VARIOUS		5,466,461	4,675,000	4,997,661	4,748,381	0	(48,366)	0	(48,366)	0	4,700,015	0	766,445	766,445	10,201	12/01/2023	2FE
000000 00 0	GEORGIA GULF CORP 4.986		09/30/2008	PAID ON PRINCIPAL		3,788	3,788	3,447	3,637	174	(363)	0	(189)	0	3,447	0	341	341	79	10/03/2013	3FE
406216 AR 2	HALLIBURTON COMPANY 5.500		09/09/2008	BANC OF AMERICA SECURIT		1,034,410	1,000,000	1,041,464	1,023,493	0	(5,586)	0	(5,586)	0	1,017,907	0	16,503	16,503	22,458	10/15/2010	1FE
410345 AE 2	HANESBRANDS INC 6.508		07/16/2008	PALI CAPITAL INC		130,200	140,000	141,925	138,600	0	(13,828)	0	(13,828)	0	124,772	0	5,428	5,428	806	12/15/2014	4FE
436440 AA 9	HANLOGIC INC 2.000		09/17/2008	CITIGROUP GLOBAL MARKET		23,219	30,000	32,790	32,438	353	(7,414)	0	(7,062)	0	25,376	0	(2,157)	(2,157)	162	12/15/2037	4FE
438516 AP 1	HONEYWELL INTERNATIONA 5.400		08/14/2008	BARCLAYS CAPITAL INC		1,006,620	1,000,000	968,020	972,113	0	1,756	0	1,756	0	973,869	0	32,751	32,751	23,100	03/15/2016	1FE
440543 AE 6	HORNBECK OFFSHORE 1.625		09/22/2008	BARCLAYS CAPITAL INC		37,392	35,000	37,188	34,887	0	4	0	4	0	34,890	0	2,501	2,501	205	11/15/2026	3FE
460690 BA 7	INTERPUBLIC GROUP 4.250		09/17/2008	GOLDMAN SACHS & CO		14,472	15,000	16,463	16,463	0	(1,285)	0	(1,285)	0	15,178	0	(706)	(706)	331	03/15/2023	3FE
000000 00 0	ISLE OF CAPRI CASINOS 4.550		09/30/2008	PAID ON PRINCIPAL		2,206	2,206	2,206	2,029	176	0	0	176	0	2,206	0	0	0	51	11/25/2013	3FE
471109 AB 4	JARDEN CORP 7.500		07/23/2008	VARIOUS		337,350	395,000	385,100	339,700	5,500	1,663	4,481	2,683	0	342,383	0	(5,033)	(5,033)	6,797	05/01/2017	4FE
477143 AB 7	JETBLUE AIRWAYS CORP 3.500		07/15/2008	TENDERED		65,000	65,000	59,706	59,976	0	63	0	63	0	60,039	0	4,961	4,961	1,138	07/15/2033	5FE
24422E PV 5	JOHN DEERE CAPITAL COR 4.500		08/25/2008	MATURED		1,000,000	1,000,000	986,100	994,376	0	5,624	0	5,624	0	1,000,000	0	0	0	22,500	08/25/2008	1FE
501242 AP 6	KULICKE & SOFFA 1.000		08/12/2008	CIBC WORLD MARKETS		1,169,000	1,400,000	1,288,750	1,211,000	0	61,290	122,449	(61,159)	0	1,149,841	0	19,159	19,159	1,750	06/30/2010	4FE
502424 AE 4	L-3 COMMUNICATIONS COR 3.000		09/19/2008	BROADPOINT CAPITAL		20,880	18,000	18,416	18,319	0	(6)	0	(6)	0	18,314	0	2,566	2,566	350	08/01/2035	3FE
524908 JA 9	LEHMAN BROTHERS HOLDIN 3.500		08/07/2008	MATURED		200,000	200,000	193,072	199,085	0	915	0	915	0	200,000	0	0	0	3,500	08/07/2008	1FE
52520W AV 3	LEHMAN BROTHERS HOLDIN 1.000		07/17/2008	LEHMAN BROTHERS		1,476,940	1,880,000	1,880,000	1,820,232	0	12,004	303,666	(291,663)	0	1,528,569	0	(51,629)	(51,629)	3,389	05/14/2012	1FE
53219L AG 4	LIFEPOINT HOSPITALS IN 3.250		07/08/2008	CREDIT SUISSE FIRST BOST		16,500	20,000	17,200													

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
502161 AJ 1	LSI LOGIC CORP 4.000		09/26/2008	VARIOUS		2,744,117	2,926,000	2,980,346	2,808,238	0	38,489	14,999	23,490	0	2,831,727	0	(87,610)	(87,610)	147	05/15/2010	3FE
5525V0 AW 6	MARSHALL & ILSLEY 4.500		08/25/2008	MATURED		2,000,000	2,000,000	1,999,500	1,999,793	0	207	0	207	0	2,000,000	0	0	0	45,000	08/25/2008	1FE
576203 AD 5	MASSEY ENERGY CO 6.625		08/19/2008	TENDERED		316,737	310,000	294,750	296,143	0	2,752	0	2,752	0	298,895	0	17,842	17,842	5,363	11/15/2010	4FE
576203 AJ 2	MASSEY ENERGY CO 3.250		09/30/2008	VARIOUS		970,400	1,360,000	1,382,277	1,382,277	0	(364)	0	(364)	0	1,381,913	0	(411,513)	(411,513)	1,060	08/01/2015	3FE
585055 AL 0	MEDTRONIC INC 1.500		09/16/2008	JEFFERIES & CO INC		58,108	55,000	55,206	55,151	0	(32)	0	(32)	0	55,119	0	2,989	2,989	353	04/15/2011	1FE
60871R AA 8	MOLSON COORS 2.500		09/22/2008	VARIOUS		1,690,955	1,490,000	1,576,367	1,571,967	0	(10,442)	0	(10,442)	0	1,561,525	0	129,430	129,430	24,310	07/30/2013	2FE
61532T AA 3	MONUMENTAL GLOBAL FUND 2.800		07/15/2008	MATURED		5,000,000	5,000,000	4,798,450	4,976,319	0	23,681	0	23,681	0	5,000,000	0	0	0	70,000	07/15/2008	1FE
629519 AB 5	NABI BIOPHARMACEUTICAL 2.875		07/01/2008	JEFFERIES & CO INC		26,550	30,000	26,663	25,396	0	96	0	96	0	25,491	0	1,059	1,059	196	04/15/2025	4
629568 AP 1	NABORS INDUSTRIES INC .940		07/16/2008	VARIOUS		2,581,817	2,275,000	2,270,903	2,270,903	0	579	0	579	0	2,271,482	0	310,335	310,335	3,921	05/15/2011	1FE
68210* AA 1	OMEGA LEASING LLC SR N 8.800		09/12/2008	PAID ON PRINCIPAL		46,117	46,117	46,117	46,117	0	0	0	0	0	46,117	0	0	0	678	05/12/2010	1
682189 AG 0	ON SEMICONDUCTOR 2.625		09/17/2008	CITIGROUP GLOBAL MARKET		219,143	245,000	278,688	265,825	0	(27,932)	34,125	(62,057)	0	203,768	0	15,375	15,375	1,733	12/15/2026	4FE
68812R AC 9	OSCIENT PHARMACEUTICAL 3.500		09/12/2008	VARIOUS		42,606	155,000	116,250	62,000	0	11,281	16,503	(5,222)	0	56,778	0	(14,172)	(14,172)	1,927	04/15/2011	5
696639 AB 9	PALM HARBOR HOMES INC 3.250		09/16/2008	MILLER TABAK ROBERTS		14,938	25,000	21,681	0	17,688	(4,557)	0	13,130	0	13,130	0	1,807	1,807	280	05/15/2024	6*
704549 AG 9	PEABODY ENERGY CORP 4.750		09/22/2008	VARIOUS		209,447	170,000	192,240	192,240	0	(257)	0	(257)	0	191,983	0	17,463	17,463	1,867	12/15/2066	3FE
706451 AM 3	PEMEX MASTER TRUST 6.125		08/15/2008	MATURED		104,000	104,000	111,020	104,981	0	(981)	0	(981)	0	104,000	0	0	0	3,185	08/15/2008	2FE
720279 AH 1	PIER 1 IMPORTS 6.375		09/17/2008	VARIOUS		118,145	160,000	152,551	128,673	0	1,579	4,423	(2,843)	0	125,830	0	(7,685)	(7,685)	6,639	02/15/2036	5
721467 AE 8	PILGRIM'S PRIDE CORP 7.625		07/29/2008	VARIOUS		183,533	213,000	209,273	209,273	0	(33,825)	0	(33,825)	0	175,447	0	8,085	8,085	3,810	05/01/2015	5FE
723787 AH 0	PIONEER NATURAL RESOUR 2.875		09/18/2008	VARIOUS		229,098	175,000	175,000	175,000	0	0	0	0	0	175,000	0	54,098	54,098	2,625	01/15/2038	3FE
743410 AP 7	PROLOGIS (144A) 2.250		09/26/2008	VARIOUS		1,727,575	2,300,000	2,276,806	2,169,249	0	2,775	69,138	(66,363)	0	2,102,886	0	(375,311)	(375,311)	2,580	04/01/2037	2FE
747906 AE 5	QUANTUM CORP 4.375		07/21/2008	JEFFERIES & CO INC		47,250	60,000	49,525	49,525	0	344	1,756	(1,413)	0	48,112	0	(862)	(862)	1,261	08/01/2010	5FE
74837N AC 7	QUIKSILVER INC 6.875		07/15/2008	LEHMAN BROTHERS		103,850	124,000	114,235	106,330	0	(5,831)	0	(5,831)	0	100,499	0	3,351	3,351	2,202	04/15/2015	4FE
75508A AA 4	RAYONIER TRS HOLDINGS 3.750		09/29/2008	VARIOUS		1,863,849	1,895,000	1,895,000	1,895,000	0	0	0	0	0	1,895,000	0	(31,151)	(31,151)	4,566	10/15/2012	2FE
000000 00 0	RENT-A-CENTER 4.540		07/18/2008	PAID ON PRINCIPAL		16,552	16,552	16,552	15,600	952	0	0	952	0	16,552	0	0	0	188	06/30/2012	3FE
76009N AE 0	RENT-A-CENTER 7.500		07/17/2008	VARIOUS		543,700	565,000	595,369	526,863	0	1,096	0	1,096	0	527,959	0	15,741	15,741	8,968	05/01/2010	4FE
000000 00 0	RENT-A-CENTER TL B 4.540		09/30/2008	PAID ON PRINCIPAL		25,955	25,955	25,955	24,462	1,492	0	0	1,492	0	25,955	0	0	0	209	06/30/2012	3FE
786449 AG 3	SAFEGUARD SCIENTIFICS 2.625		07/15/2008	JEFFERIES & CO INC		38,225	55,000	38,569	39,767	0	336	0	336	0	40,103	0	(1,878)	(1,878)	493	03/15/2024	5
786449 AF 5	SAFEGUARD SCIENTIFICS 2.625		07/15/2008	VARIOUS		123,463	175,000	118,125	0	118,138	0	0	118,138	0	118,138	0	5,324	5,324	1,534	03/15/2024	6*
80004C AC 5	SANDISK CORP 1.000		09/17/2008	VARIOUS		191,681	285,000	217,519	217,519	0	(7,829)	6,580	(14,409)	0	203,110	0	(11,429)	(11,429)	544	05/15/2013	4FE
81211K AG 5	SEALED AIR CORP (144A) 3.000		09/30/2008	CITIGROUP GLOBAL MARKET		3,617,250	3,900,000	3,802,500	3,725,974	0	81,034	77,817	3,217	0	3,729,192	0	(111,942)	(111,942)	0	06/30/2033	2FE
816752 AA 7	SEMINOLE HARD ROCK (14 5.276		07/22/2008	MERRILL LYNCH CAPITAL MA		1,811,250	2,250,000	2,248,128	2,148,750	0	21,653	368,813	(347,159)	0	1,801,591	0	9,659	9,659	12,861	03/15/2014	4FE
829226 AV 1	SINCLAIR BROADCAST GRO 6.000		07/02/2008	JEFFERIES & CO INC		80,550	90,000	73,565	77,956	0	1,091	236	855	0	78,811	0	1,739	1,739	345	09/15/2012	4
832248 AR 9	SMITHFIELD FOODS INC 4.000		09/23/2008	VARIOUS		735,003	585,000	597,348	597,348	0	(279)	0	(279)	0	597,070	0	137,934	137,934	2,992	06/30/2013	3FE
83545G AK 8	SONIC AUTOMOTIVE 4.250		09/29/2008	VARIOUS		1,901,967	2,425,000	2,695,981	2,485,625	38,775	(9,781)	366,685	(337,691)	0	2,147,934	0	(245,968)	(245,968)	15,838	11/30/2015	4FE
84649R AA 9	SPANSION LLC (144A) 2.250		09/16/2008	OPPENHEIMER AND CO		64,700	210,000	106,888	106,888	0	3,725	15,738	(12,014)	0	94,874	0	(30,174)	(30,174)	1,172	06/15/2016	5FE
790849 AC 7	ST JUDE MEDICAL (144A) 1.220		09/26/2008	BANC OF AMERICA SECURIT		1,792,756	1,795,000	1,795,000	1,780,213	0	17,332	10,811	6,521	0	1,786,734	0	6,022	6,022	0	12/15/2008	1FE
853666 AB 1	STANDARD MTR PRODS 6.750		07/01/2008	MCMAHAN SECURITIES		76,500	85,000	81,219	80,400	0	3,162	4,961	(1,800)	0	78,600	0	(2,100)	(2,100)	2,741	07/15/2009	5FE
857689 AV 5	STATION CASINOS 6.000		07/28/2008	VARIOUS		392,869	515,000	420,106	420,106	0	4,159	13,191	(9,032)	0	411,074	0	(18,205)	(18,205)	9,930	04/01/2012	4FE
857689 BA 0	STATION CASINOS 7.750		07/24/2008	VARIOUS		47,738	65,000	67,275	58,663	0	(8,843)	0	(8,843)	0	49,819	0	(2,082)	(2,082)	2,284	08/15/2016	4FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		07/31/2008	MATURED		8,509	8,509	8,509	8,509	0	0	0	0	0	8,509	0	0	0	4,403	07/31/2008	1FE
000000 00 0	SUPERVALU INC TL B 4.678		09/30/2008	PAID ON PRINCIPAL		9,362	9,362	9,030	9,030	0	332	0	332	0	9,362	0	0	0	88	06/02/2012	3FE
88731E AK 6	TIME WARNER ENTERTAINM 7.250		09/01/2008	MATURED		2,000,000	2,000,000	2,140,900	2,033,459	0	(33,459)	0	(33,459)	0	2,000,000	0	0	0	72,500	09/01/2008	2FE
902494 AP 8	TYSON FOODS INC 3.250		09/22/2008	DEUTSCHE BANC		40,164	40,000	42,371	42,371	0	(10)	0	(10)	0	42,361	0	(2,196)	(2,196)	36	10/15/2013	3FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2008	PAID ON PRINCIPAL		34,059	34,059	34,059	34,059	0	0	0	0	0	34,059	0	0	0	865	01/02/2029	1
909440 AH 2	UNITED AUTO GROUP INC 3.500		08/01/2008	VARIOUS		759,042	860,000	937,414	849,250	0	409	51,775	(51,365)	0	797,885	0	(38,843)	(38,843)	9,701	04/01/2026	4
913017 BG 3	UNITED TECHNOLOGIES CO 4.375		09/03/2008	BANC OF AMERICA SECURIT		1,020,320	1,000,000	1,009,190	1,009,190	0	(1,265)	0	(1,265)	0	1,007,925	0	12,395	12,395	15,434	05/01/2010	1FE
000000 00 0	VALASSIS COMMUNICATION 4.450		07/03/2008	PAID ON PRINCIPAL		39,855	39,855	39,663	37,414	2,263	178	0	2,441	0	39,855	0	0	0	0	03/02/2014	3FE
000000 00 0	VALASSIS COMMUNICATION 4.560		09/30/2008	PAID ON PRINCIPAL		2,141	2,141	2,131	2,010	122	10	0	131	0	2,141						

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)
939322 AE 3	WASHINGTON MUTUAL INC 8.250	...	09/29/2008	MORGAN STANLEY DEAN WI	26,000	400,000	468,816	424,327	0	(7,726)	0	(7,726)	0	416,602	0	(390,602)	(390,602)	0	04/01/2010	2FE	
941053 AF 7	WASTE CONNECTIONS (144 3.750	...	08/20/2008	VARIOUS	1,553,356	1,300,000	1,302,256	1,302,597	0	(85)	0	(85)	0	1,302,511	0	250,845	250,845	18,862	04/01/2026	3FE	
942683 AC 7	WATSON PHARMACEUTICALS 1.750	...	09/26/2008	VARIOUS	3,380,488	3,595,000	3,510,838	3,405,888	1,300	(17,471)	0	(16,171)	0	3,389,716	0	(9,229)	(9,229)	30,846	03/15/2023	3FE	
949746 JB 8	WELLS FARGO 4.000	...	08/15/2008	MATURED	2,000,000	2,000,000	1,988,664	1,997,467	0	2,533	0	2,533	0	2,000,000	0	0	0	40,000	08/15/2008	1FE	
983919 AC 5	XILINX INC (144A) 3.125	...	08/12/2008	J P MORGAN CHASE SECURI	527,644	535,000	535,000	460,100	0	916	0	916	0	461,016	0	66,628	66,628	6,966	03/15/2037	3FE	
98385X AG 1	XTO ENERGY INC 5.300	...	08/14/2008	FTN FINANCIAL	958,680	1,000,000	945,770	948,618	0	3,428	0	3,428	0	952,046	0	6,634	6,634	7,214	06/30/2015	2FE	
985577 AB 1	YELLOW CORP 3.375	...	07/03/2008	GOLDMAN SACHS & CO	48,181	65,000	53,158	53,158	0	853	4,494	(3,641)	0	49,517	0	(1,335)	(1,335)	268	11/25/2023	3FE	
985577 AA 3	YELLOW ROADWAY CORP 5.000	...	07/14/2008	JEFFERIES & CO INC	64,200	75,000	68,156	68,156	0	58	1,828	(1,771)	0	66,386	0	(2,186)	(2,186)	1,613	08/08/2023	3FE	
885797 AB 6	CANWEST MEDIA INC 8.000	...	07/25/2008	CREDIT SUISSE FIRST BOST	779,744	890,000	946,269	839,938	0	28,823	75,286	(46,463)	0	793,474	0	(13,730)	(13,730)	25,971	09/15/2012	5FE	
12541C AF 1	CHC HELICOPTER 7.375	...	09/16/2008	TENDERED	2,070,000	2,000,000	2,005,563	1,890,000	0	9,629	0	9,629	0	1,899,629	0	170,371	170,371	65,313	05/01/2014	4FE	
000000 00 0	DOMTAR CORP 4.803	...	09/30/2008	PAID ON PRINCIPAL	12,500	12,500	12,513	11,969	0	(11)	0	(11)	0	12,500	0	0	0	118	03/05/2014	2FE	
656568 AF 9	NORTEL NETWORKS CORP 1.750	...	09/17/2008	JEFFERIES & CO INC	90,675	155,000	120,805	120,805	0	2,237	5,023	(2,786)	0	118,020	0	(27,345)	(27,345)	1,183	04/15/2012	4FE	
746927 AB 8	QLT INC 3.000	...	09/15/2008	REDEEMED	200,000	200,000	180,458	0	182,083	606	0	182,689	0	182,689	0	17,311	17,311	3,000	09/15/2023	6*	
143658 AV 4	CARNIVAL CORP .500	...	09/22/2008	MCMAHAN SECURITIES	9,788	15,000	9,590	9,590	0	29	0	29	0	9,618	0	169	169	30	04/29/2033	1FE	
25156P AE 3	DEUTSCHE TELEKOM 3.875	...	07/22/2008	MATURED	1,000,000	1,000,000	987,344	997,462	0	2,538	0	2,538	0	1,000,000	0	0	0	19,375	07/22/2008	2FE	
25243Y AG 4	DIAGEO CAPITAL PLC 4.375	...	08/08/2008	BANC OF AMERICA SECURIT	2,016,640	2,000,000	1,993,460	1,996,554	0	834	0	834	0	1,997,388	0	19,252	19,252	24,306	05/03/2010	1FE	
33938E AL 1	FLEXTRONICS INTL 1.000	...	09/17/2008	VARIOUS	441,636	480,000	473,370	455,949	0	6,851	9,533	(2,681)	0	453,267	0	(11,631)	(11,631)	2,932	08/01/2010	3FE	
45820E AU 6	INTELSAT BERMUDA LTD 9.250	...	07/02/2008	TENDERED	550,450	545,000	547,750	546,100	0	(67)	0	(67)	0	546,033	0	4,417	4,417	2,241	06/15/2016	4FE	
G55356 AG 7	LLOYDS BANK PERPETUAL 3.500	...	09/01/2008	TRANSFER TO STOCK	12,897,640	15,000,000	12,851,250	12,889,048	0	8,641	0	8,641	0	12,897,689	0	(49)	(49)	107,917	06/29/2049	1FE	
706448 BK 2	PEMEX FINANCE LTD 9.030	...	08/15/2008	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	
767201 AB 2	RIO TINTO FINANCE 2.625	...	09/30/2008	MATURED	4,000,000	4,000,000	3,914,760	3,962,751	0	37,249	0	37,249	0	4,000,000	0	0	0	52,500	09/30/2008	1FE	
88165F AA 0	TEVA PHARMACEUTICALS F 1.750	...	09/18/2008	VARIOUS	252,371	233,000	259,795	259,795	0	(26,795)	0	(26,795)	0	233,000	0	19,371	19,371	2,624	02/01/2026	2FE	
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000	...	09/25/2008	PAID ON PRINCIPAL	66,667	66,667	67,428	67,576	0	(909)	0	(909)	0	66,667	0	0	0	627	01/25/2018	1FE	
007036 QM 1	ARMT 2005-8 4A21 5.436	...	09/25/2008	PAID ON PRINCIPAL	294,348	294,348	296,726	296,154	0	(1,806)	0	(1,806)	0	294,348	0	0	0	3,322	07/25/2035	1FE	
007036 QM 1	ARMT 2005-8 4A21 5.436	...	07/25/2008	PAID ON PRINCIPAL	143,858	143,858	145,020	144,740	0	(882)	0	(882)	0	143,858	0	0	0	652	07/25/2035	1FE	
06050H D3 9	BOAMS 2003-B 2A2 CMO 6.665	...	09/25/2008	PAID ON PRINCIPAL	28,038	28,038	28,318	27,998	0	40	0	40	0	28,038	0	0	0	346	03/25/2033	1FE	
06050H D3 9	BOAMS 2003-B 2A2 CMO 6.689	...	07/25/2008	PAID ON PRINCIPAL	2,587	2,587	2,613	2,583	0	4	0	4	0	2,587	0	0	0	14	03/25/2033	1FE	
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.147	...	09/25/2008	PAID ON PRINCIPAL	81,778	81,778	82,798	81,705	0	73	0	73	0	81,778	0	0	0	879	05/25/2033	1FE	
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.161	...	07/25/2008	PAID ON PRINCIPAL	50,122	50,122	50,748	50,078	0	45	0	45	0	50,122	0	0	0	216	05/25/2033	1FE	
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750	...	09/25/2008	PAID ON PRINCIPAL	143,961	143,961	139,325	139,325	0	4,636	0	4,636	0	143,961	0	0	0	1,134	09/25/2018	1FE	
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL	249,833	249,833	253,424	251,399	0	(1,566)	0	(1,566)	0	249,833	0	0	0	2,073	11/25/2033	1FE	
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.233	...	09/25/2008	PAID ON PRINCIPAL	87,105	87,105	87,367	87,202	0	(96)	0	(96)	0	87,105	0	0	0	1,094	07/25/2035	1FE	
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.233	...	07/25/2008	PAID ON PRINCIPAL	212,464	212,464	213,103	212,699	0	(235)	0	(235)	0	212,464	0	0	0	926	07/25/2035	1FE	
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.091	...	09/25/2008	PAID ON PRINCIPAL	495,614	495,614	494,314	494,095	0	1,519	0	1,519	0	495,614	0	0	0	4,961	11/25/2035	1FE	
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.093	...	07/25/2008	PAID ON PRINCIPAL	410,182	410,182	409,106	408,925	0	1,257	0	1,257	0	410,182	0	0	0	1,740	11/25/2035	1FE	
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250	...	09/25/2008	PAID ON PRINCIPAL	1,285,778	1,285,778	1,280,476	1,280,476	0	5,302	0	5,302	0	1,285,778	0	0	0	10,582	11/25/2020	1FE	
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL	363,957	363,957	367,941	366,273	0	(2,316)	0	(2,316)	0	363,957	0	0	0	2,765	06/25/2035	1FE	
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000	...	09/25/2008	PAID ON PRINCIPAL	807,645	807,645	808,527	808,017	0	(372)	0	(372)	0	807,645	0	0	0	7,305	07/25/2020	1FE	
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000	...	09/25/2008	PAID ON PRINCIPAL	790,904	790,904	785,425	786,005	0	4,898	0	4,898	0	790,904	0	0	0	7,241	10/25/2020	1FE	
07384M F8 0	BSARM 2004-1 11A1 (CMO 6.422	...	07/25/2008	PAID ON PRINCIPAL	251,517	251,517	251,732	252,537	0	(1,021)	0	(1,021)	0	251,517	0	0	0	1,347	04/25/2034	1FE	
07384M F8 0	BSARM 2004-1 11A1 (CMO 6.422	...	09/25/2008	PAID ON PRINCIPAL	15,869	15,869	11,088	15,934	0	(62)	0	(62)	0	15,872	0	(2)	(2)	210	04/25/2034	1FE	
15132E AR 9	CDMC 2002-4 A1 CMO 6.500	...	09/25/2008	PAID ON PRINCIPAL	1,117	1,117	1,135	1,113	0	4	0	4	0	1,117	0	0	0	12	07/25/2032	1FE	
16162W BK 8	CHASE 2003-S12 1A2 CMO 4.750	...	09/25/2008	PAID ON PRINCIPAL	194,360	194,360	192,902	193,098	0	1,262	0	1,262	0	194,360	0	0	0	1,319	12/25/2018	1FE	
16162W CW 3	CHASE 2003-S13 A1 CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL	99,782	99,782	98,890	98,896	0	887	0	887	0	99,782	0	0	0	890	11/25/2033	1FE	
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471	...	09/25/2008	PAID ON PRINCIPAL	878,218	878,218	872,837	873,019	0	5,199	0	5,199	0	878,218	0	0	0	9,011	01/25/2036	1FE	
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL	665,618	665,618	670,090	667,511	0	(1,893)	0	(1,893)	0	665,618	0	0	0	5,494	10/25/2035	1FE	
16162W NF 2	CHASE 2005-S3 AC CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL	840,266	840,266	843,024	841,384	0	(1,117)	0	(1,117)	0	840,266	0	0	0	6,290	11/25/2035	1FE	
172973 TL 3	CMSI 2003-10 A1 CMO 4.500	...	09/25/2008	PAID ON PRINCIPAL	347,309	347,309	338,952	340,352													

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
12628K AA 0	CSAB 2006-3 A1A (CMO) 6.000	...	09/25/2008	PAID ON PRINCIPAL		741,610	741,610	717,507	717,507	0	24,102	0	24,102	0	741,610	0	0	0	7,407	11/25/2036	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	...	09/25/2008	PAID ON PRINCIPAL		54,677	54,677	56,693	57,922	0	(3,245)	0	(3,245)	0	54,677	0	0	0	552	12/25/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000	...	09/25/2008	PAID ON PRINCIPAL		241,260	241,260	241,636	241,463	0	(203)	0	(203)	0	241,260	0	0	0	1,605	02/25/2020	1FE
225458 G3 6	CSFB 2005-7 4A1 5.000	...	09/25/2008	PAID ON PRINCIPAL		696,132	696,132	696,783	696,136	0	(4)	0	(4)	0	696,132	0	0	0	6,278	08/25/2020	1FE
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000	...	09/25/2008	PAID ON PRINCIPAL		966,703	966,703	971,039	969,812	0	(3,109)	0	(3,109)	0	966,703	0	0	0	9,667	02/25/2037	1FE
02149D AD 1	CWALT 2006-HY13 2A1 5.961	...	07/25/2008	PAID ON PRINCIPAL		11,053	11,053	11,085	11,078	0	(25)	0	(25)	0	11,053	0	0	0	55	01/25/2037	1FE
02149D AD 1	CWALT 2006-HY13 2A1 5.962	...	09/25/2008	PAID ON PRINCIPAL		1,291,515	1,291,515	1,295,214	1,294,411	0	(2,896)	0	(2,896)	0	1,291,515	0	0	0	14,407	01/25/2037	1FE
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250	...	09/25/2008	PAID ON PRINCIPAL		81,334	81,334	81,664	81,484	0	(150)	0	(150)	0	81,334	0	0	0	716	09/25/2023	1FE
12669D XY 9	CWHL 2003-1 1A14 CMO 6.000	...	09/25/2008	PAID ON PRINCIPAL		56,296	56,296	56,906	56,313	0	(17)	0	(17)	0	56,296	0	0	0	481	03/25/2033	1FE
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	...	09/25/2008	PAID ON PRINCIPAL		828,866	828,866	831,373	830,156	0	(1,291)	0	(1,291)	0	828,866	0	0	0	6,748	06/25/2018	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 4.684	...	09/25/2008	PAID ON PRINCIPAL		30,670	30,670	30,977	30,651	0	19	0	19	0	30,670	0	0	0	263	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 4.693	...	07/25/2008	PAID ON PRINCIPAL		75,266	75,266	76,019	75,219	0	47	0	47	0	75,266	0	0	0	294	06/25/2033	1FE
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL		551,903	551,903	559,721	556,077	0	(4,174)	0	(4,174)	0	551,903	0	0	0	5,217	07/25/2035	1FE
12669A RJ 9	CWHL 2005-J4 A1 CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL		1,297,548	1,297,548	1,300,082	1,297,730	0	(182)	0	(182)	0	1,297,548	0	0	0	15,331	12/25/2035	1FE
12669A PG 7	CWHL 2005-28 A2 CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL		509,311	509,311	512,335	510,594	0	(1,283)	0	(1,283)	0	509,311	0	0	0	5,690	09/25/2035	1FE
12669A W9 5	CWHL 2006-9 A8 CMO 6.000	...	09/25/2008	PAID ON PRINCIPAL		1,066,941	1,066,941	1,076,068	1,072,040	0	(5,099)	0	(5,099)	0	1,066,941	0	0	0	8,355	03/25/2036	1FE
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500	...	09/25/2008	PAID ON PRINCIPAL		77,931	77,931	77,931	77,931	0	0	0	0	0	77,931	0	0	0	742	07/25/2033	1FE
32051D L3 4	FHASI 2003-8 2A1 CMO 4.500	...	09/25/2008	PAID ON PRINCIPAL		706,644	706,644	691,628	693,916	0	12,728	0	12,728	0	706,644	0	0	0	4,996	09/25/2018	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.401	...	09/25/2008	PAID ON PRINCIPAL		86,113	86,113	86,291	86,229	0	(115)	0	(115)	0	86,113	0	0	0	1,020	11/25/2035	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.401	...	07/25/2008	PAID ON PRINCIPAL		122,233	122,233	122,486	122,396	0	(164)	0	(164)	0	122,233	0	0	0	551	11/25/2035	1FE
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.948	...	07/25/2008	PAID ON PRINCIPAL		1,145,233	1,145,233	1,147,514	1,146,450	0	(1,217)	0	(1,217)	0	1,145,233	0	0	0	5,662	08/25/2036	1FE
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.952	...	09/25/2008	PAID ON PRINCIPAL		758,702	758,702	760,214	759,509	0	(806)	0	(806)	0	758,702	0	0	0	8,803	08/25/2036	1FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.801	...	07/25/2008	PAID ON PRINCIPAL		367,670	367,670	367,958	367,794	0	(123)	0	(123)	0	367,670	0	0	0	1,778	11/25/2036	1FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.802	...	09/25/2008	PAID ON PRINCIPAL		592,266	592,266	592,729	592,465	0	(199)	0	(199)	0	592,266	0	0	0	6,968	11/25/2036	1FE
46630P AZ 8	JPMMT 2007-A2 4A1M 5.791	...	07/25/2008	PAID ON PRINCIPAL		939,438	939,438	941,199	940,924	0	(1,486)	0	(1,486)	0	939,438	0	0	0	4,542	04/25/2037	1FE
46630P AZ 8	JPMMT 2007-A2 4A1M 5.791	...	09/25/2008	PAID ON PRINCIPAL		204,551	204,551	204,935	204,875	0	(324)	0	(324)	0	204,551	0	0	0	2,403	04/25/2037	1FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500	...	09/25/2008	PAID ON PRINCIPAL		72,303	72,303	71,083	71,327	0	976	0	976	0	72,303	0	0	0	540	12/25/2018	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.518	...	07/18/2008	PAID ON PRINCIPAL		95,938	95,938	97,163	96,813	0	(875)	0	(875)	0	95,938	0	0	0	441	05/26/2035	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.518	...	09/18/2008	PAID ON PRINCIPAL		345,908	345,908	350,327	349,063	0	(3,154)	0	(3,154)	0	345,908	0	0	0	4,328	05/26/2035	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.245	...	09/18/2008	PAID ON PRINCIPAL		350,903	350,903	354,295	353,705	0	(2,802)	0	(2,802)	0	350,903	0	0	0	4,837	12/18/2036	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.245	...	07/18/2008	PAID ON PRINCIPAL		45,851	45,851	46,294	46,217	0	(366)	0	(366)	0	45,851	0	0	0	239	12/18/2036	1FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	...	09/25/2008	PAID ON PRINCIPAL		191,759	191,759	191,220	191,193	0	566	0	566	0	191,759	0	0	0	1,609	10/25/2020	1FE
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	...	09/25/2008	PAID ON PRINCIPAL		447,243	447,243	447,697	447,250	0	(7)	0	(7)	0	447,243	0	0	0	3,947	10/25/2020	1FE
45660N PZ 2	RAST 2003-A5 A1 5.500	...	09/25/2008	PAID ON PRINCIPAL		74,859	74,859	71,304	71,433	0	3,426	0	3,426	0	74,859	0	0	0	600	06/25/2033	1FE
74957V AR 8	RFMSI 2006-S6 A9 CMO 6.000	...	09/25/2008	PAID ON PRINCIPAL		214,688	214,688	216,097	215,712	0	(1,024)	0	(1,024)	0	214,688	0	0	0	1,945	07/25/2036	1FE
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	...	09/25/2008	PAID ON PRINCIPAL		896,490	896,490	903,318	901,228	0	(4,739)	0	(4,739)	0	896,490	0	0	0	9,080	01/25/2037	1FE
863579 KB 3	SARM 2005-3XS A3 2.831	...	07/25/2008	PAID ON PRINCIPAL		280,036	280,036	264,634	264,649	0	15,386	0	15,386	0	280,036	0	0	0	666	01/25/2035	1FE
863579 KB 3	SARM 2005-3XS A3 2.841	...	08/25/2008	PAID ON PRINCIPAL		193,186	193,186	182,561	182,571	0	10,614	0	10,614	0	193,186	0	0	0	930	01/25/2035	1FE
863579 KB 3	SARM 2005-3XS A3 3.576	...	09/25/2008	PAID ON PRINCIPAL		440,218	440,218	416,006	416,031	0	24,187	0	24,187	0	440,218	0	0	0	3,197	01/25/2035	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000	...	09/25/2008	PAID ON PRINCIPAL		148,186	148,186	150,108	150,364	0	(2,178)	0	(2,178)	0	148,186	0	0	0	1,170	03/25/2018	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 6.478	...	09/25/2008	PAID ON PRINCIPAL		2,307	2,307	2,307	2,307	0	0	0	0	0	2,307	0	0	0	37	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 6.496	...	07/25/2008	PAID ON PRINCIPAL		953	953	953	953	0	0	0	0	0	953	0	0	0	5	01/25/2033	1FE
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000	...	09/25/2008	PAID ON PRINCIPAL		210	210	214	227	0	(17)	0	(17)	0	210	0	0	0	2	11/25/2032	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 5.760	...	09/25/2008	PAID ON PRINCIPAL		5,923	5,923	5,982	6,102	0	(179)	0	(179)	0	5,923	0	0	0	64	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 5.761	...	07/25/2008	PAID ON PRINCIPAL		5,122	5,122	5,173	5,277	0	(155)	0	(155)	0	5,122	0	0	0	25	03/25/2033	1FE
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500	...	09/25/2008	PAID ON PRINCIPAL		272,449	272,449	265,893	267,101	0	5,349	0	5,349	0	272,449	0	0	0	2,006	11/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750	...	09/25/2008	PAID ON PRINCIPAL		67,467	67,467	67,678	67,601	0	(134)	0	(134)	0	67,467	0	0	0	521	07/25/2018	1FE
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500	...	09/25/2008	PAID ON PRINCIPAL		96,871	96,871	95,115	95,351	0	1,520	0	1,520	0	96,871	0	0	0	752	08/25/2018	1FE
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000	...	09/25/2008	PAID ON PRINCIPAL		230,660	230,660	232,101	231,646	0	(986)	0	(986)	0	230,660	0	0	0	1,858	09/25/2018	1FE

QE05.13

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 re ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
949767 AB 3	WFMB 2003-13 A2 CMO 4.500		09/25/2008	PAID ON PRINCIPAL		215,625	215,625	213,132	213,606	0	2,019	0	2,019	0	215,625	0	0	0	1,534	10/25/2018	1FE
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		09/25/2008	PAID ON PRINCIPAL		34,708	34,708	34,502	34,529	0	179	0	179	0	34,708	0	0	0	250	12/25/2018	1FE
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		09/25/2008	PAID ON PRINCIPAL		41,053	41,053	40,216	40,244	0	810	0	810	0	41,053	0	0	0	285	12/25/2033	1FE
94981Q AN 8	WFMB 2005-AR16 4A6 CM 4.992		09/25/2008	PAID ON PRINCIPAL		752,054	752,054	751,526	751,013	0	1,041	0	1,041	0	752,054	0	0	0	7,299	10/25/2035	1FE
94981Q AN 8	WFMB 2005-AR16 4A6 CM 4.993		07/25/2008	PAID ON PRINCIPAL		1,005,219	1,005,219	1,004,512	1,003,827	0	1,392	0	1,392	0	1,005,219	0	0	0	4,183	10/25/2035	1FE
94982Y AH 3	WFMB 2005-15 A2 CMO 5.000		09/25/2008	PAID ON PRINCIPAL		854,081	854,081	834,209	836,899	0	17,182	0	17,182	0	854,081	0	0	0	7,639	12/25/2020	1FE
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		09/25/2008	PAID ON PRINCIPAL		391,474	391,474	383,583	384,316	0	7,158	0	7,158	0	391,474	0	0	0	2,776	09/25/2020	1FE
94984J AD 3	WFMB 2006-13 A4 CMO 5.750		09/25/2008	PAID ON PRINCIPAL		728,283	728,283	728,700	727,751	0	532	0	532	0	728,283	0	0	0	6,161	10/25/2036	1FE
05947U LW 6	BACM 2003-2 A2 4.342		09/11/2008	PAID ON PRINCIPAL		37,733	37,733	37,924	37,752	0	(19)	0	(19)	0	37,733	0	0	0	269	03/11/2041	1FE
161546 FW 1	CFAB 2003-4 1A6 4.429		09/25/2008	PAID ON PRINCIPAL		80,262	80,262	79,321	79,706	0	555	0	555	0	80,262	0	0	0	624	10/25/2014	1FE
14041G CL 8	COAFT 2005-C A4A (FGIC 4.710		09/15/2008	PAID ON PRINCIPAL		139,137	139,137	133,647	133,647	0	5,490	0	5,490	0	139,137	0	0	0	1,426	06/15/2012	1FE
21075W KU 8	CONHE 1999-3 A6 (AMBAC 8.180		09/25/2008	PAID ON PRINCIPAL		52,031	52,031	51,868	51,868	0	163	0	163	0	52,031	0	0	0	646	12/25/2029	1FE
126671 RX 6	CWL 2002-S3 M1 4.800		09/25/2008	PAID ON PRINCIPAL		17,395	17,395	17,795	17,349	0	46	0	46	0	17,395	0	0	0	141	05/25/2032	1FE
33735P AF 4	FUCMT 1999-C1 A2 6.070		09/15/2008	PAID ON PRINCIPAL		495,347	495,347	496,483	496,483	0	(1,136)	0	(1,136)	0	495,347	0	0	0	4,848	10/15/2035	1FE
361849 DY 5	GMACC 1998-C2 A2 6.420		07/15/2008	PAID ON PRINCIPAL		178,049	178,049	189,664	178,663	0	(615)	0	(615)	0	178,049	0	0	0	953	05/15/2035	1FE
41283A BF 5	HDMOT 2003-4 B 2.190		07/15/2008	PAID ON PRINCIPAL		495,253	495,253	495,183	495,207	0	47	0	47	0	495,253	0	0	0	904	04/15/2011	1FE
63859C BS 1	NLFC 1999-1 A2 6.316		09/20/2008	PAID ON PRINCIPAL		1,506,821	1,506,821	1,384,156	1,487,524	0	19,297	0	19,297	0	1,506,821	0	0	0	18,423	01/20/2031	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		09/15/2008	PAID ON PRINCIPAL		1,768,801	1,768,801	2,027,971	1,842,190	0	(72,848)	0	(72,848)	0	1,768,801	0	0	0	27,615	02/15/2010	1FE
760985 WR 8	RAMP 2003-RZ3 M1 4.120		09/25/2008	PAID ON PRINCIPAL		85,581	85,581	85,544	85,419	0	161	0	161	0	85,581	0	0	0	608	06/25/2033	1FE
14041U AC 9	COAFT 2006-C A3A (FGI 5.070		09/15/2008	PAID ON PRINCIPAL		1,345,901	1,345,901	1,334,013	1,334,013	0	11,888	0	11,888	0	1,345,901	0	0	0	8,247	07/15/2011	2FE
36186M AC 5	GMACM 2007-HE3 2A1 7.000		09/25/2008	PAID ON PRINCIPAL		826,559	826,559	828,109	827,734	0	(1,175)	0	(1,175)	0	826,559	0	0	0	9,550	09/25/2037	3FE
						0	0	0	0	0	0	0	0	0	0	0	0	0	0		
4599999.	Total - Bonds - Industrial & Miscellaneous					160,035,344	169,888,880	166,229,543	164,254,253	415,090	191,748	2,757,263	(2,150,424)	0	162,103,829	0	(2,068,486)	(2,068,486)	2,217,996	XXX	XXX
6099997.	Total - Bonds - Part 4					505,686,581	514,960,515	511,917,988	509,602,158	415,090	592,496	2,777,248	(1,769,662)	0	507,832,496	0	(2,145,914)	(2,145,914)	4,418,196	XXX	XXX
6099999.	Total - Bonds					505,686,581	514,960,515	511,917,988	509,602,158	415,090	592,496	2,777,248	(1,769,662)	0	507,832,496	0	(2,145,914)	(2,145,914)	4,418,196	XXX	XXX
Preferred Stocks - Public Utilities																					
171871 40 3	CINCINNATI BELL INC PFD STK		09/03/2008	VARIOUS	100,000	4,020	100,000	4,055	4,055	0	0	0	0	4,055	0	(35)	(35)	506	XXX	XXX	P5LFE
6199999.	Total - Preferred Stocks - Public Utilities					4,020	XXX	4,055	4,055	0	0	0	0	4,055	0	(35)	(35)	506	XXX	XXX	
Preferred Stocks - Banks, Trust and Insurance Companies																					
026874 11 5	AMERICAN INTL 8.50% 8/01/11 SERIES		09/15/2008	VARIOUS	50,900,000	998,281	1,125,000	2,802,378	0	0	0	0	0	2,802,378	0	(1,804,096)	(1,804,096)	0	XXX	XXX	P2LFE
060505 68 2	BANK OF AMERICA 7.25% SERIES L		09/15/2008	VARIOUS	20,000	16,359	3,000,000	20,000	0	0	0	0	0	20,000	0	(3,641)	(3,641)	729	XXX	XXX	P1LFE
125581 60 3	CIT GROUP INC 8.75% SER C		09/18/2008	VARIOUS	51,600,000	1,741,836	900,000	2,828,819	0	0	0	0	0	2,828,819	0	(1,086,984)	(1,086,984)	108,536	XXX	XXX	P2LFE
172967 59 8	CITIGROUP INC 6.50% SER T CONVRDM		09/16/2008	MORGAN STANLEY	20,000,000	667,229	250,000	1,106,414	0	0	0	0	0	1,106,414	0	(439,185)	(439,185)	32,500	XXX	XXX	P1LFE
316773 20 9	FIFTH THIRD BANK 8.50% SERIES G		08/12/2008	VARIOUS	8,300,000	1,218,208	700,000	994,444	0	0	0	0	0	994,444	0	223,764	223,764	0	XXX	XXX	P1LFE
493267 40 5	KEYCORP 7.75% SERIES A		09/05/2008	ADJUST BASIS DOWN	0	0	800,000	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	P2LFE
524901 30 3	LEGG MASON INC 7.00% 06/30/11		08/01/2008	VARIOUS	10,500,000	374,548	150,000	525,000	0	0	0	0	0	525,000	0	(150,452)	(150,452)	0	XXX	XXX	P2LFE
52523J 45 3	LEHMAN BROTHERS HLDG 7.25% SER F		09/12/2008	VARIOUS	1,360,000	610,000	5,000,000	1,392,738	0	0	0	0	0	1,392,738	0	(782,737)	(782,737)	23,828	XXX	XXX	P1LFE
929903 21 9	WACHOVIA CORP 7.5% SER L CONVRD		09/16/2008	CITIGROUP GLOBAL MARKET	800,000	390,779	1,000,000	912,040	0	0	0	0	0	912,040	0	(521,261)	(521,261)	24,667	XXX	XXX	P1LFE
6299999.	Total - Preferred Stocks - Banks, Trust & Insurance Companies					6,017,240	XXX	10,581,833	0	0	0	0	0	10,581,833	0	(4,564,592)	(4,564,592)	190,260	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous																					
053611 30 7	AVERY DENNISON CORP 7.8750% 11/15		09/29/2008	LAZARD FRERES & COMPAN	20,100,000	854,229	200,000	1,011,111	738,968	(28,968)	0	0	(28,968)	0	1,011,111	0	(156,882)	(156,882)	58,166	XXX	P2LFE
370442 69 1	GENERAL MOTORS 1.5% CONVRDM		09/15/2008	IMPERIAL CAPITAL	3,800,000	82,843	50,000	87,210	0	0	0	0	0	87,210	0	(4,367)	(4,367)	0	XXX	XXX	P5LFE
370442 71 7	GENERAL MOTORS CORP SER C 6.25%		09/23/2008	VARIOUS	8,100,000	82,673	100,000	201,590	159,003	42,587	0	0	42,587	201,590	0	(118,917)	(118,917)	28,517	XXX	XXX	P5LFE
806605 70 5	SCHERING-PLOUGH 6.00% 8/13/10 SER F		07/21/2008	ADJUST BASIS DOWN	0	0	250,000	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	P2LFE
						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					1,019,745	XXX	1,299,911	897,971	13,619	0	0	13,619	0	1,299,911	0	(280,166)	(280,166)	86,683	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4					7,041,005	XXX	11,885,799	902,026	13,619	0	0	13,619	0	11,885,799	0	(4,844,793)	(4,844,793)	277,450	XXX	XXX
6599999.	Total - Preferred Stocks					7,041,005	XXX	11,885,799	902,026	13,619	0	0	13,619	0	11,885,799	0	(4,844,793)	(4,844,793)	277,450	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					

QE05.14

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
64111N 10 1	NETEZZA CORP.....	...	.08/07/2008	SMITH BARNEY/SALOMON BF	5,500.000	69,725	XXX	69,108	0	0	0	0	0	0	69,108	0	618	618	0	XXX	U
64128B 10 8	NEUTRAL TANDEM INC.....	...	.08/26/2008	SMITH BARNEY/SALOMON BF	861.000	16,889	XXX	16,919	0	0	0	0	0	0	16,919	0	(30)	(30)	0	XXX	L
6899999	Total - Common Stocks - Industrial & Miscellaneous.....					86,614	XXX	86,026	0	0	0	0	0	0	86,026	0	588	588	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
99C000 69 4	COMMERCIAL GUARANTY CAS INS CO	...	.06/02/2008	ADJUST PRIOR QUARTER....	18,000.000	(182,071)	XXX	0	0	0	0	0	0	0	0	0	(182,071)	(182,071)	0	XXX	K
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					(182,071)	XXX	0	0	0	0	0	0	0	0	0	(182,071)	(182,071)	0	XXX	XXX
7299997	Total - Common Stocks - Part 4.....					(95,458)	XXX	86,026	0	0	0	0	0	0	86,026	0	(181,483)	(181,483)	0	XXX	XXX
7299999	Total - Common Stocks.....					(95,458)	XXX	86,026	0	0	0	0	0	0	86,026	0	(181,483)	(181,483)	0	XXX	XXX
7399999	Total - Preferred and Common Stocks.....					6,945,547	XXX	11,971,825	902,026	13,619	0	0	13,619	0	11,971,825	0	(5,026,276)	(5,026,276)	277,450	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks.....					512,632,128	XXX	523,889,813	510,504,184	428,709	592,496	2,777,248	(1,756,043)	0	519,804,321	0	(7,172,190)	(7,172,190)	4,695,646	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

QE06

SCHEDULE DB - PART B - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART D - SECTION 1

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

QE07

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
Long Futures Positions - Hedging Transactions												
US 10-YR NOTE.....	500	12/01/2008..	58,149,813	57,312,500	(837,313)	09/05/2008..	CBT.....	-	0	0	(837,313)	0
US 10-YR NOTE.....	500	12/01/2008..	57,820,313	57,312,500	(507,813)	09/19/2008..	CBT.....	-	0	0	(507,813)	0
US 10-YR NOTE.....	500	12/01/2008..	57,786,875	57,312,500	(474,375)	09/30/2008..	CBT.....	-	0	0	(474,375)	0
0199999. Subtotal - Long Futures Positions - Hedging Transactions.....			173,757,001	171,937,500	(1,819,501)	XXX.....	XXX.....	0	0	0	(1,819,501)	0
0499999. Subtotal - Long Futures Positions.....			173,757,001	171,937,500	(1,819,501)	XXX.....	XXX.....	0	0	0	(1,819,501)	0
Short Futures Positions - Hedging Transactions												
US 10-YR NOTE.....	500	12/01/2008..	58,390,625	57,312,500	1,078,125	09/04/2008..	CBT.....	-	0	0	1,078,125	-
US 10-YR NOTE.....	500	12/01/2008..	59,340,625	57,312,500	2,028,125	09/17/2008..	CBT.....	-	0	0	2,028,125	-
US 10-YR NOTE.....	500	12/01/2008..	58,144,125	57,312,500	831,625	09/29/2008..	CBT.....	-	0	0	831,625	-
0599999. Subtotal - Short Futures Positions - Hedging Transactions.....			175,875,375	171,937,500	3,937,875	XXX.....	XXX.....	0	0	0	3,937,875	0
0899999. Subtotal - Short Futures Positions.....			175,875,375	171,937,500	3,937,875	XXX.....	XXX.....	0	0	0	3,937,875	0
2599999. Subtotal - Hedging Transactions.....			349,632,376	343,875,000	2,118,374	XXX.....	XXX.....	0	0	0	2,118,374	0
9999999. Totals.....			349,632,376	343,875,000	2,118,374	XXX.....	XXX.....	0	0	0	2,118,374	0

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Hartford,CT.....	.....1.100	.....45	.....0	.....30,660,913	.....31,903,902	.....34,631,046	XXX
Bank of America, N.A. - Boston.....	Boston,MA.....	.....0.000	.....0	.....0	.....45,070	.....20,680	.....23,656	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	.....12,455,460	.....13,657,101	.....16,273,340	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(7,857,795)	.....(7,873,627)	.....(7,418,585)	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....3,301,363	.....1,711,846	.....231,813	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(503,656,599)	.....(482,928,779)	.....(533,911,776)	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....2,800,129	.....3,326,423	.....3,626,179	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	.....34,524,229	.....31,750,120	.....58,240,061	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(12,120,855)	.....(49,678,109)	.....(59,526,319)	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	.....209,342	.....114,048	.....92,972	XXX
Royal Trust.....	Toronto,ON.....	.....0.000	.....0	.....0	.....21,515	.....21,515	.....21,515	XXX
Suntrust Bank.....	Orlando,FL.....	.....0.000	.....0	.....0	.....(113,914)	.....23,795	.....(594,447)	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....5,000	.....5,000	.....15,557	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....98,854	.....95,245	.....104,528	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....116,940	.....71,346	.....147,568	XXX
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....2,637,466	.....2,466,006	.....2,054,550	XXX
Wachovia Bank, N.A. - VA.....	Roanoke,VA.....	.....0.000	.....0	.....0	.....82,449	.....30,613	.....152,830	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	45.....	0.....	(433,718,560)	(452,211,003)	(482,763,640)	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	45.....	0.....	(433,718,560)	(452,211,003)	(482,763,640)	XXX
0599999. Total Cash.....	XXX.....	XXX.....	45.....	0.....	(433,718,560)	(452,211,003)	(482,763,640)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE09



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(8,995)	0	0	1,101,110
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	(23)	0	0	281,724
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	23,992	35,000	1	5,921,119
11. Georgia.....GA	0	0	0	0	(973)	0	0	665,419
12. Hawaii.....HI	0	0	0	0	180	0	0	78,378
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	(2,331)	0	0	278,570
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(77)	0	0	7,322
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	(86)	0	0	14,504
21. Maryland.....MD	0	0	0	0	(1,544)	0	0	176,203
22. Massachusetts.....MA	0	0	0	0	(4,971)	0	0	623,265
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(13,700)	0	0	779,303
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	(6,011)	0	0	595,988
30. New Hampshire.....NH	0	0	0	0	(1,351)	0	0	99,075
31. New Jersey.....NJ	0	0	0	0	14	0	0	14,905
32. New Mexico.....NM	0	0	0	0	(10,995)	0	0	547,428
33. New York.....NY	0	0	177,000	7	(39,039)	475,527	12	18,173,240
34. North Carolina.....NC	0	0	0	0	(116)	0	0	16,175
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(9,682)	0	0	771,075
37. Oklahoma.....OK	0	0	0	0	(18)	0	0	1,914
38. Oregon.....OR	0	0	0	0	(5,946)	0	0	562,965
39. Pennsylvania.....PA	0	0	678,416	26	(295,548)	1,790,500	95	4,436
40. Rhode Island.....RI	0	0	0	0	(133)	0	0	8,449
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	(46)	0	0	4,276
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(5,780)	0	0	458,324
46. Vermont.....VT	0	0	0	0	(263)	0	0	12,441
47. Virginia.....VA	0	0	0	0	(4,068)	0	0	1,001,367
48. Washington.....WA	0	0	0	0	(1,326)	0	0	109,875
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(2,483)	0	0	287,438
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	855,416	33	(391,319)	2,301,027	108	32,596,290

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	(42,200)	0	0	2,074,660
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	1	(18,002)	0	0	24,498
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	(2,480)	0	0	296,336
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(2,624)	0	0	248,702
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	(1,370)	0	0	135,850
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	5	(204,531)	795,641	14	234,999
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	(73)	0	0	5,798
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	(102)	0	0	25,206
48. Washington.....WA	0	0	0	0	(173)	0	0	14,332
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	7	(271,655)	796,051	19	3,060,380

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(977)	0	0	119,633
2. Alaska.....AK	0	0	0	0	(5,474)	0	0	110,351
3. Arizona.....AZ	0	0	0	1	(1,746)	4,755	1	141,857
4. Arkansas.....AR	0	0	0	0	(6,289)	0	0	624,537
5. California.....CA	0	0	0	1	75,479	125,000	1	3,053,084
6. Colorado.....CO	0	0	378	2	(22,953)	0	0	1,985,937
7. Connecticut.....CT	0	0	0	0	(143)	0	0	1,735,256
8. Delaware.....DE	0	0	0	0	1,194	0	0	206,570
9. District of Columbia.....DC	0	0	0	0	(1,857)	0	0	180,778
10. Florida.....FL	0	0	0	1	3,031	0	0	754,325
11. Georgia.....GA	0	0	0	1	(6,389)	150,000	2	4,300,395
12. Hawaii.....HI	0	0	0	0	40	0	0	17,385
13. Idaho.....ID	0	0	0	1	(58,644)	0	0	397,459
14. Illinois.....IL	0	0	195,000	3	47,375	1,930,000	6	3,765,000
15. Indiana.....IN	0	0	42,500	5	(34,196)	742,025	6	135,732
16. Iowa.....IA	0	0	0	1	(8,757)	0	0	565,900
17. Kansas.....KS	0	0	0	0	(44)	0	0	4,184
18. Kentucky.....KY	0	0	0	0	(4,930)	0	0	1,114,856
19. Louisiana.....LA	0	0	120,000	6	(210,670)	439,000	5	1,575,079
20. Maine.....ME	0	0	0	0	(604)	0	0	102,466
21. Maryland.....MD	0	0	0	0	(5,056)	0	0	576,801
22. Massachusetts.....MA	0	0	0	1	(41,622)	0	0	2,083,872
23. Michigan.....MI	0	0	0	1	(67,087)	0	0	5,107,180
24. Minnesota.....MN	0	0	0	0	(9,839)	0	0	559,705
25. Mississippi.....MS	0	0	0	0	(427)	75,000	1	436,742
26. Missouri.....MO	0	0	0	1	(19,900)	0	0	1,537,903
27. Montana.....MT	0	0	0	0	(331)	100,000	1	275,861
28. Nebraska.....NE	0	0	0	0	(3,788)	10,000	1	240,673
29. Nevada.....NV	0	0	0	0	(1,459)	0	0	144,615
30. New Hampshire.....NH	0	0	0	0	(5,651)	0	0	414,267
31. New Jersey.....NJ	0	0	50,000	1	89,513	250,618	3	2,963,089
32. New Mexico.....NM	0	0	0	1	(109,441)	50,000	1	470,096
33. New York.....NY	0	0	90,052	7	(162,436)	1,877,676	19	20,758,226
34. North Carolina.....NC	0	0	0	0	(8,181)	0	0	1,139,211
35. North Dakota.....ND	0	0	0	0	(2,033)	0	0	67,003
36. Ohio.....OH	0	0	0	0	(62,895)	0	0	5,009,091
37. Oklahoma.....OK	0	0	0	1	(2,027)	0	0	210,752
38. Oregon.....OR	0	0	0	0	(6,163)	0	0	583,604
39. Pennsylvania.....PA	0	0	0	3	282,556	1,215,024	8	4,431,909
40. Rhode Island.....RI	0	0	0	0	(7,264)	0	0	460,922
41. South Carolina.....SC	0	0	0	0	(5,560)	75,000	1	548,114
42. South Dakota.....SD	0	0	0	0	(3,545)	0	0	60,492
43. Tennessee.....TN	0	0	0	0	(22,819)	114,944	2	2,133,642
44. Texas.....TX	0	0	130,000	1	32,828	25	1	7,470,825
45. Utah.....UT	0	0	0	1	(7,916)	150,000	1	627,751
46. Vermont.....VT	0	0	0	0	(8,212)	0	0	388,887
47. Virginia.....VA	0	0	76,540	1	(23,935)	225,000	1	116,864
48. Washington.....WA	0	0	787,544	3	646,070	27,500	2	4,652,983
49. West Virginia.....WV	0	0	0	0	(11,825)	0	0	3,929,925
50. Wisconsin.....WI	0	0	0	1	(12,981)	0	0	1,094,475
51. Wyoming.....WY	0	0	0	0	(5,603)	45,000	1	163,630
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	1,492,014	45	196,416	7,606,566	64	89,549,896

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

Designate the type of health care

providers reported on this page.

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	1	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	(10)	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	1	0	0	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	(14)	0	0	1,308
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	(22)	0	0	2,710
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	3	0	0	2,981
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	(146)	(3,324)	0	11,595
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	(9)	0	0	2,291
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	(187)	(5,829)	1	21,173

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**