

# QUARTERLY STATEMENT

## AS OF MARCH 31, 2009

OF THE CONDITION AND AFFAIRS OF THE

# TRAVELERS CASUALTY AND SURETY COMPANY

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

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

INCORPORATED/ORGANIZED, MAY, 1883

COMMENCED BUSINESS, MAY, 1907

Statutory Home Office: One Tower Square, Hartford, CT 06183  
Main Administrative Office: One Tower Square, Hartford, CT 06183 (860) 277-0111  
Mail Address: One Tower Square, Hartford, CT 06183-6014  
Primary Location of Books and Records: One Tower Square, Hartford, CT 06183 (860) 277-0111  
Internet Website Address: [www.travelers.com](http://www.travelers.com)  
Statutory Statement Contact: Michael J. Doody (860) 277-3966  
Annual.Statement.Contact@travelers.com (860) 277-7002  
(E-Mail Address) (Fax Number)

### OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman of the Board, President & Chief Executive Officer	JOSEPH PATRICK LACHER, JR.....	Executive Vice President, Personal Insurance
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	SAMUEL GERSTEN LISS.....	Executive Vice President, Strategic Development
3. CHARLES JOSEPH CLARKE.....	Vice Chairman	MARIA OLIVO.....	Executive Vice President, Enterprise Market Research & Development
4. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	DOREEN SPADORCIA.....	Executive Vice President, Claim
5. ALAN DAVID SCHNITZER.....	Vice Chairman & Chief Legal Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
6. JOHN JOSEPH ALBANO.....	Executive Vice President, Business Insurance	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Standards
7. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President, Treasurer & Corporate Controller
8. WILLIAM ALLEN BLOOM.....	Executive Vice President, Insurance Operations & Information Technology & Chief Information Officer	# SCOTT WILLIAM RYNDA.....	Senior Vice President, Corporate Tax
9. JOHN PATRICK CLIFFORD, JR.....	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN.....	Associate Group General Counsel, Corporate & Corporate Secretary
10. WILLIAM PATRICK HANNON.....	Executive Vice President, Enterprise Risk Management & Business Conduct Officer	SMITESH DAVE.....	Vice President & Chief Corporate Actuary

### DIRECTORS

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

STATE OF CONNECTICUT

COUNTY OF HARTFORD

ss:

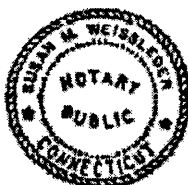
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

30th day of April, 2009

Notary Public  
My Commission Expires November 30, 2012



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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,970,690,070	0	8,970,690,070	8,976,595,109
2. Stocks:				
2.1 Preferred stocks.....	50,026,196	0	50,026,196	73,638,219
2.2 Common stocks.....	3,656,279,262	46,255,204	3,610,024,058	3,304,230,222
3. Mortgage loans on real estate:				
3.1 First liens.....	1,012,595	0	1,012,595	1,059,419
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(784,584)), cash equivalents (\$.....0) and short-term investments (\$.....503,704,853).....	502,920,268	0	502,920,268	319,273,163
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	531,079,990	3,120,941	527,959,049	558,596,098
8. Receivables for securities.....	0	0	0	202,251,236
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	13,712,008,382	49,376,145	13,662,632,237	13,435,643,465
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	116,237,709	0	116,237,709	121,557,997
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	210,629,754	39,597,722	171,032,033	175,196,944
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....10,915,010 earned but unbilled premiums).....	808,312,578	6,010,729	802,301,850	790,900,997
13.3 Accrued retrospective premiums.....	76,902,199	484,207	76,417,991	65,519,535
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	0	0	0	0
14.2 Funds held by or deposited with reinsured companies.....	4,527,627	0	4,527,627	4,626,426
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	15,775,023
16.2 Net deferred tax asset.....	550,596,724	328,664,854	221,931,870	218,980,816
17. Guaranty funds receivable or on deposit.....	1,150,876	0	1,150,876	1,345,768
18. Electronic data processing equipment and software.....	0	0	0	0
19. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	0	0	0	20,306,438
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	264,098,184	184,480,528	79,617,657	110,394,062
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	15,744,464,034	608,614,184	15,135,849,850	14,960,247,470
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	15,744,464,034	608,614,184	15,135,849,850	14,960,247,470

## DETAILS OF WRITE-INS

0901.....	0	0	0	0
0902.....	0	0	0	0
0903.....	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Equities and deposits in pools and associations.....	31,490,197	0	31,490,197	35,661,638
2302. Reinsurance receivable/payable intercompany.....	21,821,879	0	21,821,879	0
2303. Suspense, undistributed payments.....	17,632,751	0	17,632,751	48,282,641
2398. Summary of remaining write-ins for Line 23 from overflow page.....	193,153,359	184,480,528	8,672,831	26,449,783
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	264,098,184	184,480,528	79,617,657	110,394,062

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....385,073,650).....	6,149,917,693	6,153,406,887
2. Reinsurance payable on paid losses and loss adjustment expenses.....	858,818	543,939
3. Loss adjustment expenses.....	1,403,854,016	1,409,212,116
4. Commissions payable, contingent commissions and other similar charges.....	64,161,236	118,692,954
5. Other expenses (excluding taxes, licenses and fees).....	49,640,431	89,676,004
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	99,380,565	108,728,406
7.1 Current federal and foreign income taxes (including \$....(57,560,164) on realized capital gains (losses)).....	1,822,073	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....346,145 and interest thereon \$....37,284.....	383,429	389,790
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....233,282,392 and including warranty reserves of \$.....0).....	1,661,264,574	1,650,650,056
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,798,014	7,280,836
12. Ceded reinsurance premiums payable (net of ceding commissions).....	115,760,242	95,811,553
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	43,490,226	41,624,871
15. Remittances and items not allocated.....	3,507,421	2,611,759
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	49,975,798	0
20. Payable for securities.....	16,978,694	1,897,220
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.....	34,574,646	56,933,182
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	9,703,367,876	9,737,459,572
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	9,703,367,876	9,737,459,572
27. Aggregate write-ins for special surplus funds.....	37,521,224	38,384,817
28. Common capital stock.....	25,000,000	25,000,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	2,179,824,585	2,041,092,700
33. Unassigned funds (surplus).....	3,190,136,165	3,118,310,381
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).....	5,432,481,974	5,222,787,898
36. Totals.....	15,135,849,850	14,960,247,470

## DETAILS OF WRITE-INS

2301. Interest deposit liability.....	46,732,755	45,235,755
2302. Retroactive reinsurance reserve assumed.....	32,113,235	948,479
2303. Escheat liability.....	1,055,405	1,288,870
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(45,326,750)	9,460,078
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	34,574,646	56,933,182
2701. Special surplus from retroactive reinsurance.....	37,521,224	38,384,817
2702. ....	0	0
2703. ....	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	37,521,224	38,384,817
3001. ....	0	0
3002. ....	0	0
3003. ....	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....104,534,890).....	102,400,215	105,656,621	421,133,190
1.2 Assumed..... (written \$....932,004,558).....	918,823,956	914,795,259	3,687,672,364
1.3 Ceded..... (written \$....108,558,731).....	103,278,323	109,063,069	435,520,609
1.4 Net..... (written \$....927,980,717).....	917,945,848	911,388,811	3,673,284,945
DEDUCTIONS:			
2. Losses incurred (current accident year \$....490,018,857):			
2.1 Direct.....	89,704,349	30,031,120	346,088,361
2.2 Assumed.....	456,062,485	392,135,804	1,774,947,077
2.3 Ceded.....	89,392,699	29,336,948	347,348,674
2.4 Net.....	456,374,135	392,829,975	1,773,686,763
3. Loss adjustment expenses incurred.....	104,629,041	105,342,408	484,382,978
4. Other underwriting expenses incurred.....	312,303,046	290,143,123	1,180,756,683
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	873,306,222	788,315,506	3,438,826,425
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	44,639,627	123,073,304	234,458,521
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	110,292,291	118,935,097	733,456,486
10. Net realized capital gains (losses) less capital gains tax of \$....311,781.....	(11,539,017)	(8,991,812)	(81,875,867)
11. Net investment gain (loss) (Lines 9 + 10).....	98,753,274	109,943,284	651,580,618
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....791,896 amount charged off \$....4,199,688).....	(3,407,792)	(2,265,261)	(8,831,198)
13. Finance and service charges not included in premiums.....	4,862,370	4,813,146	18,847,527
14. Aggregate write-ins for miscellaneous income.....	(1,805,440)	7,673,598	764,972
15. Total other income (Lines 12 through 14).....	(350,862)	10,221,483	10,781,300
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	143,042,039	243,238,071	896,820,439
17. Dividends to policyholders.....	1,044,240	1,054,289	4,468,910
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).....	141,997,799	242,183,782	892,351,530
19. Federal and foreign income taxes incurred.....	21,321,344	64,232,851	133,232,720
20. Net income (Line 18 minus Line 19) (to Line 22).....	120,676,455	177,950,931	759,118,810
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	5,222,787,898	5,408,584,262	5,408,584,262
22. Net income (from Line 20).....	120,676,455	177,950,931	759,118,810
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 \$....(3,778,858).....	147,075,066	86,558,958	251,867,999
25. Change in net unrealized foreign exchange capital gain (loss).....	(79,674)	(122,840)	(663,794)
26. Change in net deferred income tax.....	(8,143,195)	(5,281,264)	(44,847,905)
27. Change in nonadmitted assets.....	11,433,539	(25,797,384)	(28,785,750)
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	138,731,885	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(200,000,000)	(650,000,000)	(1,140,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	17,514,277
38. Change in surplus as regards policyholders (Lines 22 through 37).....	209,694,076	(416,691,599)	(185,796,364)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,432,481,974	4,991,892,663	5,222,787,898
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	0	(1,032,850)	(2,346,267)
1402. Retroactive reinsurance gain/loss.....	(328,944)	13,618,728	18,709,111
1403. Profit and loss, miscellaneous.....	(1,476,496)	(4,912,280)	(15,597,872)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,805,440)	7,673,598	764,972
3701. Prior period adjustment.....	0	0	17,514,277
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	17,514,277

# TRAVELERS CASUALTY AND SURETY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	930,981,879	3,695,567,954
2. Net investment income.....	121,867,017	767,750,187
3. Miscellaneous income.....	(350,862)	10,781,300
4. Total (Lines 1 through 3).....	1,052,498,035	4,474,099,441
5. Benefit and loss related payments.....	459,449,652	1,948,671,648
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	524,429,053	1,639,235,920
8. Dividends paid to policyholders.....	527,062	3,430,821
9. Federal and foreign income taxes paid (recovered) net of \$.....3,677,654 tax on capital gains (losses).....	4,036,030	132,226,094
10. Total (Lines 5 through 9).....	988,441,796	3,723,564,483
11. Net cash from operations (Line 4 minus Line 10).....	64,056,238	750,534,958
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	190,621,709	2,533,938,952
12.2 Stocks.....	18,224,822	2,995,034
12.3 Mortgage loans.....	46,824	2,760,708
12.4 Real estate.....	0	0
12.5 Other invested assets.....	12,406,618	65,049,432
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	217,332,710	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	438,632,683	2,604,744,126
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	193,889,587	2,139,923,140
13.2 Stocks.....	0	1,508,131
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	7,468,850	109,814,171
13.6 Miscellaneous applications.....	0	233,913,108
13.7 Total investments acquired (Lines 13.1 to 13.6).....	201,358,437	2,485,158,550
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	237,274,246	119,585,576
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	(43,645)	12,572
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	200,000,000	1,140,000,000
16.6 Other cash provided (applied).....	82,360,266	32,111,126
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(117,683,379)	(1,107,876,302)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	183,647,105	(237,755,768)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	319,273,163	557,028,931
19.2 End of period (Line 18 plus Line 19.1).....	502,920,268	319,273,163
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>		
20.0001 Stocks converted to bonds.....	18,224,822	0
20.0002 Received stock of subsidiary in lieu of cash as capital contribution.....	138,731,885	0
20.0003 Intercompany transactions.....	0	(26,286,515)
20.0004 Stock distributions from limited partnerships.....	0	1,387,631
20.0005 Prior period adjustment.....	0	12,286

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## **NOTES TO FINANCIAL STATEMENTS**

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### **Note 1 - Summary of Significant Accounting Policies**

A. Accounting Practices:

Travelers Casualty and Surety Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The impact of any permitted accounting practices on statutory surplus was not material.

B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

C. Accounting Policy:

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, Affiliates and Other Related Parties**

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.

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## **NOTES TO FINANCIAL STATEMENTS**

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

On March 24, 2009, the Company paid dividends of \$200 million to its parent company, Travelers Insurance Group Holdings, Inc.

### **Note 14 - Contingencies**

No significant change.

### **Note 15 - Leases**

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

### **Note 20 – Other Items**

Due to an error in the classification of case versus IBNR reserves at December 31, 2008, the amount of such reserves reported in the underwriting exhibits of the Company's 2008 Annual Statement for the commercial multiple peril (CMP) line, and in the all lines total was incorrect; however, the amount of total reserves reported was correct. The misclassification resulted in an understatement of \$34,951,000 in the Company's total net case basis losses and defense and cost containment (L&DCC) unpaid for CMP (all in accident year 2008), and a corresponding overstatement in the Company's IBNR L&DCC unpaid. This misclassification had no impact on the total case basis plus IBNR reserves by line and by accident year.

The misclassification has been corrected in the Company's March 31, 2009 Quarterly Statement and had no impact on net income, surplus or total liabilities in the December 31, 2008 or March 31, 2009 financial statements.

### **Note 21 – Events Subsequent**

No significant change.

### **Note 22 - Reinsurance**

No significant change.

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

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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

During the period from December 31, 2008 to March 31, 2009, reserves for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$40,411,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, product liability - occurrence, commercial multi-peril, commercial auto liability, special property, and homeowners lines. The improvement in the other liability – occurrence, product liability – occurrence and commercial multi-peril lines was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. The commercial auto liability line of business experienced better than expected loss development which was attributable to more favorable legal and judicial environments, claim handling initiative focused on the automobile line of insurance and improvement in auto safety technology. The special property improvement occurred in the latter part of the 2008 accident year as a result of better than expected claim emergence trends in the inland marine line of business. The improvement in the homeowners line primarily reflected favorable loss experience related to Hurricanes Katrina and Ike.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies and will not have a material impact on surplus due to accompanying premium adjustments.

**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). 1/27/2006.....

- 6.4 By what department or departments?  
Connecticut

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ X ] No [ ] N/A [ ]

- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [ X ]

- 7.2 If yes, give full information:  
\_\_\_\_\_

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [ X ]

- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
\_\_\_\_\_

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [ X ]

- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ] No [ ]
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:  
\_\_\_\_\_

- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]

- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
\_\_\_\_\_

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]

# TRAVELERS CASUALTY AND SURETY COMPANY GENERAL INTERROGATORIES

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

## PART 1 - COMMON INTERROGATORIES

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

\_\_\_\_\_

\_\_\_\_\_

### FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [ 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.....	\$ .....3,351,934,302	\$ .....3,655,667,715
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....28,010,368	\$ .....28,425,753
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,379,944,670	\$ .....3,684,093,468
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-Part 3-Special Deposits, 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, F-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)
UBS	1 North Wacker 31st Floor, 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 [ X ] No [ ]

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
Citigroup Global Markets	UBS	January, 2009	Lower Fees

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

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

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

17.2 If no, list exceptions:

\_\_\_\_\_

\_\_\_\_\_

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

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3  Name of Reinsurer	4  Location	5 Is Insurer Authorized? (YES or NO)
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**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		702,017	2,359,478	562,356	930,529	64,348,607	59,024,347
2. Alaska.....AK.....L.....		52,967	21,664	31,659	67,076	1,020,003	1,207,429
3. Arizona.....AZ.....L.....		983,650	724,312	219,885	132,370	16,279,884	14,399,203
4. Arkansas.....AR.....L.....		374,034	568,504	164,730	299,203	15,451,971	14,490,508
5. California.....CA.....L.....		24,645,786	23,572,601	7,159,507	5,861,473	196,293,134	154,137,713
6. Colorado.....CO.....L.....		1,077,841	870,329	(113,941)	370,844	15,672,274	16,073,529
7. Connecticut.....CT.....L.....		3,252,296	3,247,846	3,128,229	3,124,879	416,228,997	575,141,670
8. Delaware.....DE.....L.....		51,409	146,790	102,930	137,459	60,224,139	91,591,537
9. District of Columbia.....DC.....L.....		455,420	820,021	611,076	642,563	25,295,814	25,351,795
10. Florida.....FL.....L.....		5,766,973	6,999,695	2,679,685	2,703,373	216,348,194	192,528,323
11. Georgia.....GA.....L.....		2,862,839	2,426,842	1,606,000	2,328,817	65,697,430	60,863,437
12. Hawaii.....HI.....L.....		193,790	285,324	23,565	17,811	2,643,223	3,265,906
13. Idaho.....ID.....L.....		123,736	211,473	149,079	105,336	4,436,900	4,570,889
14. Illinois.....IL.....L.....		1,382,100	2,204,321	1,220,298	3,037,028	60,690,804	89,620,892
15. Indiana.....IN.....L.....		604,394	886,669	243,646	716,615	21,628,383	21,064,246
16. Iowa.....IA.....L.....		332,695	335,047	688,472	692,905	15,214,344	17,302,489
17. Kansas.....KS.....L.....		1,358,249	1,048,078	488,644	2,184,840	20,908,181	19,428,248
18. Kentucky.....KY.....L.....		620,416	555,379	585,907	2,466,251	39,492,788	38,814,474
19. Louisiana.....LA.....L.....		4,500,945	843,183	749,523	603,898	91,990,632	99,225,963
20. Maine.....ME.....L.....		247,999	167,733	194,487	312,692	22,470,486	21,806,691
21. Maryland.....MD.....L.....		1,195,319	1,434,788	599,050	837,447	75,310,300	91,215,390
22. Massachusetts.....MA.....L.....		6,593,972	6,614,023	17,007,289	3,901,651	159,923,919	165,401,426
23. Michigan.....MI.....L.....		1,863	120,931	1,921,381	3,404,110	273,073,377	285,302,597
24. Minnesota.....MN.....L.....		1,036,755	1,674,308	795,752	8,087,115	37,938,381	36,199,194
25. Mississippi.....MS.....L.....		291,370	225,965	282,625	331,387	14,330,844	16,820,321
26. Missouri.....MO.....L.....		1,263,126	1,118,049	716,668	553,978	39,226,845	39,831,623
27. Montana.....MT.....L.....		129,013	473,458	87,293	31,424	3,327,837	3,331,731
28. Nebraska.....NE.....L.....		1,242,627	655,613	271,314	322,939	11,376,495	11,536,231
29. Nevada.....NV.....L.....		210,798	191,658	11,819	171,419	2,644,215	2,484,145
30. New Hampshire.....NH.....L.....		224,157	125,669	166,348	241,829	23,634,774	27,047,485
31. New Jersey.....NJ.....L.....		1,124,353	1,464,641	856,976	1,610,443	133,406,096	134,262,438
32. New Mexico.....NM.....L.....		114,217	254,851	120,020	119,102	10,170,253	9,284,577
33. New York.....NY.....L.....		11,215,629	14,345,735	6,670,512	7,076,479	508,730,925	568,973,013
34. North Carolina.....NC.....L.....		1,042,367	1,415,664	1,227,326	1,397,364	54,284,203	53,230,737
35. North Dakota.....ND.....L.....		15,819	16,883	(48)	(519)	281,699	379,014
36. Ohio.....OH.....L.....		366,888	(7,497)	598,926	1,024,374	308,766,578	319,547,748
37. Oklahoma.....OK.....L.....		519,805	600,063	193,685	97,358	16,300,218	35,078,803
38. Oregon.....OR.....L.....		443,419	506,427	330,874	233,974	14,672,088	13,842,128
39. Pennsylvania.....PA.....L.....		2,127,000	719,223	7,570,824	2,280,364	230,280,677	254,892,300
40. Rhode Island.....RI.....L.....		237,650	481,569	437,204	596,928	48,640,146	54,777,684
41. South Carolina.....SC.....L.....		710,665	525,306	232,955	419,226	19,498,530	15,239,290
42. South Dakota.....SD.....L.....		153,184	97,063	26,431	69,995	1,511,017	1,639,981
43. Tennessee.....TN.....L.....		3,862,877	6,005,398	1,897,285	1,704,095	68,102,261	64,957,379
44. Texas.....TX.....L.....		7,455,599	6,067,508	1,230,285	944,772	147,494,384	178,382,069
45. Utah.....UT.....L.....		306,297	57,441	51,227	95,992	4,221,777	4,109,695
46. Vermont.....VT.....L.....		244,887	271,343	367,066	251,895	14,481,114	15,360,987
47. Virginia.....VA.....L.....		9,363,725	10,068,469	3,468,885	4,619,079	78,342,823	86,386,300
48. Washington.....WA.....L.....		510,973	46,850	359,738	269,194	17,894,000	21,783,326
49. West Virginia.....WV.....L.....		32,568	18,924	84,505	202,660	21,292,868	23,024,492
50. Wisconsin.....WI.....L.....		2,081,465	2,336,075	2,567,596	1,225,801	47,690,061	49,027,269
51. Wyoming.....WY.....L.....		14,534	9,568	5,237	6,663	426,518	559,747
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		85	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		815,218	766,731	7,478	(136,498)	0	0
55. US Virgin Islands.....VI.....L.....		80,749	19,236	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		(83,639)	121,589	0	0	4,427	0
59. Totals.....(a).....54.....		104,534,890	107,138,809	70,660,263	68,728,002	3,759,615,834	4,103,818,407

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX.....	(83,639)	121,589	0	0	4,427	0
5802. ....	XXX.....	0	0	0	0	0	0
5803. ....	XXX.....	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX.....	(83,639)	121,589	0	0	4,427	0

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

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

### PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Travelers 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 Properties, Inc.	Delaware	41-1412523	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... .. Travelers Casualty UK Investments, L.L.C.	Delaware	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 MGA, Inc.	Texas	75-2876034
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Travelers Guarantee Company of Canada*	Canada	
... .. Athena Assurance Company (41769) *	Minnesota	41-1435765	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... .. TCS European Investments Inc.	Connecticut	06-1549972
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... .. UA Combined Investment Co., Ltd.	United Kingdom		... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... .. Jago Dedicated, Ltd. (88.9%)	United Kingdom		... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... .. Jago Capital Limited	United Kingdom		... .. Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
... .. Lloyds Syndicate 205 (50%)*	United Kingdom		... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... .. Jago Dedicated, Ltd. (11.1%)	United Kingdom		... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... .. Jago Capital Limited	United Kingdom		... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... .. Lloyds Syndicate 205 (50%)*	United Kingdom		... .. First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
... .. MMedica Insurance Company, Ltd. *	Ireland		... .. Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
... .. Captiva, Ltd. (81.1%)*	Bermuda	98-0170615	... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... .. United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280	... .. Select Insurance Company (22233) *	Texas	75-6013697
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Gulf Underwriting Holdings Limited	United Kingdom	
... .. Discover Re Managers, Inc.	Delaware	06-1288492	... .. Gulf Underwriting Limited *	United Kingdom	
... .. Discovery Managers, Ltd.	Connecticut	06-1273933	... .. 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
... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... .. TINDY RE Investments, Inc.	Connecticut	06-1575463
... .. AE Properties, Inc.	California	95-2798160	... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. Standard Fire UK Investments, LLC	Delaware	06-6033509	... .. 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
... .. Auto Hartford Investments LLC	Delaware	06-0848755	... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... .. The Travelers Marine Corporation	California	94-0338230
... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274			

**Notes:**

\* Denotes affiliated insurer

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

# TRAVELERS CASUALTY AND SURETY COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,022,882	1,431,907	140.0	321.9
2. Allied lines.....	558,628	88,264	15.8	46.6
3. Farmowners multiple peril.....	0	3	0.0	0.0
4. Homeowners multiple peril.....	14,755,452	3,723,385	25.2	47.6
5. Commercial multiple peril.....	32,050	5,000,057	15,600.7	1,556.7
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	826	(63)	(7.6)	439.7
9. Inland marine.....	117,143	53,974	46.1	22.2
10. Financial guaranty.....	103,408	0	0.0	7.5
11.1. Medical professional liability - occurrence.....	0	(51,232)	0.0	0.0
11.2. Medical professional liability - claims made.....	0	0	0.0	0.0
12. Earthquake.....	10,018	(37)	(0.4)	2.1
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	67,396,335	50,580,752	75.0	43.3
17.1. Other liability-occurrence.....	681,741	21,852,442	3,205.4	20.1
17.2. Other liability-claims made.....	2,009,451	848,722	42.2	(642.8)
18.1. Products liability-occurrence.....	0	601,595	0.0	0.0
18.2. Products liability-claims made.....	0	925	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	1,764,526	0.0	0.0
19.3, 19.4 Commercial auto liability.....	70,338	359,912	511.7	0.0
21. Auto physical damage.....	0	6,146	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	108,021	(70,768)	(65.5)	(798.6)
24. Surety.....	15,506,286	3,510,630	22.6	50.6
26. Burglary and theft.....	27,638	3,211	11.6	112.6
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	102,400,215	89,704,349	87.6	28.4
<b>DETAILS OF WRITE-INS</b>				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	983,774	983,774	842,543
2. Allied lines.....	514,943	514,943	293,663
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	12,911,892	12,911,892	12,687,938
5. Commercial multiple peril.....	24,678	24,678	36,712
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	500	500	451
9. Inland marine.....	100,422	100,422	110,528
10. Financial guaranty.....	52,181	52,181	186,297
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	7,303	7,303	8,029
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	74,331,645	74,331,645	79,938,333
17.1. Other liability-occurrence.....	(248,457)	(248,457)	(4,053,685)
17.2. Other liability-claims made.....	2,860,105	2,860,105	2,308,046
18.1. Products liability-occurrence.....	0	0	0
18.2. Products liability-claims made.....	0	0	0
19.1, 19.2 Private passenger auto liability.....	0	0	0
19.3, 19.4 Commercial auto liability.....	70,338	70,338	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	199,863	199,863	172,676
24. Surety.....	12,668,606	12,668,606	14,589,937
26. Burglary and theft.....	57,097	57,097	17,340
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	104,534,890	104,534,890	107,138,809
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2009 Loss and LAE Payments on Claims Reported as of Prior Year-End	2009 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2009 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. 2006 + Prior.....	2,101,063	3,061,276	5,162,338	139,309	18,076	157,385	1,995,549	11,007	2,947,316	4,953,872	33,795	(84,877)	(51,082)
2. 2007.....	338,225	576,741	914,966	52,848	3,301	56,148	313,681	5,460	535,624	854,765	28,304	(32,356)	(4,052)
3. Subtotals 2007 + Prior.....	2,439,288	3,638,017	6,077,304	192,156	21,377	213,533	2,309,230	16,467	3,482,940	5,808,637	62,099	(117,233)	(55,134)
4. 2008.....	488,924	996,390	1,485,315	188,171	33,513	221,684	472,254	24,926	781,175	1,278,354	171,500	(156,776)	14,724
5. Subtotals 2008 + Prior.....	2,928,212	4,634,407	7,562,619	380,327	54,890	435,217	2,781,484	41,393	4,264,115	7,086,991	233,599	(274,009)	(40,411)
6. 2009.....	XXX	XXX	XXX	XXX	134,633	134,633	XXX	111,947	354,834	466,780	XXX	XXX	XXX
7. Totals.....	2,928,212	4,634,407	7,562,619	380,327	189,524	569,850	2,781,484	153,339	4,618,948	7,553,772	233,599	(274,009)	(40,411)
8. Prior Year-End's Surplus As Regards Policyholders	5,222,788										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. ....8.0 %	2. ....(5.9)%	3. ....(0.5)%
													Col. 13, Line 7 Line 8
													4. ....(0.8)%

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# TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

- 1.
- 2.
- 3.

**Bar Code:**



**TRAVELERS CASUALTY AND SURETY COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. State surcharges receivable.....	10,311,967	.....0	10,311,967	21,065,715
2305. Amounts receivable under high deductible policies.....	7,248,495	2,433,124	4,815,371	4,585,608
2306. Deferred compensation funds.....	746,583	.....0	746,583	1,325,269
2307. Assumed reinsurance receivable and payable.....	(147,583)	.....0	(147,583)	(526,810)
2308. Other assets nonadmitted.....	174,993,896	182,047,404	(7,053,508)	.....0
2397. Summary of remaining write-ins for Line 23.....	193,153,359	184,480,528	8,672,831	26,449,783

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2304. Special reserve fund.....	500,000	500,000
2305. Other statutory provisions.....	37,277	37,277
2306. Amounts payable from escrow.....	6,164	6,135
2307. Reinsurance receivable/payable intercompany.....	0	33,159,009
2308. Retrospective premium reserve.....	0	24,321,704
2309. Retroactive reinsurance reserve ceded.....	(45,870,191)	(48,564,046)
2397. Summary of remaining write-ins for Line 23.....	(45,326,750)	9,460,078

# TRAVELERS CASUALTY AND SURETY COMPANY

## SCHEDULE A - VERIFICATION

### Real Estate

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

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,059,419	3,820,127
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	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.....	46,824	2,760,708
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).....	1,012,595	1,059,419
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	1,012,595	1,059,419
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	1,012,595	1,059,419

## 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.....	562,443,024	724,626,063
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	362,473	3,573,821
2.2 Additional investment made after acquisition.....	7,106,377	106,240,350
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(26,423,366)	(206,940,321)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	12,406,618	65,049,432
8. Deduct amortization of premium and depreciation.....	1,901	7,457
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	531,079,990	562,443,024
12. Deduct total nonadmitted amounts.....	3,120,941	3,846,926
13. Statement value at end of current period (Line 11 minus Line 12).....	527,959,049	558,596,098

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	12,402,887,938	12,473,704,829
2. Cost of bonds and stocks acquired.....	332,621,472	2,141,431,271
3. Accrual of discount.....	6,923,333	(40,681,876)
4. Unrealized valuation increase (decrease).....	168,579,029	425,381,618
5. Total gain (loss) on disposals.....	1,063,602	(1,703,823)
6. Deduct consideration for bonds and stocks disposed of.....	208,846,531	2,536,933,986
7. Deduct amortization of premium.....	14,721,862	(3,347,805)
8. Total foreign exchange change in book/adjusted carrying value.....	0	(435)
9. Deduct current year's other than temporary impairment recognized.....	11,511,453	61,657,464
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,676,995,529	12,402,887,938
11. Deduct total nonadmitted amounts.....	46,255,204	48,424,389
12. Statement value at end of current period (Line 10 minus Line 11).....	12,630,740,325	12,354,463,549

**SCHEDULE D - PART 1B**

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	8,618,418,128	1,128,443,444	939,665,073	(28,068,421)	8,779,128,078	0	0	8,618,418,128
2. Class 2 (a).....	486,991,837	25,879,942	28,031,852	15,446,941	500,286,867	0	0	486,991,837
3. Class 3 (a).....	142,762,050	0	0	(9,743,427)	133,018,623	0	0	142,762,050
4. Class 4 (a).....	32,396,142	2,393,070	0	(7,436,214)	27,352,997	0	0	32,396,142
5. Class 5 (a).....	12,936,879	0	685,079	16,842,168	29,093,969	0	0	12,936,879
6. Class 6 (a).....	3,579,488	0	787,536	2,722,436	5,514,388	0	0	3,579,488
7. Total Bonds.....	9,297,084,524	1,156,716,457	969,169,540	(10,236,518)	9,474,394,922	0	0	9,297,084,524
<b>PREFERRED STOCK</b>								
8. Class 1.....	35,856,100	0	16,224,822	(4,000,712)	15,630,566	0	0	35,856,100
9. Class 2.....	27,937,278	0	2,000,000	5,760,920	31,698,198	0	0	27,937,278
10. Class 3.....	9,678,841	0	0	(7,127,409)	2,551,432	0	0	9,678,841
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	166,000	0	0	(20,000)	146,000	0	0	166,000
14. Total Preferred Stock.....	73,638,219	0	18,224,822	(5,387,201)	50,026,196	0	0	73,638,219
15. Total Bonds and Preferred Stock.....	9,370,722,743	1,156,716,457	987,394,362	(15,623,719)	9,524,421,118	0	0	9,370,722,743

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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

	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
9199999. Totals.....	503,704,852	XXX	503,704,852	128,617	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	320,489,416	558,504,839
2. Cost of short-term investments acquired.....	962,826,870	5,475,083,123
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	779,611,434	5,713,098,546
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	503,704,852	320,489,416
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	503,704,852	320,489,416

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

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

**Sch. E-Verification  
NONE**

**Sch. A-Part 2  
NONE**

**Sch. A-Part 3  
NONE**

### SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

# NONE

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
<b>Mortgages With Partial Repayments</b>																	
100029-4	Brooklyn	NY		03/16/1988		2,845	0	0	0	0	0	0	2,845	2,845	0	0	0
100163-9	Greenwood	SC		01/25/1990		43,979	0	0	0	0	0	0	43,979	43,979	0	0	0
0299999. Total - Mortgages With Partial Repayments						46,824	0	0	0	0	0	0	46,824	46,824	0	0	0
0599999. Total Mortgages						46,824	0	0	0	0	0	0	46,824	46,824	0	0	0

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**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										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006	3	0	123,214	0	9,236,238	1.8	
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006	3	0	348,515	0	4,988,526	1.3	
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999	3	0	11,382	0	84,981	1.3	
	Friedman Fleischer & Lowe Capital Partners, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		01/25/1999	3	0	(66,144)	0	278,853	1.3	
	Granite Global Ventures III L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		10/05/2006	1	0	375,000	0	4,500,000	1.3	
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006	3	0	363,416	0	1,445,276	0.7	
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005	3	0	293,385	0	7,313,079	1.7	
	North Castle Partners II, L.P.....	Greenwich.....	CT.....	North Castle Partners.....		06/18/1999	3	0	4,604	0	17,159	1.0	
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006	3	0	82,012	0	12,638,405	0.3	
	RRE Ventures II, L.P.....	New York.....	NY.....	RRE Ventures.....		08/11/1999	1	0	20,578	0	119,500	5.2	
	Silver Lake Partners Cayman, L.P.....	Menlo Park.....	CA.....	Silver Lake Partners.....		03/23/2001	3	0	15,880	0	164,932	0.5	
	Silver Lake Partners, L.P.....	Menlo Park.....	CA.....	Silver Lake Partners.....		07/01/1999	3	0	4,139	0	658,566	0.5	
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006	1	0	450,000	0	6,350,000	2.7	
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007	3	0	57,976	0	9,053,120	4.9	
	Waud Capital Partners, L.P.....	Lake Forest.....	IL.....	Waud Capital Partners.....		01/15/1999	3	0	62,878	0	303,655	3.4	
							0	0	0	0	0	0.0	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	2,146,835	0	57,152,289	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
QE03	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007	0	0	60,844	0	8,830,150	0.3	
	EI Fund III, LP.....	New York.....	NY.....	EIP.....		12/19/2006	0	0	1,225,490	0	4,411,765	4.9	
	Lowe Resort Finance Investment Partners, LLC.....	Los Angeles.....	CA.....	Lowe Hospitality Investment Partners, LLC.....		06/12/2007	0	0	76,190	0	15,898,413	12.7	
	RCG Longview Equity Fund, L.P.....	New York.....	NY.....	RCG Longview.....		04/26/2007	0	0	1,500,000	0	7,764,188	2.9	
	Rossrock Fund II.....	New York.....	NY.....	Rossrock.....		07/25/2006	0	0	1,000,000	0	8,500,000	12.5	
	Taconic Property Fund, LP.....	New York.....	NY.....	Taconic Property Fund.....		04/22/2008	0	0	569,476	0	10,888,623	19.0	
	Tri Continental Capital VII Limited Partnership.....	Toronto.....	ON.....	Tri Continental Capital.....		05/31/2005	0	0	288,228	0	0	6.1	
							0	0	0	0	0	0.0	
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	4,720,229	0	56,293,138	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX.....	Enervest Management Partners, Ltd.....		12/08/2006	0	0	(1,006,250)	0	10,116,191	4.4	
	Excellere Capital Fund, L.P.....	Denver.....	CO.....	Excellere Partners.....		02/02/2007	3	0	609,925	0	9,934,551	5.8	
	Haddington Energy Partners LP.....	Houston.....	TX.....	Haddington Ventures.....		10/09/1998	0	0	4,030	0	0	22.4	
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007	3	0	439,268	0	44,918,615	7.1	
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006	3	0	189,153	0	9,673,318	2.1	
	Yorktown Energy Partners III, L.P.....	New York.....	NY.....	Yorktown Partners.....		09/09/1997	0	0	3,188	0	126,860	2.8	
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008	0	362,473	0	0	13,637,527	2.5	
							0	0	0	0	0	0.0	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								362,473	239,314	0	88,407,062	XXX
3999999.	Subtotal - Unaffiliated.....								362,473	7,106,377	0	201,852,490	XXX
4199999.	Totals.....								362,473	7,106,377	0	201,852,490	XXX



**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income		
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	Brencourt Multi-Strategy, L.P.....	New York.....	NY.	Distribution.....	04/03/2006	03/31/2009	11,493,279	0	0	0	0	0	0	11,493,279	11,493,279	0	0	0	0	
	Chartwell Investors II, L.P.....	New York.....	NY.	Distribution.....	02/03/1999	03/25/2009	10,678	0	0	0	0	0	0	10,678	10,678	0	0	0	0	
	Friedman Fleischer & Lowe Capital F.....	San Francisco.....	CA.	Distribution.....	01/25/1999	03/31/2009	(66,144)	0	0	0	0	0	0	(66,144)	(66,144)	0	0	0	0	
	J.C. Flowers II L.P.....	New York.....	NY.	Distribution.....	06/07/2006	03/13/2009	112,888	0	0	0	0	0	0	112,888	112,888	0	0	0	0	
	JLL Partners Fund V, L.P.....	New York.....	NY.	Distribution.....	05/04/2005	02/27/2009	475,000	0	0	0	0	0	0	475,000	475,000	0	0	0	0	
	North Castle Partners II, L.P.....	Greenwich.....	CT..	Distribution.....	06/18/1999	03/24/2009	4,604	0	0	0	0	0	0	4,604	4,604	0	0	0	0	
	Providence Equity Partners VI, L.P..	Providence.....	RI...	Distribution.....	12/05/2006	03/23/2009	185,962	0	0	0	0	0	0	185,962	185,962	0	0	0	0	
	RRE Ventures II, L.P.....	New York.....	NY.	Distribution.....	08/11/1999	03/03/2009	18,800	0	0	0	0	0	0	18,800	18,800	0	0	0	0	
	Silver Lake Partners Cayman, L.P....	Menlo Park.....	CA.	Distribution.....	03/23/2001	02/27/2009	2,374	0	0	0	0	0	0	2,374	2,374	0	0	0	0	
	Silver Lake Partners, L.P.....	Menlo Park.....	CA.	Distribution.....	07/01/1999	02/27/2009	133,174	0	0	0	0	0	0	133,174	133,174	0	0	0	0	
	SOFTBANK Technology Ventures V.....	Palo Alto.....	CA.	Distribution.....	08/06/1999	01/16/2009	14,514	0	0	0	0	0	0	14,514	14,514	0	0	0	0	
	Waud Capital Partners, L.P.....	Lake Forest.....	IL...	Distribution.....	01/15/1999	02/13/2009	497,972	0	0	0	0	0	0	497,972	497,972	0	0	0	0	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							12,883,101	0	0	0	0	0	0	12,883,101	12,883,101	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	Rosrock 2005 Fund LLC.....	New York.....	NY.	Distribution.....	04/30/2005	01/27/2009	24,000	0	0	0	0	0	0	24,000	24,000	0	0	0	0	
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							24,000	0	0	0	0	0	0	24,000	24,000	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	Citi Private Selections, LLC.....	New York.....	NY.	Distribution.....	09/01/1998	01/30/2009	13,519	0	0	0	0	0	0	13,519	13,519	0	0	0	0	
	Enervest Energy Institutional Fund X.....	Houston.....	TX.	Distribution.....	12/08/2006	03/31/2009	(514,003)	0	0	0	0	0	0	(514,003)	(514,003)	0	0	0	0	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							(500,484)	0	0	0	0	0	0	(500,484)	(500,484)	0	0	0	0
3999999.	Subtotal - Unaffiliated.....							12,406,618	0	0	0	0	0	0	12,406,618	12,406,618	0	0	0	0
4199999.	Totals.....							12,406,618	0	0	0	0	0	0	12,406,618	12,406,618	0	0	0	0

QE03.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
102637 NX 9	BOWLING GREEN GEN OBLIGA 3.000 2011 06		03/16/2009	PIPER JAFFRAY & HOPWOOD		1,301,877	1,275,000	.0	1FE
102637 NY 7	BOWLING GREEN GEN OBLIGA 3.000 2012 06		03/16/2009	PIPER JAFFRAY & HOPWOOD		1,452,774	1,420,000	.0	1FE
102637 NZ 4	BOWLING GREEN GEN OBLIGA 3.000 2013 06		03/16/2009	PIPER JAFFRAY & HOPWOOD		1,485,784	1,460,000	.0	1FE
102637 PA 7	BOWLING GREEN GEN OBLIGA 3.500 2014 06		03/16/2009	PIPER JAFFRAY & HOPWOOD		1,511,983	1,470,000	.0	1FE
102637 PB 5	BOWLING GREEN GEN OBLIGA 4.000 2015 06		03/16/2009	PIPER JAFFRAY & HOPWOOD		1,640,886	1,560,000	.0	1FE
102637 PC 3	BOWLING GREEN GEN OBLIGA 4.000 2016 06		03/16/2009	PIPER JAFFRAY & HOPWOOD		1,539,928	1,470,000	.0	1FE
102637 PD 1	BOWLING GREEN GEN OBLIGA 4.000 2017 06		03/16/2009	PIPER JAFFRAY & HOPWOOD		1,554,097	1,495,000	.0	1FE
216181 EL 7	COOK KANE LAKE & MCHENRY 5.000 2020 12		01/22/2009	SIEBERT BRANDFORD SHANK & CO		5,530,950	5,000,000	.0	1FE
216181 EN 3	COOK KANE LAKE & MCHENRY 5.000 2021 12		01/22/2009	SIEBERT BRANDFORD SHANK & CO		5,394,100	5,000,000	.0	1FE
514014 JR 1	LANCASTER CO SD #1 GO S2 5.000 2016 01		01/28/2009	MERRILL LYNCH CAPITAL MARKETS		2,561,504	2,200,000	.0	1FE
514014 JS 9	LANCASTER CO SD #1 GO S2 5.000 2017 01		01/28/2009	MERRILL LYNCH CAPITAL MARKETS		2,633,389	2,255,000	.0	1FE
514014 JT 7	LANCASTER CO SD #1 GO S2 5.000 2018 01		01/28/2009	MERRILL LYNCH CAPITAL MARKETS		2,700,864	2,315,000	.0	1FE
514014 JU 4	LANCASTER CO SD #1 GO S2 5.000 2019 01		01/28/2009	MERRILL LYNCH CAPITAL MARKETS		2,765,217	2,385,000	.0	1FE
54438C MW 9	LOS ANGELES CCD GO REF S 5.500 2023 08		03/18/2009	CITIGROUP GLOBAL MARKETS		2,708,407	2,580,000	.0	1FE
54438C MX 7	LOS ANGELES CCD GO REF S 5.500 2024 08		03/18/2009	CITIGROUP GLOBAL MARKETS		1,039,890	1,000,000	.0	1FE
54438C MZ 2	LOS ANGELES CCD GO REF S 5.500 2026 08		03/18/2009	CITIGROUP GLOBAL MARKETS		6,638,844	6,465,000	.0	1FE
821686 WT 5	SHELBY CO GENERAL OBLIGA 5.000 2017 04		03/12/2009	MORGAN KEEGAN & CO INC		2,235,780	2,000,000	.0	1FE
969871 S8 6	WILLIAMSON CO GENERAL OB 5.000 2021 04		02/11/2009	BB&T CAPITAL MARKETS		1,582,448	1,400,000	.0	1FE
969871 S9 4	WILLIAMSON CO GENERAL OB 5.000 2022 04		02/11/2009	BB&T CAPITAL MARKETS		1,615,402	1,450,000	.0	1FE
969871 T2 8	WILLIAMSON CO GENERAL OB 5.000 2023 04		02/11/2009	BB&T CAPITAL MARKETS		1,700,676	1,550,000	.0	1FE
969871 T3 6	WILLIAMSON CO GENERAL OB 5.000 2024 04		02/11/2009	BB&T CAPITAL MARKETS		1,731,840	1,600,000	.0	1FE
969871 T4 4	WILLIAMSON CO GENERAL OB 5.000 2025 04		02/11/2009	BB&T CAPITAL MARKETS		1,767,513	1,650,000	.0	1FE
969871 V2 5	WILLIAMSON CO GO REF & I 5.000 2020 04		02/11/2009	BB&T CAPITAL MARKETS		1,446,388	1,250,000	.0	1FE
969871 V3 3	WILLIAMSON CO GO REF & I 5.000 2021 04		02/11/2009	BB&T CAPITAL MARKETS		1,525,932	1,350,000	.0	1FE
969871 V4 1	WILLIAMSON CO GO REF & I 5.000 2022 04		02/11/2009	BB&T CAPITAL MARKETS		1,559,698	1,400,000	.0	1FE
969871 V5 8	WILLIAMSON CO GO REF & I 5.000 2023 04		02/11/2009	BB&T CAPITAL MARKETS		1,590,955	1,450,000	.0	1FE
969871 V6 6	WILLIAMSON CO GO REF & I 5.000 2024 04		02/11/2009	BB&T CAPITAL MARKETS		1,623,600	1,500,000	.0	1FE
2499999	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					60,840,723	55,950,000	.0	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
115117 HN 6	BROWARD CO WATER & SEWER 5.000 2021 10		02/04/2009	CITIGROUP GLOBAL MARKETS		2,459,298	2,300,000	.0	1FE
115117 HQ 9	BROWARD CO WATER & SEWER 5.000 2022 10		02/04/2009	CITIGROUP GLOBAL MARKETS		4,185,715	3,975,000	.0	1FE
115117 HS 5	BROWARD CO WATER & SEWER 5.000 2023 10		02/04/2009	CITIGROUP GLOBAL MARKETS		1,038,640	1,000,000	.0	1FE
115117 HU 0	BROWARD CO WATER & SEWER 5.000 2024 10		02/04/2009	CITIGROUP GLOBAL MARKETS		1,023,720	1,000,000	.0	1FE
115117 HW 6	BROWARD CO WATER & SEWER 5.000 2025 10		02/04/2009	CITIGROUP GLOBAL MARKETS		1,600,382	1,580,000	.0	1FE
115117 HY 2	BROWARD CO WATER & SEWER 5.000 2027 10		02/04/2009	CITIGROUP GLOBAL MARKETS		1,786,968	1,800,000	.0	1FE
186432 J8 4	CLEVELAND WTRWKS REF S20 5.000 2024 01		03/16/2009	KEYBANC CAPITAL MARK		1,914,648	1,880,000	20,367	1FE
186432 J9 2	CLEVELAND WTRWKS REF S20 5.000 2025 01		03/16/2009	KEYBANC CAPITAL MARK		2,019,660	2,000,000	21,667	1FE
478115 AA 6	JOHNS HOPKINS UNIVERSITY 5.250 2019 07		03/19/2009	J P MORGAN CHASE SECURITIES INC		1,998,600	2,000,000	.0	1FE
79642B GG 2	SAN ANTONIO WATER REV RE 5.000 2018 05		01/21/2009	CITIGROUP GLOBAL MARKETS		1,698,315	1,480,000	5,550	1FE
79642B GJ 6	SAN ANTONIO WATER REV RE 5.000 2019 05		01/21/2009	CITIGROUP GLOBAL MARKETS		2,652,172	2,345,000	8,794	1FE
79642B GL 1	SAN ANTONIO WATER REV RE 5.000 2020 05		01/21/2009	CITIGROUP GLOBAL MARKETS		3,728,208	3,380,000	12,675	1FE
79642B GS 6	SAN ANTONIO WATER REV RE 5.000 2023 05		01/21/2009	CITIGROUP GLOBAL MARKETS		3,222,635	3,080,000	11,550	1FE
92812Q NQ 6	VIRGINIA HSG DEV AUTH S2 4.350 2015 01		01/28/2009	WACHOVIA SECURITIES INC		6,088,500	6,150,000	24,523	1FE
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					35,417,460	33,970,000	105,125	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
02209S AJ 2	ALTRIA GROUP INC 9.250 2019 08		02/03/2009	DEUTSCHE BANC		2,996,430	3,000,000	.0	2FE
032511 BD 8	ANADARKO PETROLEUM CORP 7.625 2014 03		03/02/2009	J P MORGAN CHASE SECURITIES INC		997,000	1,000,000	.0	2FE
03523T AB 4	ANHEUSER BUSCH INBEV WOR 7.750 2019 01		01/07/2009	BARCLAYS CAPITAL INC		1,998,460	2,000,000	.0	2FE
00206R AR 3	AT&T INC 5.800 2019 02		01/29/2009	J P MORGAN CHASE SECURITIES INC		2,990,670	3,000,000	.0	1FE
075887 AS 8	BECTON DICKINSON 4.550 2013 04		03/04/2009	STIFEL NICOLAUS & CO INC		1,021,980	1,000,000	18,200	1FE
097023 AW 5	BOEING CO 6.000 2019 03		03/10/2009	UBS AG		984,660	1,000,000	.0	1FE
10138M AK 1	BOTTLING GROUP LLC 5.125 2019 01		02/12/2009	BNP PARIBAS		1,029,090	1,000,000	3,986	1FE
134429 AT 6	CAMPBELL SOUP CO 4.500 2019 02		01/14/2009	J P MORGAN CHASE SECURITIES INC		992,850	1,000,000	.0	1FE

QE04

**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)
14912L 4F 5	CATERPILLAR FINANCIAL SE 6.125 2014 02.....		02/05/2009	GOLDMAN SACHS & CO.....		1,997,580	2,000,000	0	1FE
15189X AJ 7	CENTERPOINT ENERGY HOUST 7.000 2014 03.....		01/06/2009	CREDIT SUISSE FIRST BOSTON.....		999,780	1,000,000	0	2FE
166751 AJ 6	CHEVRON CORP 4.950 2019 03.....		02/26/2009	BARCLAYS CAPITAL INC.....		999,690	1,000,000	0	1FE
17275R AE 2	CISCO SYSTEMS 4.950 2019 02.....		02/09/2009	GOLDMAN SACHS & CO.....		997,740	1,000,000	0	1FE
191216 AM 2	COCA-COLA CO 4.875 2019 03.....		03/03/2009	BANC OF AMERICA SECURITIES LLC.....		1,981,540	2,000,000	0	1FE
20825C AR 5	CONOCOPHILLIPS 5.750 2019 02.....		02/02/2009	BANC OF AMERICA SECURITIES LLC.....		999,400	1,000,000	319	1FE
209111 EX 7	CONSOLIDATED EDISON CO O 6.650 2019 04.....		03/23/2009	BARCLAYS CAPITAL INC.....		998,540	1,000,000	0	1FE
126650 BB 5	CVS LEASE PASS THRU CERT 5.880 2028 01.....		03/31/2009	MORGAN STANLEY.....		688,022	923,520	0	2FE
25179M AG 8	DEVON ENERGY CORPORATION 5.625 2014 01.....		01/06/2009	UBS AG.....		997,740	1,000,000	0	2FE
26442E AA 8	DUKE ENERGY OHIO INC 5.450 2019 04.....		03/18/2009	DEUTSCHE BANC.....		1,999,200	2,000,000	0	1FE
278058 DG 4	EATON CORP 5.950 2014 03.....		03/11/2009	BANC OF AMERICA SECURITIES LLC.....		999,650	1,000,000	0	1FE
31428X AR 7	FEDEX CORP 8.000 2019 01.....		01/13/2009	SUNTRUST.....		1,500,000	1,500,000	0	2FE
36967H AH 0	GENERAL ELECTRIC CAPITAL 2.200 2012 06.....		01/05/2009	GOLDMAN SACHS & CO.....		1,998,700	2,000,000	0	1FE
36967H AN 7	GENERAL ELECTRIC CAPITAL 2.250 2012 03.....		03/09/2009	MORGAN STANLEY.....		999,600	1,000,000	0	1FE
382388 AV 8	GOODRICH CORP 6.125 2019 03.....		02/18/2009	BANC OF AMERICA SECURITIES LLC.....		992,240	1,000,000	0	2FE
42809H AB 3	HESS CORP 8.125 2019 02.....		01/29/2009	GOLDMAN SACHS & CO.....		996,770	1,000,000	0	2FE
438516 AZ 9	HONEYWELL INTERNATIONAL 5.000 2019 02.....		02/17/2009	J P MORGAN CHASE SECURITIES INC.....		996,430	1,000,000	0	1FE
459200 AG 6	IBM CORP 8.375 2019 11.....		03/04/2009	RBC CAPITAL MARKETS.....		1,186,210	1,000,000	29,778	1FE
459200 GM 7	IBM CORP 7.625 2018 10.....		02/06/2009	DEUTSCHE BANC.....		1,171,910	1,000,000	24,569	1FE
45138L AV 5	IDAHO POWER CO 6.150 2019 04.....		03/25/2009	BANC OF AMERICA SECURITIES LLC.....		998,150	1,000,000	0	1FE
452308 AG 4	ILLINOIS TOOL WORKS (144 6.250 2019 04.....		03/23/2009	BANC OF AMERICA SECURITIES LLC.....		999,840	1,000,000	0	1FE
564759 QB 7	MANUFACTURERS & TRADERS 5.629 2021 12.....		03/02/2009	TRANSFERRED FROM STOCK.....		2,000,000	2,000,000	28,145	1FE
565849 AH 9	MARATHON OIL 7.500 2019 02.....		02/11/2009	MORGAN STANLEY.....		992,960	1,000,000	0	2FE
581557 AW 5	MCKESSON CORP 6.500 2014 02.....		02/09/2009	BANC OF AMERICA SECURITIES LLC.....		999,360	1,000,000	0	2FE
585055 AN 6	MEDTRONIC INC 5.600 2019 03.....		03/09/2009	J P MORGAN CHASE SECURITIES INC.....		1,998,620	2,000,000	0	1FE
655844 BA 5	NORFOLK SOUTHERN CORP (1 5.750 2016 01.....		01/12/2009	J P MORGAN CHASE SECURITIES INC.....		995,570	1,000,000	0	2FE
668074 AS 6	NORTHWESTERN CORP (144A) 6.340 2019 04.....		03/23/2009	J P MORGAN CHASE SECURITIES INC.....		1,998,660	2,000,000	0	2FE
69373U AA 5	PACCAR INC 6.875 2014 02.....		02/10/2009	BARCLAYS CAPITAL INC.....		999,740	1,000,000	0	1FE
693304 AN 7	PECO ENERGY CO 5.000 2014 10.....		03/19/2009	MORGAN STANLEY.....		998,850	1,000,000	0	1FE
71343P AF 8	PEPSIAMERICAS 4.375 2014 02.....		02/09/2009	BANC OF AMERICA SECURITIES LLC.....		993,690	1,000,000	0	1FE
717081 AR 4	PFIZER INC 4.500 2014 02.....		12/30/2008	GOLDMAN SACHS & CO.....		0	0	17,500	1FE
717081 DA 8	PFIZER INC 5.350 2015 03.....		03/17/2009	J P MORGAN CHASE SECURITIES INC.....		2,996,250	3,000,000	0	1FE
745332 BZ 8	PUGET SOUND ENERGY INC 6.750 2016 01.....		01/20/2009	BARCLAYS CAPITAL INC.....		1,000,000	1,000,000	0	2FE
771196 AS 1	ROCHE HOLDINGS INC (144A 6.000 2019 03.....		03/16/2009	CITIGROUP GLOBAL MARKETS.....		999,120	1,000,000	4,000	1FE
786514 BC 2	SAFEWAY INC 6.500 2011 03.....		12/30/2008	MORGAN STANLEY.....		0	0	15,224	2FE
855030 AK 8	STAPLES INC 7.750 2011 04.....		03/24/2009	BARCLAYS CAPITAL INC.....		1,000,000	1,000,000	0	2FE
88732J AR 9	TIME WARNER CABLE 7.500 2014 04.....		03/27/2009	BANC OF AMERICA SECURITIES LLC.....		1,016,770	1,000,000	0	2FE
88732J AS 7	TIME WARNER CABLE 8.250 2019 04.....		03/23/2009	CITIGROUP GLOBAL MARKETS.....		993,480	1,000,000	0	2FE
907818 DD 7	UNION PACIFIC CO 6.125 2020 02.....		02/17/2009	CITIGROUP GLOBAL MARKETS.....		996,070	1,000,000	0	2FE
911312 AK 2	UNITED PARCEL SERVICE 5.125 2019 04.....		03/19/2009	J P MORGAN CHASE SECURITIES INC.....		999,290	1,000,000	0	1FE
90331H KP 7	US BANK NA 4.950 2014 10.....		03/03/2009	KEYBANC CAPITAL MARK.....		991,390	1,000,000	17,325	1FE
92344S AL 4	VERIZON WIRELESS (144A) 5.550 2014 02.....		01/30/2009	CITIGROUP GLOBAL MARKETS.....		1,987,140	2,000,000	0	1FE
931142 CN 1	WAL-MART STORES 3.000 2014 02.....		01/15/2009	BARCLAYS CAPITAL INC.....		1,990,740	2,000,000	0	1FE
931422 AE 9	WALGREEN CO 5.250 2019 01.....		01/08/2009	BANC OF AMERICA SECURITIES LLC.....		994,770	1,000,000	0	1FE
947075 AF 4	WEATHERFORD INTL INC 9.625 2019 03.....		01/05/2009	GOLDMAN SACHS & CO.....		994,950	1,000,000	0	2FE
136375 BT 8	CANADIAN NATIONAL RAILWA 5.550 2019 03.....	A.	02/18/2009	J P MORGAN CHASE SECURITIES INC.....		988,810	1,000,000	0	1FE
893526 8Y 2	TRANS CANADA PIPELINE 7.125 2019 01.....	A.	01/06/2009	HSBC.....		999,770	1,000,000	0	1FE
00182U AA 1	ANZ NATIONAL INTL (144A) 3.250 2012 04.....	F.	03/26/2009	GOLDMAN SACHS & CO.....		998,670	1,000,000	0	1FE
067316 AA 7	BARCARDI LTD (144A) 7.450 2014 04.....	F.	03/24/2009	CITIGROUP GLOBAL MARKETS.....		1,998,180	2,000,000	0	2FE
05565Q BJ 6	BP CAPITAL PLC 4.750 2019 03.....	F.	03/05/2009	GOLDMAN SACHS & CO.....		1,994,640	2,000,000	0	1FE
2515A0 NY 5	DEUTSCHE BANK LONDON 4.875 2013 05.....	F.	02/04/2009	RBC CAPITAL MARKETS.....		986,760	1,000,000	10,698	1FE
233048 AA 5	DEVELOPMENT BANK OF SING 5.000 2019 11.....	F.	03/02/2009	TRANSFERRED FROM STOCK.....		4,986,555	5,000,000	73,611	1FE
45324Q AB 2	ING BANK (144A) 2.625 2012 02.....	F.	01/29/2009	CITIGROUP GLOBAL MARKETS.....		997,020	1,000,000	0	1FE

QE04.1

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
45687A AE 2	INGERSOLL-RAND 9.500 2014 04	F	03/31/2009	CREDIT SUISSE FIRST BOSTON		999,920	1,000,000	0	1
66989G AA 8	NOVARTIS SEC INV 5.125 2019 02	F	02/04/2009	J P MORGAN CHASE SECURITIES INC		1,996,440	2,000,000	0	1FE
87019E AC 9	SWEDBANK (144A) 2.800 2012 02	F	02/03/2009	GOLDMAN SACHS & CO		1,999,080	2,000,000	0	1FE
3899999	Total - Bonds - Industrial & Miscellaneous					86,393,137	86,423,520	243,356	XXX
<b>Bonds - Hybrid Securities</b>									
86800X AA 6	SUNTRUST PFD CAP 5.853 2049 12		03/02/2009	TRANSFERRED FROM STOCK		727,500	1,000,000	12,356	2FE
91731K AA 8	USB CAPITAL IX 6.189 2049 04		03/02/2009	TRANSFERRED FROM STOCK		940,000	2,000,000	46,761	1FE
06739F EY 3	BARCLAYS BANK PLC (144A) 5.926 2049 12	F	03/02/2009	TRANSFERRED FROM STOCK		3,000,000	3,000,000	37,531	1FE
539439 AA 7	LLOYDS TSB BANK 6.267 2049 12	F	03/02/2009	TRANSFERRED FROM STOCK		2,393,070	3,000,000	55,881	4FE
87019X AA 1	SWEDBANK (144A) 9.000 2049 12	F	03/02/2009	TRANSFERRED FROM STOCK		4,177,697	4,000,000	164,000	1FE
4899999	Total - Bonds - Hybrid Securities					11,238,267	13,000,000	316,530	XXX
8399997	Total - Bonds - Part 3					193,889,587	189,343,520	665,011	XXX
8399999	Total - Bonds					193,889,587	189,343,520	665,011	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									
89431@ 10 0	TRAVELERS CAS & SUR CO OF AMERICA		01/02/2009	TRAVELERS INSURANCE GROUP HOLDINGS, INC	400,000	138,731,885	XXX	0	K
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates					138,731,885	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					138,731,885	XXX	0	XXX
9799999	Total - Common Stocks					138,731,885	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					138,731,885	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					332,621,472	XXX	665,011	XXX

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

QE04.2

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
91203* 9D 8	FHA AMER SAV BANK 88-4 6.930		03/25/2009	PAID ON PRINCIPAL		229,975	229,975	213,877	220,574	0	9,401	0	9,401	0	229,975	0	0	0	2,616	11/01/2015	1
173990 AA 0	FHA CITICORP 85-4 PROJ 6.875		03/25/2009	PAID ON PRINCIPAL		29,120	29,120	26,968	27,944	0	1,176	0	1,176	0	29,120	0	0	0	218	12/01/2015	1
49306# 9A 4	FHA GOLDOME 87-11 PROJ 6.875		03/25/2009	PAID ON PRINCIPAL		52,977	52,977	52,844	52,842	0	135	0	135	0	52,977	0	0	0	608	11/01/2015	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.931		03/25/2009	PAID ON PRINCIPAL		452,136	452,136	424,118	435,956	0	16,181	0	16,181	0	452,136	0	0	0	5,923	07/01/2017	1
590994 9C 5	FHA MERRILL LYNCH 185- 6.810		03/25/2009	PAID ON PRINCIPAL		22,734	22,734	20,461	21,943	0	792	0	792	0	22,734	0	0	0	259	02/01/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		03/25/2009	PAID ON PRINCIPAL		50,367	50,367	48,856	49,909	0	458	0	458	0	50,367	0	0	0	547	05/01/2014	1
903990 9P 6	FHA USGI GIFHA TOWERS 6.930		03/25/2009	PAID ON PRINCIPAL		24,149	24,149	22,350	23,492	0	657	0	657	0	24,149	0	0	0	279	09/01/2014	1
903990 9G 6	FHA USGI 2067 6.930		03/31/2009	PAID ON PRINCIPAL		33,708	33,708	31,210	32,811	0	898	0	898	0	33,708	0	0	0	335	12/14/2014	1
36202A 3G 0	GNMA II PASS #0000799 9.000		03/20/2009	PAID ON PRINCIPAL		135	135	144	142	0	(8)	0	(8)	0	135	0	0	0	2	07/20/2017	1
36202D 6D 8	GNMA II PASS #00003568 5.000		03/20/2009	PAID ON PRINCIPAL		537,811	537,811	516,192	516,703	0	21,107	0	21,107	0	537,811	0	0	0	4,409	06/20/2034	1
36202E CM 9	GNMA II PASS #00003676 4.500		03/20/2009	PAID ON PRINCIPAL		305,411	305,411	289,902	290,265	0	15,147	0	15,147	0	305,411	0	0	0	2,071	02/20/2035	1
36202E EU 9	GNMA II PASS #00003747 5.000		03/20/2009	PAID ON PRINCIPAL		608,140	608,140	591,036	592,195	0	15,945	0	15,945	0	608,140	0	0	0	5,333	08/20/2035	1
36202E FM 6	GNMA II PASS #00003772 5.000		03/20/2009	PAID ON PRINCIPAL		519,189	519,189	507,751	508,778	0	10,411	0	10,411	0	519,189	0	0	0	4,436	10/20/2035	1
36216G CH 9	GNMA II PASS #00163972 9.000		03/20/2009	PAID ON PRINCIPAL		5,300	5,300	5,663	5,539	0	(239)	0	(239)	0	5,300	0	0	0	78	04/20/2016	1
36216M Z4 0	GNMA II PASS #00169163 9.000		03/20/2009	PAID ON PRINCIPAL		1,205	1,205	1,288	1,254	0	(49)	0	(49)	0	1,205	0	0	0	18	09/20/2016	1
362161 EL 1	GNMA II PASS #00180239 9.000		03/20/2009	PAID ON PRINCIPAL		727	727	776	771	0	(44)	0	(44)	0	727	0	0	0	11	02/20/2017	1
362161 TR 2	GNMA II PASS #00180660 9.000		03/20/2009	PAID ON PRINCIPAL		520	520	556	551	0	(31)	0	(31)	0	520	0	0	0	8	11/20/2016	1
362165 Y5 5	GNMA II PASS #00184432 9.000		03/20/2009	PAID ON PRINCIPAL		2,478	2,478	2,647	2,573	0	(95)	0	(95)	0	2,478	0	0	0	37	12/20/2016	1
36219Y W3 6	GNMA II PASS #00263566 9.000		03/20/2009	PAID ON PRINCIPAL		821	821	878	861	0	(40)	0	(40)	0	821	0	0	0	12	10/20/2018	1
36220M D6 3	GNMA II PASS #00281925 9.000		03/20/2009	PAID ON PRINCIPAL		1,359	1,359	1,452	1,422	0	(64)	0	(64)	0	1,359	0	0	0	20	10/20/2019	1
362061 BL 6	GNMA PASS TH #00031543 9.000		03/15/2009	PAID ON PRINCIPAL		617	617	655	617	0	0	0	0	0	617	0	0	0	10	05/15/2009	1
362075 LJ 0	GNMA PASS TH #00044429 9.000		03/15/2009	PAID ON PRINCIPAL		606	606	643	609	0	(4)	0	(4)	0	606	0	0	0	9	07/15/2011	1
362102 TU 9	GNMA PASS TH #00068963 9.000		03/15/2009	PAID ON PRINCIPAL		86	86	91	87	0	(2)	0	(2)	0	86	0	0	0	1	09/15/2013	1
36216F HQ 6	GNMA PASS TH #00163239 9.000		03/15/2009	PAID ON PRINCIPAL		43	43	46	46	0	(3)	0	(3)	0	43	0	0	0	1	04/15/2020	1
362160 6H 1	GNMA PASS TH #00180072 9.000		03/15/2009	PAID ON PRINCIPAL		74	74	79	77	0	(3)	0	(3)	0	74	0	0	0	1	08/15/2021	1
362162 TB 5	GNMA PASS TH #00181546 9.000		03/15/2009	PAID ON PRINCIPAL		105	105	112	111	0	(6)	0	(6)	0	105	0	0	0	2	01/15/2020	1
36217G JP 3	GNMA PASS TH #00192970 9.000		03/15/2009	PAID ON PRINCIPAL		378	378	404	390	0	(12)	0	(12)	0	378	0	0	0	6	02/15/2020	1
36218K EG 8	GNMA PASS TH #00224335 9.000		03/15/2009	PAID ON PRINCIPAL		166	166	177	167	0	(1)	0	(1)	0	166	0	0	0	3	02/15/2020	1
36220E BG 1	GNMA PASS TH #00275539 9.000		03/15/2009	PAID ON PRINCIPAL		141	141	150	150	0	(9)	0	(9)	0	141	0	0	0	2	01/15/2020	1
36220M FV 6	GNMA PASS TH #00281980 9.000		03/15/2009	PAID ON PRINCIPAL		61	61	66	68	0	(6)	0	(6)	0	61	0	0	0	1	03/15/2020	1
36220M HV 4	GNMA PASS TH #00282044 9.000		03/15/2009	PAID ON PRINCIPAL		39	39	42	42	0	(3)	0	(3)	0	39	0	0	0	1	01/15/2020	1
36220P P2 2	GNMA PASS TH #00284041 9.000		03/15/2009	PAID ON PRINCIPAL		181	181	193	193	0	(12)	0	(12)	0	181	0	0	0	3	02/15/2020	1
36220Q CW 8	GNMA PASS TH #00284585 9.000		03/15/2009	PAID ON PRINCIPAL		75	75	81	80	0	(4)	0	(4)	0	75	0	0	0	1	01/15/2020	1
36220Q JF 5	GNMA PASS TH #00284782 9.000		03/15/2009	PAID ON PRINCIPAL		32	32	34	34	0	(2)	0	(2)	0	32	0	0	0	0	01/15/2020	1
36220R T3 5	GNMA PASS TH #00285950 9.000		03/15/2009	PAID ON PRINCIPAL		194	194	207	204	0	(10)	0	(10)	0	194	0	0	0	3	06/15/2020	1
36220R 6S 2	GNMA PASS TH #00286281 9.000		03/15/2009	PAID ON PRINCIPAL		19	19	21	21	0	(1)	0	(1)	0	19	0	0	0	0	01/15/2020	1
36220S JR 8	GNMA PASS TH #00286572 9.000		03/15/2009	PAID ON PRINCIPAL		95	95	101	99	0	(4)	0	(4)	0	95	0	0	0	1	04/15/2020	1
36220S Z2 8	GNMA PASS TH #00287092 9.000		03/15/2009	PAID ON PRINCIPAL		29	29	31	31	0	(2)	0	(2)	0	29	0	0	0	0	03/15/2020	1
36220U ZA 2	GNMA PASS TH #00288837 9.000		03/15/2009	PAID ON PRINCIPAL		64	64	68	67	0	(3)	0	(3)	0	64	0	0	0	1	04/15/2020	1
36220W C4 7	GNMA PASS TH #00289991 9.000		03/15/2009	PAID ON PRINCIPAL		45	45	48	48	0	(3)	0	(3)	0	45	0	0	0	1	08/15/2020	1
36220W EQ 6	GNMA PASS TH #00290043 9.000		03/15/2009	PAID ON PRINCIPAL		51	51	54	54	0	(3)	0	(3)	0	51	0	0	0	1	05/15/2020	1
36220W QZ 3	GNMA PASS TH #00290372 9.000		03/15/2009	PAID ON PRINCIPAL		74	74	79	79	0	(5)	0	(5)	0	74	0	0	0	1	09/15/2020	1
36220W U5 4	GNMA PASS TH #00290504 9.000		03/15/2009	PAID ON PRINCIPAL		74	74	79	76	0	(2)	0	(2)	0	74	0	0	0	1	12/15/2020	1
36220Y 7H 0	GNMA PASS TH #00292596 9.000		03/15/2009	PAID ON PRINCIPAL		63	63	68	65	0	(2)	0	(2)	0	63	0	0	0	1	11/15/2020	1
362204 LC 1	GNMA PASS TH #00296523 9.000		03/15/2009	PAID ON PRINCIPAL		49	49	53	51	0	(1)	0	(1)	0	49	0	0	0	1	12/15/2020	1
362207 7L 0	GNMA PASS TH #00299799 9.000		03/15/2009	PAID ON PRINCIPAL		25	25	27	26	0	(1)	0	(1)	0	25	0	0	0	0	11/15/2020	1
362209 ER 5	GNMA PASS TH #00300844 9.000		03/15/2009	PAID ON PRINCIPAL		457	457	488	479	0	(22)	0	(22)	0	457	0	0	0	6	12/15/2020	1
36223G WQ 8	GNMA PASS TH #00307655 9.000		03/15/2009	PAID ON PRINCIPAL		9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2021	1
36223K 6F 2	GNMA PASS TH #00310570 9.000		03/15/2009	PAID ON PRINCIPAL		71	71	75	75	0	(5)	0	(5)	0	71	0	0	0	1	08/15/2021	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36223M FK 7	GNMA PASS TH #00311670 9.000		03/15/2009	PAID ON PRINCIPAL		29	29	31	30	0	(1)	0	(1)	0	29	0	0	0	0	08/15/2021	1
36223N UA 0	GNMA PASS TH #00312977 9.000		03/15/2009	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #00402868 9.000		03/15/2009	PAID ON PRINCIPAL		151	151	161	160	0	(9)	0	(9)	0	151	0	0	0	0	06/15/2024	1
36213C YY 0	GNMA PASS TH #00550727 5.000		03/15/2009	PAID ON PRINCIPAL		277,611	277,611	273,273	273,653	0	3,958	0	3,958	0	277,611	0	0	0	2,119	11/15/2035	1
36290R U6 8	GNMA PASS TH #00615405 4.500		03/15/2009	PAID ON PRINCIPAL		303,649	303,649	294,445	294,069	0	9,580	0	9,580	0	303,649	0	0	0	2,045	08/15/2033	1
36291A DH 9	GNMA PASS TH #00622104 4.500		03/15/2009	PAID ON PRINCIPAL		28,389	28,389	27,528	27,469	0	920	0	920	0	28,389	0	0	0	215	09/15/2033	1
36292F H6 7	GNMA PASS TH #00647453 5.000		03/15/2009	PAID ON PRINCIPAL		424,732	424,732	418,096	418,748	0	5,984	0	5,984	0	424,732	0	0	0	3,541	10/15/2035	1
36225A ER 7	GNMA PASS TH #00780144 7.000		03/15/2009	PAID ON PRINCIPAL		65,606	65,606	62,592	63,324	0	2,282	0	2,282	0	65,606	0	0	0	797	07/15/2024	1
36225A JD 3	GNMA PASS TH #00780260 6.500		03/15/2009	PAID ON PRINCIPAL		7,637	7,637	7,520	7,611	0	26	0	26	0	7,637	0	0	0	82	10/15/2010	1
36225C BX 3	G2 (ARM) #00080053 5.375		03/20/2009	PAID ON PRINCIPAL		81	81	82	81	0	(0)	0	(0)	0	81	0	0	0	1	03/20/2027	1
36225C CN 4	G2 (ARM) #00080076 5.375		03/20/2009	PAID ON PRINCIPAL		96	96	97	97	0	(1)	0	(1)	0	96	0	0	0	1	05/20/2027	1
0399999	Total - Bonds - U.S. Government					3,990,172	3,990,172	3,846,973	3,875,824	0	114,347	0	114,347	0	3,990,172	0	0	0	36,086	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
574192 WK 2	MARYLAND GENERAL OBLIG 5.000		02/01/2009	MATURED		15,000,000	15,000,000	15,464,550	15,017,250	0	(17,250)	0	(17,250)	0	15,000,000	0	0	0	375,000	02/01/2009	1FE
641459 2R 2	NEVADA CAP IMPT & CULT 5.500		02/01/2009	REDEEMED		3,120,900	3,090,000	3,251,854	3,122,136	0	(1,236)	0	(1,236)	0	3,120,900	0	0	0	84,975	02/01/2015	1FE
939741 HJ 6	WASHINGTON GENERAL OBL 6.750		02/01/2009	MATURED		3,000,000	3,000,000	3,505,410	3,004,590	0	(4,590)	0	(4,590)	0	3,000,000	0	0	0	101,250	02/01/2009	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					21,120,900	21,090,000	22,221,814	21,143,976	0	(23,076)	0	(23,076)	0	21,120,900	0	0	0	561,225	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
048342 BW 8	ATLANTIC CITY BRD ED G 5.750		01/09/2009	WACHOVIA SECURITIES INC		4,938,790	4,600,000	4,951,486	4,666,332	0	(1,242)	0	(1,242)	0	4,665,090	0	273,700	273,700	31,593	12/01/2010	1FE
181054 VE 4	CLARK CO SCH DIST GO S		03/01/2009	MATURED		10,450,000	10,450,000	6,542,432	10,357,413	0	92,587	0	92,587	0	10,450,000	0	0	0	0	03/01/2009	1FE
442402 Q4 8	HOUSTON ISD GO LTD REF 5.250		02/15/2009	REDEEMED		6,320,000	6,320,000	6,583,923	6,326,510	0	(6,510)	0	(6,510)	0	6,320,000	0	0	0	165,900	02/15/2018	1FE
442402 8S 5	HOUSTON ISD GO LTD REF		02/15/2009	REDEEMED		4,354,565	5,050,000	2,660,391	4,328,002	0	26,563	0	26,563	0	4,354,565	0	0	0	0	02/15/2012	1FE
512445 RZ 2	LAKEVILLE GENERAL OBLI 5.000		02/01/2009	REDEEMED		370,000	370,000	382,758	377,833	0	(292)	0	(292)	0	377,541	0	(7,541)	(7,541)	9,250	02/01/2011	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					26,433,355	26,790,000	21,120,989	26,056,089	0	111,106	0	111,106	0	26,167,195	0	266,159	266,159	206,743	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
246579 GA 8	DELAWARE VALLEY REGL F 5.500		01/09/2009	VARIOUS		7,978,400	7,500,000	8,304,075	7,819,725	0	(3,213)	0	(3,213)	0	7,816,512	0	161,888	161,888	221,085	07/01/2012	1FE
3128QQ CC 4	FH (3/1 ARM) #1N0067 5.445		03/15/2009	PAID ON PRINCIPAL		1,096	1,096	1,100	1,089	0	7	0	7	0	1,096	0	0	0	11	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #00847503 4.977		02/17/2009	PAID ON PRINCIPAL		304,135	304,135	298,694	301,875	0	2,260	0	2,260	0	304,135	0	0	0	2,421	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #00847503 4.978		01/15/2009	PAID ON PRINCIPAL		228,666	228,666	224,575	226,967	0	1,700	0	1,700	0	228,666	0	0	0	909	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #00847503 4.979		03/16/2009	PAID ON PRINCIPAL		195,914	195,914	192,409	194,458	0	1,456	0	1,456	0	195,914	0	0	0	2,372	12/15/2035	1
34160W AM 6	FLORIDA DEPT ENV PROT 5.750		03/04/2009	VARIOUS		21,875,948	20,925,000	24,024,202	21,750,073	0	(71,463)	0	(71,463)	0	21,678,610	0	197,337	197,337	811,293	07/01/2012	1FE
342812 C5 1	FLORIDA DIV BD FIN DEP 6.000		01/15/2009	CITIGROUP GLOBAL MARKET		2,804,776	2,600,000	2,921,264	2,761,610	0	(3,528)	0	(3,528)	0	2,758,082	0	46,694	46,694	86,667	07/01/2011	1FE
342812 E8 3	FLORIDA DIV BD FIN DEP 5.500		01/06/2009	CITIGROUP GLOBAL MARKET		10,373,300	10,000,000	11,303,300	10,286,800	0	(4,200)	0	(4,200)	0	10,282,600	0	90,700	90,700	287,222	07/01/2010	1FE
31403D AC 3	FN (5/1 ARM) #00745303 4.745		03/25/2009	PAID ON PRINCIPAL		333,485	333,485	330,176	331,539	0	1,946	0	1,946	0	333,485	0	0	0	4,004	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #00745303 4.777		02/25/2009	PAID ON PRINCIPAL		137,918	137,918	136,550	137,114	0	805	0	805	0	137,918	0	0	0	1,107	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #00745303 4.800		01/26/2009	PAID ON PRINCIPAL		204,670	204,670	202,639	203,475	0	1,194	0	1,194	0	204,670	0	0	0	824	01/25/2036	1
38373M EN 6	GNR 2002-53 B (PROJECT 5.552		03/16/2009	PAID ON PRINCIPAL		134,418	134,418	136,434	135,540	0	(1,122)	0	(1,122)	0	134,418	0	0	0	1,246	05/16/2026	1
57583T BN 0	MASS DEV FIN AGY (SEMA 5.250		01/01/2009	MATURED		16,325,000	16,325,000	16,987,305	16,325,000	0	0	0	0	0	16,325,000	0	0	0	428,531	01/01/2009	2FE
796253 TC 6	SAN ANTONIO ELEC & GAS 5.250		02/01/2009	REDEEMED		1,722,050	1,705,000	1,734,934	1,722,067	0	(17)	0	(17)	0	1,722,050	0	0	0	44,756	02/01/2015	1
796253 TU 6	SAN ANTONIO ELEC & GAS 5.250		02/01/2009	REDEEMED		3,171,400	3,140,000	3,195,128	3,150,142	0	21,258	0	21,258	0	3,171,400	0	0	0	82,425	02/01/2015	1FE
92774G BG 9	VIRGINIA BEACH DEV AUT 5.000		01/15/2009	WACHOVIA SECURITIES INC		9,362,114	8,420,000	8,987,424	8,724,383	0	(3,200)	0	(3,200)	0	8,721,183	0	640,930	640,930	58,472	12/01/2015	1FE
246394 7S 3	DELAWARE HSG AUTH SFM 5.450		01/01/2009	PAID ON PRINCIPAL		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,316	01/01/2032	1FE
3128JR G4 2	FH (3/1 ARM) #00847419 4.963		03/16/2009	PAID ON PRINCIPAL		45,454	45,454	45,255	45,280	0	174	0	174	0	45,454	0	0	0	620	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #00847419 5.311		02/17/2009	PAID ON PRINCIPAL		101,407	101,407	100,964	101,019	0	389	0	389	0	101,407	0	0	0	924	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #00847419 5.425		01/15/2009	PAID ON PRINCIPAL		113,583	113,583	113,087	113,148	0	435	0	435	0	113,583	0	0	0	520	03/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2009	PAID ON PRINCIPAL		169,533	169,533	169,003	169,023	0	510	0	510	0	169,533	0	0	0	1,695	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		03/15/2009	PAID ON PRINCIPAL		467	467	489	515	0	(48)	0	(48)	0	467	0	0	0	7	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2009	PAID ON PRINCIPAL		2,799	2,799	2,935	3,166	0	(367)	0	(367)	0	2,799	0	0	0	36	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		03/15/2009	PAID ON PRINCIPAL		1,010	1,010	1,060	1,142	0	(132)	0	(132)	0	1,010	0	0	0	17	02/15/2030	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31292H CY 8	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		341	341	357	391	0	(51)	0	(51)	0	341	0	0	0	3	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		130	130	136	144	0	(15)	0	(15)	0	130	0	0	0	2	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		110	110	115	123	0	(13)	0	(13)	0	110	0	0	0	1	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		11,875	11,875	12,190	12,474	0	(600)	0	(600)	0	11,875	0	0	0	139	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		333	333	342	351	0	(18)	0	(18)	0	333	0	0	0	3	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		4,536	4,536	4,638	4,773	0	(237)	0	(237)	0	4,536	0	0	0	46	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		2,121	2,121	2,169	2,214	0	(94)	0	(94)	0	2,121	0	0	0	31	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		162	162	171	189	0	(27)	0	(27)	0	162	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		205	205	215	236	0	(31)	0	(31)	0	205	0	0	0	3	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		35	35	36	42	0	(7)	0	(7)	0	35	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		52	52	54	57	0	(5)	0	(5)	0	52	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		30	30	31	34	0	(5)	0	(5)	0	30	0	0	0	0	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		102	102	107	118	0	(16)	0	(16)	0	102	0	0	0	1	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		109	109	115	127	0	(17)	0	(17)	0	109	0	0	0	1	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		197	197	207	223	0	(26)	0	(26)	0	197	0	0	0	3	01/15/2030	1
31294F XS 9	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		51	51	53	60	0	(9)	0	(9)	0	51	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		21	21	22	25	0	(4)	0	(4)	0	21	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		22	22	24	26	0	(3)	0	(3)	0	22	0	0	0	0	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		55	55	58	63	0	(8)	0	(8)	0	55	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		330	330	346	388	0	(58)	0	(58)	0	330	0	0	0	4	08/15/2030	1
31297Y UD 2	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		59	59	62	73	0	(13)	0	(13)	0	59	0	0	0	1	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		301	301	316	347	0	(45)	0	(45)	0	301	0	0	0	4	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		142	142	149	157	0	(15)	0	(15)	0	142	0	0	0	2	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		101	101	105	110	0	(10)	0	(10)	0	101	0	0	0	1	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		102	102	107	117	0	(16)	0	(16)	0	102	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		96	96	101	114	0	(18)	0	(18)	0	96	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		99	99	104	109	0	(10)	0	(10)	0	99	0	0	0	1	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		1,592	1,592	1,670	1,796	0	(204)	0	(204)	0	1,592	0	0	0	20	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		122	122	127	139	0	(17)	0	(17)	0	122	0	0	0	2	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		38	38	39	44	0	(6)	0	(6)	0	38	0	0	0	0	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		4,301	4,301	4,415	4,625	0	(324)	0	(324)	0	4,301	0	0	0	25	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		78	78	82	87	0	(10)	0	(10)	0	78	0	0	0	1	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		30	30	31	33	0	(3)	0	(3)	0	30	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		11,499	11,499	12,031	12,434	0	(935)	0	(935)	0	11,499	0	0	0	211	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		13	13	14	15	0	(2)	0	(2)	0	13	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		474	474	496	527	0	(53)	0	(53)	0	474	0	0	0	5	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		14,991	14,991	15,389	16,380	0	(1,389)	0	(1,389)	0	14,991	0	0	0	150	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		84,309	84,309	88,419	91,995	0	(7,686)	0	(7,686)	0	84,309	0	0	0	1,053	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		101	101	106	118	0	(18)	0	(18)	0	101	0	0	0	1	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		1,123	1,123	1,178	1,206	0	(83)	0	(83)	0	1,123	0	0	0	7	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		3,352	3,352	3,428	3,534	0	(182)	0	(182)	0	3,352	0	0	0	34	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		228,568	228,568	234,626	239,956	0	(11,388)	0	(11,388)	0	228,568	0	0	0	3,052	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		3,957	3,957	4,053	4,148	0	(191)	0	(191)	0	3,957	0	0	0	40	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		13,066	13,066	13,437	14,091	0	(1,025)	0	(1,025)	0	13,066	0	0	0	185	10/15/2032	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator
										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.							
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		6,693	6,693	6,870	7,053	0	(360)	0	(360)	0	6,693	0	0	0	74	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		2,148	2,148	2,205	2,213	0	(66)	0	(66)	0	2,148	0	0	0	22	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		9,083	9,083	9,324	9,539	0	(456)	0	(456)	0	9,083	0	0	0	132	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		14,273	14,273	14,679	15,074	0	(801)	0	(801)	0	14,273	0	0	0	178	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		35,781	35,781	36,730	37,948	0	(2,167)	0	(2,167)	0	35,781	0	0	0	529	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		506	506	519	557	0	(51)	0	(51)	0	506	0	0	0	5	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		23,216	23,216	23,785	25,053	0	(1,837)	0	(1,837)	0	23,216	0	0	0	117	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		8,156	8,156	8,372	8,513	0	(357)	0	(357)	0	8,156	0	0	0	81	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		697	697	680	684	0	13	0	13	0	697	0	0	0	8	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		411	411	400	403	0	8	0	8	0	411	0	0	0	4	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		126	126	123	124	0	2	0	2	0	126	0	0	0	1	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		21,627	21,627	22,158	22,529	0	(901)	0	(901)	0	21,627	0	0	0	242	07/15/2022	1
313974 GW 1	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/15/2023	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		41	41	40	40	0	1	0	1	0	41	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		38	38	37	37	0	1	0	1	0	38	0	0	0	0	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		287	287	280	282	0	5	0	5	0	287	0	0	0	3	09/15/2023	1
313980 X8 2	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		433	433	422	425	0	8	0	8	0	433	0	0	0	5	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		46	46	45	45	0	1	0	1	0	46	0	0	0	1	10/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		131	131	128	128	0	3	0	3	0	131	0	0	0	2	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		107	107	105	105	0	2	0	2	0	107	0	0	0	1	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		31	31	31	31	0	1	0	1	0	31	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	03/15/2009	PAID ON PRINCIPAL		194	194	189	189	0	5	0	5	0	194	0	0	0	2	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	03/15/2009	PAID ON PRINCIPAL		28,714	28,714	28,732	28,732	0	(18)	0	(18)	0	28,714	0	0	0	224	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	03/15/2009	PAID ON PRINCIPAL		22,205	22,205	22,219	22,237	0	(33)	0	(33)	0	22,205	0	0	0	204	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	03/15/2009	PAID ON PRINCIPAL		49,841	49,841	50,604	50,525	0	(683)	0	(683)	0	49,841	0	0	0	415	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	03/15/2009	PAID ON PRINCIPAL		11,898	11,898	12,080	12,059	0	(161)	0	(161)	0	11,898	0	0	0	108	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	03/15/2009	PAID ON PRINCIPAL		1,759	1,759	1,786	1,786	0	(27)	0	(27)	0	1,759	0	0	0	15	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	03/15/2009	PAID ON PRINCIPAL		15,228	15,228	15,461	15,442	0	(215)	0	(215)	0	15,228	0	0	0	171	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	03/15/2009	PAID ON PRINCIPAL		129,026	129,026	131,002	130,590	0	(1,564)	0	(1,564)	0	129,026	0	0	0	1,292	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	03/15/2009	PAID ON PRINCIPAL		241,239	241,239	244,933	243,856	0	(2,617)	0	(2,617)	0	241,239	0	0	0	1,606	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		519	519	544	595	0	(76)	0	(76)	0	519	0	0	0	7	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2009	PAID ON PRINCIPAL		749	749	786	846	0	(97)	0	(97)	0	749	0	0	0	10	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	03/15/2009	PAID ON PRINCIPAL		4,498,306	4,498,306	4,487,576	4,487,665	0	10,640	0	10,640	0	4,498,306	0	0	0	50,702	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		370,723	370,723	380,260	384,584	0	(13,861)	0	(13,861)	0	370,723	0	0	0	4,399	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		40,403	40,403	41,319	42,287	0	(1,884)	0	(1,884)	0	40,403	0	0	0	453	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		650,583	650,583	666,528	673,845	0	(23,262)	0	(23,262)	0	650,583	0	0	0	7,988	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU	6.000	03/15/2009	PAID ON PRINCIPAL		453,398	453,398	464,493	470,155	0	(16,757)	0	(16,757)	0	453,398	0	0	0	5,421	02/15/2034	1
31282R LA 7	FHLMC GOLD PASSTHRU	4.500	03/15/2009	PAID ON PRINCIPAL		305,855	305,855	310,252	312,230	0	(6,375)	0	(6,375)	0	305,855	0	0	0	2,588	11/15/2010	1
313615 L4 6	FNMA PASS TH #00050747	7.000	03/25/2009	PAID ON PRINCIPAL		5,250	5,250	4,905	4,996	0	254	0	254	0	5,250	0	0	0	67	06/25/2023	1
313615 ST 4	FNMA PASS TH #00050930	7.000	03/25/2009	PAID ON PRINCIPAL		113	113	108	109	0	4	0	4	0	113	0	0	0	1	11/25/2023	1
313615 TX 4	FNMA PASS TH #00050966	7.000	03/25/2009	PAID ON PRINCIPAL		1,507	1,507	1,426	1,447	0	60	0	60	0	1,507	0	0	0	16	01/25/2024	1
313615 UT 1	FNMA PASS TH #00050994	7.000	03/25/2009	PAID ON PRINCIPAL		695	695	652	664	0	31	0	31	0	695	0	0	0	9	03/25/2024	1
31368H JA 2	FNMA PASS TH #00190257	7.000	03/25/2009	PAID ON PRINCIPAL		744	744	706	716	0	28	0	28	0	744	0	0	0	9	02/25/2024	1
31368H KV 4	FNMA PASS TH #00190308	7.500	03/25/2009	PAID ON PRINCIPAL		5,301	5,301	5,522	6,121	0	(819)	0	(819)	0	5,301	0	0	0	69	09/25/2030	1
31368H S6 1	FNMA PASS TH #00190541	7.000	03/25/2009	PAID ON PRINCIPAL		140	140	133	135	0	5	0	5	0	140	0	0	0	2	01/25/2024	1
31369B LB 9	FNMA PASS TH #00205622	7.000	03/25/2009	PAID ON PRINCIPAL		635	635	597	609	0	25	0	25	0	635	0	0	0	7	05/25/2023	1
31370B FK 3	FNMA PASS TH #00226170	7.000	03/25/2009	PAID ON PRINCIPAL		129	129	121	123	0	6	0	6	0	129	0	0	0	2	07/25/2023	1
31370D H9 2	FNMA PASS TH #00228056	7.000	03/25/2009	PAID ON PRINCIPAL		227	227	216	220	0	7	0	7	0	227	0	0	0	3	07/25/2023	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 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)	
31370N F9 2	FNMA PASS TH #00236092 7.000	...	03/25/2009	PAID ON PRINCIPAL	46	46	45	45	0	0	0	0	0	46	0	0	0	0	0	0	02/25/2024	1
31370P MQ 1	FNMA PASS TH #00237167 7.000	...	03/25/2009	PAID ON PRINCIPAL	463	463	435	443	0	0	21	0	21	463	0	0	0	0	0	0	03/25/2024	1
31370V A4 0	FNMA PASS TH #00242227 7.000	...	03/25/2009	PAID ON PRINCIPAL	209	209	195	198	0	0	10	0	10	209	0	0	0	0	0	0	10/25/2023	1
31370W 3A 2	FNMA PASS TH #00243893 7.000	...	03/25/2009	PAID ON PRINCIPAL	574	574	546	554	0	0	20	0	20	574	0	0	0	0	0	0	11/25/2023	1
31370Y S7 8	FNMA PASS TH #00245442 7.000	...	03/25/2009	PAID ON PRINCIPAL	1,907	1,907	1,789	1,818	0	0	88	0	88	1,907	0	0	0	0	0	0	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #00245702 7.000	...	03/25/2009	PAID ON PRINCIPAL	35	35	33	34	0	0	1	0	1	35	0	0	0	0	0	0	01/25/2024	1
31371E TY 1	FNMA PASS TH #00249967 7.000	...	03/25/2009	PAID ON PRINCIPAL	234	234	219	224	0	0	11	0	11	234	0	0	0	0	0	0	01/25/2024	1
31371F JB 9	FNMA PASS TH #00250558 6.500	...	03/25/2009	PAID ON PRINCIPAL	562	562	531	543	0	0	19	0	19	562	0	0	0	0	0	0	04/25/2016	1
31371F J3 7	FNMA PASS TH #00250582 6.500	...	03/25/2009	PAID ON PRINCIPAL	2,629	2,629	2,483	2,547	0	0	82	0	82	2,629	0	0	0	0	0	0	04/25/2016	1
31371F KC 5	FNMA PASS TH #00250591 6.500	...	03/25/2009	PAID ON PRINCIPAL	2,299	2,299	2,171	2,235	0	0	64	0	64	2,299	0	0	0	0	0	0	05/25/2016	1
31371F K7 6	FNMA PASS TH #00250618 7.000	...	03/25/2009	PAID ON PRINCIPAL	1,019	1,019	1,010	1,012	0	0	7	0	7	1,019	0	0	0	0	0	0	06/25/2016	1
31371F L4 2	FNMA PASS TH #00250647 7.000	...	03/25/2009	PAID ON PRINCIPAL	327	327	324	325	0	0	2	0	2	327	0	0	0	0	0	0	07/25/2016	1
31371F RB 0	FNMA PASS TH #00250782 7.000	...	03/25/2009	PAID ON PRINCIPAL	767	767	760	761	0	0	6	0	6	767	0	0	0	0	0	0	10/25/2016	1
31371F SS 2	FNMA PASS TH #00250829 7.000	...	03/25/2009	PAID ON PRINCIPAL	637	637	632	633	0	0	4	0	4	637	0	0	0	0	0	0	11/25/2016	1
31371H 2F 4	FNMA PASS TH #00252874 7.500	...	03/25/2009	PAID ON PRINCIPAL	368	368	383	409	0	0	(41)	0	(41)	368	0	0	0	0	0	0	11/25/2029	1
31371J SC 9	FNMA PASS TH #00253515 7.500	...	03/25/2009	PAID ON PRINCIPAL	489	489	510	554	0	0	(65)	0	(65)	489	0	0	0	0	0	0	11/25/2030	1
31371J SD 2	FNMA PASS TH #00253844 5.500	...	03/25/2009	PAID ON PRINCIPAL	54,327	54,327	53,886	53,886	0	0	442	0	442	54,327	0	0	0	0	0	0	06/25/2016	1
31371K DN 8	FNMA PASS TH #00254009 7.500	...	03/25/2009	PAID ON PRINCIPAL	325	325	338	359	0	0	(35)	0	(35)	325	0	0	0	0	0	0	10/25/2031	1
31371K ET 4	FNMA PASS TH #00254046 5.500	...	03/25/2009	PAID ON PRINCIPAL	5,406	5,406	5,374	5,375	0	0	31	0	31	5,406	0	0	0	0	0	0	11/25/2016	1
31371K H5 3	FNMA PASS TH #00254152 5.000	...	03/25/2009	PAID ON PRINCIPAL	7,235	7,235	7,041	7,071	0	0	164	0	164	7,235	0	0	0	0	0	0	12/25/2016	1
31371K RC 7	FNMA PASS TH #00254383 7.500	...	03/25/2009	PAID ON PRINCIPAL	8,185	8,185	8,557	8,957	0	0	(772)	0	(772)	8,185	0	0	0	0	0	0	06/25/2032	1
31371K 2V 2	FNMA PASS TH #00254688 5.500	...	03/25/2009	PAID ON PRINCIPAL	369,414	369,414	378,822	378,825	0	0	(9,411)	0	(9,411)	369,414	0	0	0	0	0	0	03/25/2023	1
31371K 2X 8	FNMA PASS TH #00254690 5.500	...	03/25/2009	PAID ON PRINCIPAL	414,387	414,387	423,258	423,255	0	0	(8,868)	0	(8,868)	414,387	0	0	0	0	0	0	04/25/2023	1
31371K 5X 5	FNMA PASS TH #00254762 5.000	...	03/25/2009	PAID ON PRINCIPAL	139,597	139,597	139,292	139,295	0	0	302	0	302	139,597	0	0	0	0	0	0	05/25/2023	1
31371L A8 2	FNMA PASS TH #00254831 5.000	...	03/25/2009	PAID ON PRINCIPAL	93,085	93,085	92,881	92,879	0	0	206	0	206	93,085	0	0	0	0	0	0	08/25/2023	1
31371L A9 0	FNMA PASS TH #00254832 5.500	...	03/25/2009	PAID ON PRINCIPAL	716,958	716,958	733,090	732,781	0	0	(15,823)	0	(15,823)	716,958	0	0	0	0	0	0	08/25/2023	1
31371L DM 8	FNMA PASS TH #00254908 5.000	...	03/25/2009	PAID ON PRINCIPAL	281,195	281,195	283,041	282,724	0	0	(1,529)	0	(1,529)	281,195	0	0	0	0	0	0	09/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500	...	03/25/2009	PAID ON PRINCIPAL	48,913	48,913	49,020	48,961	0	0	(48)	0	(48)	48,913	0	0	0	0	0	0	11/25/2018	1
31371L FC 8	FNMA PASS TH #00254963 5.500	...	03/25/2009	PAID ON PRINCIPAL	638	638	651	651	0	0	(13)	0	(13)	638	0	0	0	0	0	0	10/25/2023	1
31371L F3 8	FNMA PASS TH #00254986 5.500	...	03/25/2009	PAID ON PRINCIPAL	200,177	200,177	204,431	204,358	0	0	(4,181)	0	(4,181)	200,177	0	0	0	0	0	0	11/25/2023	1
31371L HY 8	FNMA PASS TH #00255047 5.500	...	03/25/2009	PAID ON PRINCIPAL	134,387	134,387	137,243	137,099	0	0	(2,711)	0	(2,711)	134,387	0	0	0	0	0	0	01/25/2024	1
31371L JU 4	FNMA PASS TH #00255075 5.500	...	03/25/2009	PAID ON PRINCIPAL	477,801	477,801	489,970	489,205	0	0	(11,405)	0	(11,405)	477,801	0	0	0	0	0	0	02/25/2024	1
31371M EQ 6	FNMA PASS TH #00255843 5.500	...	12/03/2008	TBA PRIOR YEAR ADJUST	0	0	0	0	0	0	(2,477)	0	(2,477)	0	0	0	0	0	0	0	09/25/2035	1
31371S KE 3	FNMA PASS TH #00260493 7.000	...	03/25/2009	PAID ON PRINCIPAL	3,081	3,081	2,941	2,983	0	0	98	0	98	3,081	0	0	0	0	0	0	01/25/2024	1
31371S KF 0	FNMA PASS TH #00260494 7.000	...	03/25/2009	PAID ON PRINCIPAL	39	39	38	38	0	0	1	0	1	39	0	0	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #00261320 7.000	...	03/25/2009	PAID ON PRINCIPAL	55	55	52	53	0	0	2	0	2	55	0	0	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #00264283 7.000	...	03/25/2009	PAID ON PRINCIPAL	58	58	56	57	0	0	1	0	1	58	0	0	0	0	0	0	01/25/2024	1
31371W XQ 3	FNMA PASS TH #00264487 7.000	...	03/25/2009	PAID ON PRINCIPAL	1,073	1,073	1,020	1,052	0	0	21	0	21	1,073	0	0	0	0	0	0	12/25/2023	1
31371X JM 6	FNMA PASS TH #00264968 7.000	...	03/25/2009	PAID ON PRINCIPAL	230	230	216	220	0	0	10	0	10	230	0	0	0	0	0	0	01/25/2024	1
31371Y WX 5	FNMA PASS TH #00266262 7.000	...	03/25/2009	PAID ON PRINCIPAL	39	39	36	37	0	0	2	0	2	39	0	0	0	0	0	0	01/25/2024	1
31372A FF 4	FNMA PASS TH #00266666 7.000	...	03/25/2009	PAID ON PRINCIPAL	176	176	168	171	0	0	5	0	5	176	0	0	0	0	0	0	01/25/2024	1
31372A HY 1	FNMA PASS TH #00266747 7.000	...	03/25/2009	PAID ON PRINCIPAL	322	322	302	310	0	0	13	0	13	322	0	0	0	0	0	0	01/25/2024	1
31372A RE 4	FNMA PASS TH #00266985 7.000	...	03/25/2009	PAID ON PRINCIPAL	2,021	2,021	1,920	1,941	0	0	79	0	79	2,021	0	0	0	0	0	0	03/25/2024	1
31372B JB 7	FNMA PASS TH #00267658 7.000	...	03/25/2009	PAID ON PRINCIPAL	142	142	136	138	0	0	5	0	5	142	0	0	0	0	0	0	01/25/2024	1
31372B SR 2	FNMA PASS TH #00267928 7.000	...	03/25/2009	PAID ON PRINCIPAL	15	15	14	14	0	0	1	0	1	15	0	0	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #00268555 7.000	...	03/25/2009	PAID ON PRINCIPAL	168	168	160	163	0	0	5	0	5	168	0	0	0	0	0	0	01/25/2024	1
31372C VA 3	FNMA PASS TH #00268909 7.000	...	03/25/2009	PAID ON PRINCIPAL	29	29	28	28	0	0	1	0	1	29	0	0	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #00269212 7.000	...	03/25/2009	PAID ON PRINCIPAL	903	903	858	872	0	0	31	0	31	903	0	0	0	0	0	0	01/25/2024	1
31372G LE 7	FNMA PASS TH #00272225 7.000	...	03/25/2009	PAID ON PRINCIPAL	33	33	31	32	0	0	1	0	1	33	0	0	0	0	0	0	02/25/2024	1

QE054

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31372G R8 4	FNMA PASS TH #00272411 7.000	...	03/25/2009	PAID ON PRINCIPAL		91	91	87	88	0	3	0	3	0	91	0	0	0	1	03/25/2024	1
31372H 2U 0	FNMA PASS TH #00273587 7.000	...	03/25/2009	PAID ON PRINCIPAL		574	574	544	552	0	22	0	22	0	574	0	0	0	7	02/25/2024	1
31372K N7 1	FNMA PASS TH #00275014 7.000	...	03/25/2009	PAID ON PRINCIPAL		138	138	132	134	0	3	0	3	0	138	0	0	0	2	03/25/2024	1
31372L LW 6	FNMA PASS TH #00275841 7.000	...	03/25/2009	PAID ON PRINCIPAL		69	69	65	66	0	2	0	2	0	69	0	0	0	1	04/25/2024	1
31372M BC 9	FNMA PASS TH #00276435 7.000	...	03/25/2009	PAID ON PRINCIPAL		535	535	521	525	0	11	0	11	0	535	0	0	0	7	04/25/2024	1
31372N V4 3	FNMA PASS TH #00277935 7.000	...	03/25/2009	PAID ON PRINCIPAL		49	49	46	47	0	1	0	1	0	49	0	0	0	1	04/25/2024	1
31372N ZA 5	FNMA PASS TH #00278037 7.000	...	03/25/2009	PAID ON PRINCIPAL		343	343	326	331	0	12	0	12	0	343	0	0	0	4	03/25/2024	1
31372P 4L 0	FNMA PASS TH #00279027 7.000	...	03/25/2009	PAID ON PRINCIPAL		121	121	115	116	0	4	0	4	0	121	0	0	0	1	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #00279179 7.000	...	03/25/2009	PAID ON PRINCIPAL		1,701	1,701	1,601	1,635	0	66	0	66	0	1,701	0	0	0	20	05/25/2024	1
31372R LH 6	FNMA PASS TH #00280328 7.000	...	03/25/2009	PAID ON PRINCIPAL		546	546	521	525	0	21	0	21	0	546	0	0	0	7	04/25/2024	1
31372R XQ 3	FNMA PASS TH #00280687 7.000	...	03/25/2009	PAID ON PRINCIPAL		541	541	510	521	0	20	0	20	0	541	0	0	0	6	05/25/2024	1
31372U FW 3	FNMA PASS TH #00282881 7.000	...	03/25/2009	PAID ON PRINCIPAL		381	381	357	364	0	17	0	17	0	381	0	0	0	4	05/25/2024	1
31372U FY 9	FNMA PASS TH #00282883 7.000	...	03/25/2009	PAID ON PRINCIPAL		787	787	740	754	0	32	0	32	0	787	0	0	0	9	05/25/2024	1
31372V DS 2	FNMA PASS TH #00283713 7.000	...	03/25/2009	PAID ON PRINCIPAL		80	80	77	78	0	2	0	2	0	80	0	0	0	1	04/25/2024	1
31372V EQ 5	FNMA PASS TH #00283743 7.000	...	03/25/2009	PAID ON PRINCIPAL		1,066	1,066	1,007	1,029	0	37	0	37	0	1,066	0	0	0	12	05/25/2024	1
31373N FL 2	FNMA PASS TH #00298171 6.500	...	03/25/2009	PAID ON PRINCIPAL		376	376	355	363	0	13	0	13	0	376	0	0	0	4	05/25/2016	1
31373U F3 6	FNMA PASS TH #00303586 6.500	...	03/25/2009	PAID ON PRINCIPAL		8,995	8,995	8,430	8,455	0	539	0	539	0	8,995	0	0	0	85	09/25/2025	1
31373U N2 9	FNMA PASS TH #00303809 7.500	...	03/25/2009	PAID ON PRINCIPAL		160	160	167	173	0	(13)	0	(13)	0	160	0	0	0	2	04/25/2026	1
31374A LR 9	FNMA PASS TH #00308236 7.000	...	03/25/2009	PAID ON PRINCIPAL		1,895	1,895	1,801	1,837	0	58	0	58	0	1,895	0	0	0	22	05/25/2024	1
31374F TA 7	FNMA PASS TH #00312945 7.000	...	03/25/2009	PAID ON PRINCIPAL		171	171	170	170	0	1	0	1	0	171	0	0	0	2	03/25/2014	1
31375A 7L 7	FNMA PASS TH #00329499 6.500	...	03/25/2009	PAID ON PRINCIPAL		216	216	200	201	0	15	0	15	0	216	0	0	0	2	11/25/2025	1
31375D U7 6	FNMA PASS TH #00331906 6.500	...	03/25/2009	PAID ON PRINCIPAL		238	238	220	221	0	17	0	17	0	238	0	0	0	3	11/25/2025	1
31375D 4U 4	FNMA PASS TH #00332135 6.500	...	03/25/2009	PAID ON PRINCIPAL		403	403	372	375	0	28	0	28	0	403	0	0	0	4	12/25/2025	1
31375D 5F 6	FNMA PASS TH #00332146 6.500	...	03/25/2009	PAID ON PRINCIPAL		3,196	3,196	2,951	2,991	0	205	0	205	0	3,196	0	0	0	35	12/25/2025	1
31375F LS 5	FNMA PASS TH #00333437 7.000	...	03/25/2009	PAID ON PRINCIPAL		15	15	14	14	0	0	0	0	0	15	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #00333940 6.500	...	03/25/2009	PAID ON PRINCIPAL		34,272	34,272	32,810	33,156	0	1,116	0	1,116	0	34,272	0	0	0	490	06/25/2024	1
31375M HX 4	FNMA PASS TH #00338746 6.500	...	03/25/2009	PAID ON PRINCIPAL		159	159	150	155	0	4	0	4	0	159	0	0	0	2	03/25/2016	1
31375P ZX 7	FNMA PASS TH #00341058 6.500	...	03/25/2009	PAID ON PRINCIPAL		100	100	94	97	0	2	0	2	0	100	0	0	0	1	04/25/2016	1
31375R SY 9	FNMA PASS TH #00342635 6.500	...	03/25/2009	PAID ON PRINCIPAL		426	426	402	412	0	14	0	14	0	426	0	0	0	5	04/25/2016	1
31375S CQ 1	FNMA PASS TH #00343079 6.500	...	03/25/2009	PAID ON PRINCIPAL		2,666	2,666	2,519	2,577	0	89	0	89	0	2,666	0	0	0	29	04/25/2016	1
31375U ZZ 7	FNMA PASS TH #00345592 6.500	...	02/25/2009	PAID ON PRINCIPAL		11,063	11,063	10,451	10,890	0	174	0	174	0	11,063	0	0	0	115	05/25/2016	1
31375V QY 2	FNMA PASS TH #00346171 6.500	...	03/25/2009	PAID ON PRINCIPAL		2,044	2,044	1,931	1,975	0	69	0	69	0	2,044	0	0	0	22	06/25/2016	1
31375W 2M 2	FNMA PASS TH #00347380 7.000	...	03/25/2009	PAID ON PRINCIPAL		785	785	778	780	0	5	0	5	0	785	0	0	0	9	07/25/2016	1
31376A AV 0	FNMA PASS TH #00349320 6.500	...	03/25/2009	PAID ON PRINCIPAL		1,272	1,272	1,201	1,233	0	38	0	38	0	1,272	0	0	0	14	06/25/2016	1
31376D QJ 1	FNMA PASS TH #00352473 6.500	...	03/25/2009	PAID ON PRINCIPAL		1,120	1,120	1,058	1,095	0	25	0	25	0	1,120	0	0	0	12	07/25/2016	1
31376G FU 4	FNMA PASS TH #00354879 7.000	...	03/25/2009	PAID ON PRINCIPAL		224	224	222	222	0	2	0	2	0	224	0	0	0	3	08/25/2016	1
31376Q N3 3	FNMA PASS TH #00362310 7.000	...	03/25/2009	PAID ON PRINCIPAL		2,688	2,688	2,665	2,671	0	17	0	17	0	2,688	0	0	0	27	10/25/2016	1
31376Q TY 9	FNMA PASS TH #00362467 7.000	...	03/25/2009	PAID ON PRINCIPAL		1,459	1,459	1,447	1,449	0	11	0	11	0	1,459	0	0	0	17	10/25/2016	1
31376R 6V 9	FNMA PASS TH #00363672 7.500	...	03/25/2009	PAID ON PRINCIPAL		61,326	61,326	59,188	59,336	0	1,991	0	1,991	0	61,326	0	0	0	766	11/25/2026	1
31376U MH 3	FNMA PASS TH #00365872 7.500	...	03/25/2009	PAID ON PRINCIPAL		987	987	953	958	0	30	0	30	0	987	0	0	0	12	12/25/2026	1
31376Y LA 2	FNMA PASS TH #00369421 7.500	...	03/25/2009	PAID ON PRINCIPAL		384	384	387	386	0	(2)	0	(2)	0	384	0	0	0	5	01/25/2027	1
31376Z 5U 3	FNMA PASS TH #00370859 7.500	...	03/25/2009	PAID ON PRINCIPAL		961	961	928	931	0	31	0	31	0	961	0	0	0	12	02/25/2027	1
31378B Q6 4	FNMA PASS TH #00393877 7.500	...	03/25/2009	PAID ON PRINCIPAL		672	672	672	672	0	(0)	0	(0)	0	672	0	0	0	8	07/25/2027	1
31378R S5 9	FNMA PASS TH #00406540 6.500	...	03/25/2009	PAID ON PRINCIPAL		4,759	4,759	4,770	4,769	0	(10)	0	(10)	0	4,759	0	0	0	77	12/25/2027	1
31378R S8 3	FNMA PASS TH #00406543 6.500	...	03/25/2009	PAID ON PRINCIPAL		4,954	4,954	4,965	4,963	0	(9)	0	(9)	0	4,954	0	0	0	54	12/25/2027	1
31379F J3 9	FNMA PASS TH #00417982 7.000	...	03/25/2009	PAID ON PRINCIPAL		636	636	646	644	0	(8)	0	(8)	0	636	0	0	0	7	03/25/2028	1
31379P H5 4	FNMA PASS TH #00425152 7.000	...	03/25/2009	PAID ON PRINCIPAL		570	570	579	579	0	(8)	0	(8)	0	570	0	0	0	7	05/25/2028	1
31379T BL 7	FNMA PASS TH #00428543 6.500	...	03/25/2009	PAID ON PRINCIPAL		3,821	3,821	3,805	3,805	0	16	0	16	0	3,821	0	0	0	41	06/25/2028	1
31379T G5 7	FNMA PASS TH #00428720 6.500	...	03/25/2009	PAID ON PRINCIPAL		9,607	9,607	9,566	9,567	0	40	0	40	0	9,607	0	0	0	101	06/25/2028	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31383C	XT 7	FNMA PASS TH #00499390	7.500	03/25/2009	PAID ON PRINCIPAL	8	8	9	10	0	(1)	0	(1)	0	8	0	0	0	09/25/2029	1	
31383M	HJ 5	FNMA PASS TH #00507033	7.500	03/25/2009	PAID ON PRINCIPAL	64	64	67	72	0	(7)	0	(7)	0	64	0	0	0	08/25/2029	1	
31383M	S7 9	FNMA PASS TH #00507342	7.500	03/25/2009	PAID ON PRINCIPAL	110	110	114	115	0	(5)	0	(5)	0	110	0	0	0	08/25/2029	1	
31383R	VB 5	FNMA PASS TH #00511010	7.500	03/25/2009	PAID ON PRINCIPAL	144	144	150	157	0	(13)	0	(13)	0	144	0	0	0	09/25/2029	1	
31383S	DT 4	FNMA PASS TH #00511414	7.500	03/25/2009	PAID ON PRINCIPAL	201	201	210	220	0	(18)	0	(18)	0	201	0	0	0	08/25/2029	1	
31384E	T8 3	FNMA PASS TH #00521775	7.500	03/25/2009	PAID ON PRINCIPAL	145	145	151	161	0	(16)	0	(16)	0	145	0	0	0	01/25/2030	1	
31384H	PU 1	FNMA PASS TH #00524335	7.500	03/25/2009	PAID ON PRINCIPAL	8	8	8	10	0	(1)	0	(1)	0	8	0	0	0	05/25/2030	1	
31384K	ED 3	FNMA PASS TH #00526376	7.500	03/25/2009	PAID ON PRINCIPAL	76	76	80	86	0	(10)	0	(10)	0	76	0	0	0	05/25/2030	1	
31384S	X2 1	FNMA PASS TH #00532153	7.500	03/25/2009	PAID ON PRINCIPAL	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	02/25/2030	1	
31384T	FM 4	FNMA PASS TH #00533072	7.500	03/25/2009	PAID ON PRINCIPAL	17	17	18	20	0	(3)	0	(3)	0	17	0	0	0	05/25/2030	1	
31384V	L7 5	FNMA PASS TH #00535050	7.500	03/25/2009	PAID ON PRINCIPAL	18,964	18,964	19,794	21,024	0	(2,060)	0	(2,060)	0	18,964	0	0	0	12/25/2029	1	
31384V	UY 6	FNMA PASS TH #00535299	7.500	03/25/2009	PAID ON PRINCIPAL	933	933	972	1,052	0	(119)	0	(119)	0	933	0	0	0	05/25/2030	1	
31385B	5J 0	FNMA PASS TH #00540049	7.500	03/25/2009	PAID ON PRINCIPAL	69	69	72	80	0	(11)	0	(11)	0	69	0	0	0	05/25/2030	1	
31385C	QU 0	FNMA PASS TH #00540567	7.500	03/25/2009	PAID ON PRINCIPAL	42	42	44	48	0	(6)	0	(6)	0	42	0	0	0	07/25/2030	1	
31385F	Z3 3	FNMA PASS TH #00543562	7.500	03/25/2009	PAID ON PRINCIPAL	106	106	110	122	0	(16)	0	(16)	0	106	0	0	0	06/25/2030	1	
31385H	QW 5	FNMA PASS TH #00545069	6.000	03/25/2009	PAID ON PRINCIPAL	16,483	16,483	17,175	17,208	0	(725)	0	(725)	0	16,483	0	0	0	07/25/2016	1	
31385H	YA 4	FNMA PASS TH #00545305	6.000	03/25/2009	PAID ON PRINCIPAL	5,384	5,384	5,605	5,625	0	(241)	0	(241)	0	5,384	0	0	0	11/25/2016	1	
31385H	5H 1	FNMA PASS TH #00545448	7.500	03/25/2009	PAID ON PRINCIPAL	2,367	2,367	2,465	2,647	0	(280)	0	(280)	0	2,367	0	0	0	02/25/2032	1	
31385J	D4 7	FNMA PASS TH #00545623	6.000	03/25/2009	PAID ON PRINCIPAL	5,531	5,531	5,758	5,770	0	(239)	0	(239)	0	5,531	0	0	0	05/25/2017	1	
31385N	JX 8	FNMA PASS TH #00547578	7.500	03/25/2009	PAID ON PRINCIPAL	2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	09/25/2030	1	
31385Q	2U 5	FNMA PASS TH #00549887	7.500	03/25/2009	PAID ON PRINCIPAL	5,442	5,442	5,669	6,167	0	(725)	0	(725)	0	5,442	0	0	0	09/25/2030	1	
31385R	6U 9	FNMA PASS TH #00550883	7.500	03/25/2009	PAID ON PRINCIPAL	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	09/25/2030	1	
31385U	H9 7	FNMA PASS TH #00552956	7.500	03/25/2009	PAID ON PRINCIPAL	13	13	14	15	0	(1)	0	(1)	0	13	0	0	0	09/25/2030	1	
31385X	M8 7	FNMA PASS TH #00555783	4.500	03/25/2009	PAID ON PRINCIPAL	390,350	390,350	385,028	385,449	0	4,901	0	4,901	0	390,350	0	0	0	10/25/2033	1	
31386C	Y4 8	FNMA PASS TH #00559731	7.500	03/25/2009	PAID ON PRINCIPAL	3,515	3,515	3,661	4,045	0	(530)	0	(530)	0	3,515	0	0	0	12/25/2030	1	
31386H	TX 9	FNMA PASS TH #00564066	7.500	03/25/2009	PAID ON PRINCIPAL	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	12/25/2030	1	
31386S	PK 7	FNMA PASS TH #00572026	5.500	03/25/2009	PAID ON PRINCIPAL	10,486	10,486	10,424	10,419	0	68	0	68	0	10,486	0	0	0	04/25/2016	1	
31386T	MD 4	FNMA PASS TH #00572856	5.500	03/25/2009	PAID ON PRINCIPAL	5,334	5,334	5,302	5,301	0	33	0	33	0	5,334	0	0	0	04/25/2016	1	
31386Y	B2 9	FNMA PASS TH #00577057	5.500	03/25/2009	PAID ON PRINCIPAL	54,551	54,551	54,227	54,239	0	312	0	312	0	54,551	0	0	0	04/25/2016	1	
31386Y	6U 3	FNMA PASS TH #00577883	5.500	03/25/2009	PAID ON PRINCIPAL	112,388	112,388	111,475	111,479	0	909	0	909	0	112,388	0	0	0	04/25/2016	1	
31387A	5D 3	FNMA PASS TH #00578744	5.500	03/25/2009	PAID ON PRINCIPAL	10,898	10,898	10,834	10,835	0	64	0	64	0	10,898	0	0	0	04/25/2016	1	
31387C	MD 0	FNMA PASS TH #00580056	5.000	03/25/2009	PAID ON PRINCIPAL	21,378	21,378	20,804	20,952	0	426	0	426	0	21,378	0	0	0	07/25/2016	1	
31387C	QW 4	FNMA PASS TH #00580169	5.500	03/25/2009	PAID ON PRINCIPAL	9,229	9,229	9,228	9,243	0	(14)	0	(14)	0	9,229	0	0	0	09/25/2016	1	
31387C	VM 0	FNMA PASS TH #00580320	5.500	03/25/2009	PAID ON PRINCIPAL	73,209	73,209	72,992	72,990	0	219	0	219	0	73,209	0	0	0	05/25/2016	1	
31387S	5E 2	FNMA PASS TH #00593145	5.500	03/25/2009	PAID ON PRINCIPAL	17,896	17,896	17,892	17,890	0	6	0	6	0	17,896	0	0	0	08/25/2016	1	
31387U	D7 3	FNMA PASS TH #00594226	7.500	03/25/2009	PAID ON PRINCIPAL	225	225	234	238	0	(13)	0	(13)	0	225	0	0	0	05/25/2030	1	
31387X	JK 2	FNMA PASS TH #00597066	5.500	03/25/2009	PAID ON PRINCIPAL	56,226	56,226	56,213	56,177	0	49	0	49	0	56,226	0	0	0	09/25/2016	1	
31387X	UC 7	FNMA PASS TH #00597379	6.000	03/25/2009	PAID ON PRINCIPAL	8,358	8,358	8,719	8,815	0	(457)	0	(457)	0	8,358	0	0	0	09/25/2016	1	
31388A	LE 2	FNMA PASS TH #00598925	5.500	03/25/2009	PAID ON PRINCIPAL	5,232	5,232	5,288	5,299	0	(67)	0	(67)	0	5,232	0	0	0	12/25/2016	1	
31388D	ZE 1	FNMA PASS TH #00602041	5.500	03/25/2009	PAID ON PRINCIPAL	14,576	14,576	14,572	14,574	0	2	0	2	0	14,576	0	0	0	11/25/2016	1	
31388D	5H 7	FNMA PASS TH #00602148	5.500	03/25/2009	PAID ON PRINCIPAL	11,735	11,735	11,640	11,643	0	93	0	93	0	11,735	0	0	0	09/25/2016	1	
31388J	JD 8	FNMA PASS TH #00606060	5.500	03/25/2009	PAID ON PRINCIPAL	40,523	40,523	40,513	40,520	0	2	0	2	0	40,523	0	0	0	10/25/2016	1	
31388K	CJ 9	FNMA PASS TH #00606773	5.500	03/25/2009	PAID ON PRINCIPAL	72,069	72,069	72,052	72,033	0	36	0	36	0	72,069	0	0	0	10/25/2016	1	
31388K	XQ 0	FNMA PASS TH #00607387	6.000	03/25/2009	PAID ON PRINCIPAL	3,308	3,308	3,450	3,513	0	(205)	0	(205)	0	3,308	0	0	0	11/25/2016	1	
31388M	J2 5	FNMA PASS TH #00608781	5.500	03/25/2009	PAID ON PRINCIPAL	97,586	97,586	96,763	96,793	0	793	0	793	0	97,586	0	0	0	10/25/2016	1	
31388M	KG 2	FNMA PASS TH #00608795	5.500	03/25/2009	PAID ON PRINCIPAL	76,435	76,435	75,981	75,994	0	440	0	440	0	76,435	0	0	0	10/25/2016	1	
31388M	TS 7	FNMA PASS TH #00609072	6.000	03/25/2009	PAID ON PRINCIPAL	17,540	17,540	18,296	18,785	0	(1,246)	0	(1,246)	0	17,540	0	0	0	09/25/2016	1	
31388N	CT 1	FNMA PASS TH #00609482	5.500	03/25/2009	PAID ON PRINCIPAL	29,744	29,744	29,741	29,742	0	1	0	1	0	29,744	0	0	0	10/25/2016	1	
31388N	C3 8	FNMA PASS TH #00609490	7.500	03/25/2009	PAID ON PRINCIPAL	284	284	296	311	0	(28)	0	(28)	0	284	0	0	0	10/25/2031	1	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31388N DP 8	FNMA PASS TH #00609510 5.500		03/25/2009	PAID ON PRINCIPAL		17,998	17,998	17,994	17,997	0	1	0	1	0	17,998	0	0	0	173	10/25/2016	1
31388N EK 8	FNMA PASS TH #00609538 5.500		03/25/2009	PAID ON PRINCIPAL		141,749	141,749	140,597	140,581	0	1,169	0	1,169	0	141,749	0	0	0	1,817	10/25/2016	1
31388N ET 9	FNMA PASS TH #00609546 5.500		03/25/2009	PAID ON PRINCIPAL		119,398	119,398	119,044	119,046	0	352	0	352	0	119,398	0	0	0	770	10/25/2016	1
31388N EU 6	FNMA PASS TH #00609547 6.000		03/25/2009	PAID ON PRINCIPAL		12,659	12,659	13,178	13,224	0	(565)	0	(565)	0	12,659	0	0	0	128	10/25/2016	1
31388N E2 8	FNMA PASS TH #00609553 5.500		03/25/2009	PAID ON PRINCIPAL		9,437	9,437	9,435	9,438	0	(0)	0	(0)	0	9,437	0	0	0	87	10/25/2016	1
31388P P7 0	FNMA PASS TH #00610746 5.500		03/25/2009	PAID ON PRINCIPAL		28,945	28,945	28,773	28,774	0	171	0	171	0	28,945	0	0	0	240	11/25/2016	1
31388P XP 1	FNMA PASS TH #00610986 5.500		03/25/2009	PAID ON PRINCIPAL		21,742	21,742	21,613	21,619	0	123	0	123	0	21,742	0	0	0	235	10/25/2016	1
31388Q FL 8	FNMA PASS TH #00611371 5.000		03/25/2009	PAID ON PRINCIPAL		7,013	7,013	6,825	6,861	0	152	0	152	0	7,013	0	0	0	59	10/25/2016	1
31388Q HX 0	FNMA PASS TH #00611446 5.500		03/25/2009	PAID ON PRINCIPAL		15,237	15,237	15,147	15,146	0	91	0	91	0	15,237	0	0	0	137	11/25/2016	1
31388R CA 7	FNMA PASS TH #00612191 5.000		03/25/2009	PAID ON PRINCIPAL		6,703	6,703	6,523	6,502	0	200	0	200	0	6,703	0	0	0	56	11/25/2016	1
31388R FS 1	FNMA PASS TH #00612277 5.500		03/25/2009	PAID ON PRINCIPAL		39,079	39,079	38,847	38,860	0	219	0	219	0	39,079	0	0	0	359	10/25/2016	1
31388R TN 7	FNMA PASS TH #00612657 5.500		03/25/2009	PAID ON PRINCIPAL		32,789	32,789	32,594	32,594	0	196	0	196	0	32,789	0	0	0	373	10/25/2016	1
31388R 4L 8	FNMA PASS TH #00612927 5.500		03/25/2009	PAID ON PRINCIPAL		3,229	3,229	3,264	3,271	0	(42)	0	(42)	0	3,229	0	0	0	30	12/25/2016	1
31388T KX 0	FNMA PASS TH #00614210 5.500		03/25/2009	PAID ON PRINCIPAL		17,596	17,596	17,785	17,754	0	(158)	0	(158)	0	17,596	0	0	0	160	12/25/2016	1
31388T KY 8	FNMA PASS TH #00614211 5.500		03/25/2009	PAID ON PRINCIPAL		151,994	151,994	153,621	153,220	0	(1,226)	0	(1,226)	0	151,994	0	0	0	1,407	12/25/2016	1
31388U S2 7	FNMA PASS TH #00615337 5.500		03/25/2009	PAID ON PRINCIPAL		59,486	59,486	60,122	60,202	0	(717)	0	(717)	0	59,486	0	0	0	749	12/25/2016	1
31388V V4 7	FNMA PASS TH #00616335 5.500		03/25/2009	PAID ON PRINCIPAL		55,760	55,760	56,357	56,417	0	(657)	0	(657)	0	55,760	0	0	0	379	12/25/2016	1
31388V XR 4	FNMA PASS TH #00616388 5.500		03/25/2009	PAID ON PRINCIPAL		63,701	63,701	64,383	64,411	0	(710)	0	(710)	0	63,701	0	0	0	695	12/25/2016	1
31388V 5C 8	FNMA PASS TH #00616543 5.000		03/25/2009	PAID ON PRINCIPAL		130,735	130,735	127,222	128,059	0	2,676	0	2,676	0	130,735	0	0	0	1,285	12/25/2016	1
31389E FJ 9	FNMA PASS TH #00623069 6.000		03/25/2009	PAID ON PRINCIPAL		12,108	12,108	12,628	12,719	0	(611)	0	(611)	0	12,108	0	0	0	122	12/25/2016	1
31389J B7 8	FNMA PASS TH #00626562 6.000		03/25/2009	PAID ON PRINCIPAL		17,209	17,209	17,915	18,097	0	(888)	0	(888)	0	17,209	0	0	0	166	02/25/2017	1
31389J K2 9	FNMA PASS TH #00626813 6.000		03/25/2009	PAID ON PRINCIPAL		15,849	15,849	16,532	16,599	0	(750)	0	(750)	0	15,849	0	0	0	192	07/25/2017	1
31389N 5H 4	FNMA PASS TH #00630948 6.000		03/25/2009	PAID ON PRINCIPAL		12,265	12,265	12,794	12,940	0	(675)	0	(675)	0	12,265	0	0	0	146	02/25/2017	1
31389Y M7 3	FNMA PASS TH #00639482 7.500		03/25/2009	PAID ON PRINCIPAL		1,234	1,234	1,290	1,380	0	(146)	0	(146)	0	1,234	0	0	0	15	01/25/2032	1
31390E R9 5	FNMA PASS TH #00644112 6.000		03/25/2009	PAID ON PRINCIPAL		3,624	3,624	3,780	3,858	0	(235)	0	(235)	0	3,624	0	0	0	36	05/25/2017	1
31390F ND 7	FNMA PASS TH #00644888 6.000		03/25/2009	PAID ON PRINCIPAL		15,320	15,320	15,981	16,251	0	(931)	0	(931)	0	15,320	0	0	0	153	06/25/2017	1
31390K RG 5	FNMA PASS TH #00648587 7.500		03/25/2009	PAID ON PRINCIPAL		465	465	486	520	0	(55)	0	(55)	0	465	0	0	0	6	05/25/2032	1
31390L 2C 9	FNMA PASS TH #00649771 6.000		03/25/2009	PAID ON PRINCIPAL		8,127	8,127	8,477	8,566	0	(439)	0	(439)	0	8,127	0	0	0	83	06/25/2017	1
31390S 3R 0	FNMA PASS TH #00655208 6.000		03/25/2009	PAID ON PRINCIPAL		13,372	13,372	13,949	14,002	0	(630)	0	(630)	0	13,372	0	0	0	121	09/25/2017	1
31391E HS 3	FNMA PASS TH #00664541 6.000		03/25/2009	PAID ON PRINCIPAL		12,555	12,555	13,097	13,390	0	(835)	0	(835)	0	12,555	0	0	0	126	10/25/2017	1
31391F DW 5	FNMA PASS TH #00665317 6.000		03/25/2009	PAID ON PRINCIPAL		25,929	25,929	27,041	27,061	0	(1,132)	0	(1,132)	0	25,929	0	0	0	259	10/25/2017	1
31400E QQ 6	FNMA PASS TH #00685463 5.000		03/25/2009	PAID ON PRINCIPAL		83,133	83,133	85,173	84,689	0	(1,556)	0	(1,556)	0	83,133	0	0	0	759	03/25/2018	1
31401B QB 4	FNMA PASS TH #00703450 5.000		03/25/2009	PAID ON PRINCIPAL		442,489	442,489	453,348	452,355	0	(9,867)	0	(9,867)	0	442,489	0	0	0	3,729	06/25/2018	1
31401C KL 6	FNMA PASS TH #00704199 5.000		03/25/2009	PAID ON PRINCIPAL		103,879	103,879	106,429	106,166	0	(2,286)	0	(2,286)	0	103,879	0	0	0	697	06/25/2018	1
31401H NK 4	FNMA PASS TH #00708794 5.000		03/25/2009	PAID ON PRINCIPAL		91,778	91,778	94,030	93,813	0	(2,035)	0	(2,035)	0	91,778	0	0	0	652	06/25/2018	1
31401M BR 1	FNMA PASS TH #00712048 5.500		03/25/2009	PAID ON PRINCIPAL		22,805	22,805	23,294	23,438	0	(633)	0	(633)	0	22,805	0	0	0	252	07/25/2033	1
31401X LS 4	FNMA PASS TH #00721337 5.000		03/25/2009	PAID ON PRINCIPAL		609,585	609,585	624,427	620,582	0	(10,997)	0	(10,997)	0	609,585	0	0	0	5,050	06/25/2018	1
31402C QM 7	FNMA PASS TH #00725060 6.000		03/25/2009	PAID ON PRINCIPAL		2,357	2,357	2,412	2,445	0	(88)	0	(88)	0	2,357	0	0	0	27	01/25/2034	1
31402D VH 0	FNMA PASS TH #00726116 5.000		03/25/2009	PAID ON PRINCIPAL		250,985	250,985	257,113	255,833	0	(4,848)	0	(4,848)	0	250,985	0	0	0	2,159	08/25/2018	1
31402J ER 4	FNMA PASS TH #00730144 5.000		03/25/2009	PAID ON PRINCIPAL		92,368	92,368	91,827	91,849	0	519	0	519	0	92,368	0	0	0	769	07/25/2033	1
31402J 2D 8	FNMA PASS TH #00730772 5.000		03/25/2009	PAID ON PRINCIPAL		88,241	88,241	90,406	90,233	0	(1,992)	0	(1,992)	0	88,241	0	0	0	531	08/25/2018	1
31402N D5 4	FNMA PASS TH #00733724 5.000		03/25/2009	PAID ON PRINCIPAL		111,814	111,814	114,558	114,102	0	(2,288)	0	(2,288)	0	111,814	0	0	0	1,111	08/25/2018	1
31402Q LF 6	FNMA PASS TH #00734826 4.500		03/25/2009	PAID ON PRINCIPAL		69,976	69,976	67,440	67,674	0	2,302	0	2,302	0	69,976	0	0	0	574	08/25/2033	1
31403F Q6 4	FNMA PASS TH #00747577 5.000		03/25/2009	PAID ON PRINCIPAL		112,809	112,809	112,227	112,253	0	556	0	556	0	112,809	0	0	0	959	11/25/2033	1
31403G RL 8	FNMA PASS TH #00748491 5.000		03/25/2009	PAID ON PRINCIPAL		155,971	155,971	155,162	155,191	0	779	0	779	0	155,971	0	0	0	1,569	10/25/2033	1
31403L LR 0	FNMA PASS TH #00751936 5.500		03/25/2009	PAID ON PRINCIPAL		18,245	18,245	18,636	18,597	0	(351)	0	(351)	0	18,245	0	0	0	167	11/25/2023	1
31403N CD 7	FNMA PASS TH #00753468 4.500		03/25/2009	PAID ON PRINCIPAL		18,785	18,785	18,847	18,824	0	(39)	0	(39)	0	18,785	0	0	0	108	11/25/2018	1
31404B SY 9	FNMA PASS TH #00763835 5.000		03/25/2009	PAID ON PRINCIPAL		4,688	4,688	4,662	4,663	0	25	0	25	0	4,688	0	0	0	53	01/25/2034	1
31404J MA 0	FNMA PASS TH #00769953 5.000		03/25/2009	PAID ON PRINCIPAL		171,570	171,570	171,463	171,460	0	111	0	111	0	171,570	0	0	0	1,574	03/25/2034	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31404J YQ 2	FNMA PASS TH #00770319 5.000		03/25/2009	PAID ON PRINCIPAL		118,938	118,938	118,241	118,243	0	695	0	695	0	118,938	0	0	0	1,301	04/25/2034	1
31404N 2P 0	FNMA PASS TH #00773982 5.000		03/25/2009	PAID ON PRINCIPAL		119,907	119,907	119,205	119,235	0	672	0	672	0	119,907	0	0	0	1,334	03/25/2034	1
31404N 2S 4	FNMA PASS TH #00773985 5.000		03/25/2009	PAID ON PRINCIPAL		250,711	250,711	249,242	249,323	0	1,388	0	1,388	0	250,711	0	0	0	2,575	03/25/2034	1
31404W GW 0	FNMA PASS TH #00780613 5.000		03/25/2009	PAID ON PRINCIPAL		349,081	349,081	333,427	335,146	0	13,934	0	13,934	0	349,081	0	0	0	3,067	05/25/2034	1
31404W R9 9	FNMA PASS TH #00780912 5.000		03/25/2009	PAID ON PRINCIPAL		246,015	246,015	235,944	236,463	0	9,552	0	9,552	0	246,015	0	0	0	1,213	06/25/2029	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		03/25/2009	PAID ON PRINCIPAL		1,035,491	1,035,491	1,029,762	1,029,957	0	5,534	0	5,534	0	1,035,491	0	0	0	10,404	06/25/2035	1
31407X A8 4	FNMA PASS TH #00843431 5.000		03/25/2009	PAID ON PRINCIPAL		294,954	294,954	282,142	283,909	0	11,045	0	11,045	0	294,954	0	0	0	2,784	07/25/2035	1
31410F YQ 2	FNMA PASS TH #00888219 5.500		12/03/2008	TBA PRIOR YEAR ADJUST		(1,673)	0	0	0	0	(1,673)	0	(1,673)	0	(1,673)	0	0	0	86,208	03/25/2037	1
31411D S7 5	FNMA PASS TH #00905142 5.500		12/03/2008	TBA PRIOR YEAR ADJUST		(1,840)	0	0	0	0	(1,840)	0	(1,840)	0	(1,840)	0	0	0	89,793	02/25/2037	1
31411E F7 7	FNMA PASS TH #00905690 5.500		12/08/2008	TBA PRIOR YEAR ADJUST		(2,245)	0	0	0	0	(2,245)	0	(2,245)	0	(2,245)	0	0	0	76,709	12/25/2036	1
31412M J9 0	FNMA PASS TH #00929188 5.500		12/03/2008	TBA PRIOR YEAR ADJUST		(3,667)	0	0	0	0	(3,667)	0	(3,667)	0	(3,667)	0	0	0	86,013	03/25/2038	1
31412N EV 4	FNMA PASS TH #00929948 5.500		12/08/2008	TBA PRIOR YEAR ADJUST		(2,766)	0	0	0	0	(2,766)	0	(2,766)	0	(2,766)	0	0	0	76,644	09/25/2038	1
31413L Y8 6	FNMA PASS TH #00949035 5.500		12/08/2008	TBA PRIOR YEAR ADJUST		(1,156)	0	0	0	0	(1,156)	0	(1,156)	0	(1,156)	0	0	0	111,017	09/25/2037	1
31413U R9 2	FNMA PASS TH #00956012 5.500		12/08/2008	TBA PRIOR YEAR ADJUST		(2,365)	0	0	0	0	(2,365)	0	(2,365)	0	(2,365)	0	0	0	108,778	11/25/2037	1
31414B S5 0	FNMA PASS TH #00961440 5.500		12/08/2008	TBA PRIOR YEAR ADJUST		(3,445)	0	0	0	0	(3,445)	0	(3,445)	0	(3,445)	0	0	0	118,264	02/25/2038	1
31414H 7M 3	FNMA PASS TH #00967200 5.500		12/08/2008	TBA PRIOR YEAR ADJUST		(3,416)	0	0	0	0	(3,416)	0	(3,416)	0	(3,416)	0	0	0	115,059	12/25/2037	1
31416B HR 2	FNMA PASS TH #00994940 5.500		12/03/2008	TBA PRIOR YEAR ADJUST		(2,296)	0	0	0	0	(2,296)	0	(2,296)	0	(2,296)	0	0	0	223,579	10/25/2038	1
63967C XZ 0	NEBRASKA FIN AUTH SFM 5.850		03/01/2009	REDEEMED		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,510	09/01/2020	1FE
63967C YA 4	NEBRASKA FIN AUTH SFM 5.900		03/01/2009	REDEEMED		170,000	170,000	169,550	169,640	0	17	0	17	0	169,657	0	343	343	5,015	09/01/2024	1FE
65888M F8 9	NORTH DAKOTA HSG FIN A 5.200		01/01/2009	PAID ON PRINCIPAL		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,430	07/01/2019	1FE
65888M WH 0	NORTH DAKOTA HSG FIN A 5.450		01/01/2009	PAID ON PRINCIPAL		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,180	07/01/2018	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2009	REDEEMED		21,638	21,638	21,638	21,638	0	0	0	0	0	21,638	0	0	0	262	03/01/2020	1
31339W Q2 5	FHLMC 2433 NH CMO 6.500		03/15/2009	PAID ON PRINCIPAL		1,863,436	1,863,436	1,873,917	1,866,955	0	(3,520)	0	(3,520)	0	1,863,436	0	0	0	22,137	04/15/2032	1
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2009	PAID ON PRINCIPAL		717,085	717,085	660,601	682,154	0	34,932	0	34,932	0	717,085	0	0	0	8,107	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		03/15/2009	PAID ON PRINCIPAL		1,002,933	1,002,933	932,637	962,491	0	40,442	0	40,442	0	1,002,933	0	0	0	9,787	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2009	PAID ON PRINCIPAL		126,646	126,646	129,870	127,730	0	(1,084)	0	(1,084)	0	126,646	0	0	0	1,455	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2009	PAID ON PRINCIPAL		14,515	14,515	14,179	14,344	0	171	0	171	0	14,515	0	0	0	192	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2009	PAID ON PRINCIPAL		58,651	58,651	58,525	58,524	0	127	0	127	0	58,651	0	0	0	740	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2009	PAID ON PRINCIPAL		262,302	262,302	249,523	254,395	0	7,908	0	7,908	0	262,302	0	0	0	3,262	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2009	PAID ON PRINCIPAL		550,935	550,935	520,929	532,820	0	18,116	0	18,116	0	550,935	0	0	0	6,112	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		03/15/2009	PAID ON PRINCIPAL		450,264	450,264	417,828	432,021	0	18,243	0	18,243	0	450,264	0	0	0	4,747	03/15/2031	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2009	PAID ON PRINCIPAL		439,016	439,016	435,826	436,592	0	2,424	0	2,424	0	439,016	0	0	0	5,496	05/15/2032	1
31392T TY 3	FHR 2481 OD CMO 5.500		03/15/2009	PAID ON PRINCIPAL		123,475	123,475	128,800	123,474	0	2	0	2	0	123,475	0	0	0	1,238	03/15/2016	1
31393H DF 6	FHR 2543 OB CMO 6.000		03/15/2009	PAID ON PRINCIPAL		152,854	152,854	160,305	156,539	0	(3,686)	0	(3,686)	0	152,854	0	0	0	1,836	03/15/2032	1
31393J AR 9	FHR 2549 NB CMO 6.000		03/15/2009	PAID ON PRINCIPAL		346,537	346,537	362,240	352,517	0	(5,980)	0	(5,980)	0	346,537	0	0	0	4,185	03/15/2030	1
31282X A8 4	FHS 146 75 CMO 7.500		03/15/2009	PAID ON PRINCIPAL		20,323	20,323	20,494	20,433	0	(110)	0	(110)	0	20,323	0	0	0	265	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		03/25/2009	PAID ON PRINCIPAL		19,642	19,642	19,938	19,816	0	(174)	0	(174)	0	19,642	0	0	0	243	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		03/25/2009	PAID ON PRINCIPAL		57,333	57,333	49,989	53,229	0	4,104	0	4,104	0	57,333	0	0	0	488	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		03/25/2009	PAID ON PRINCIPAL		566,380	566,380	545,545	553,543	0	12,836	0	12,836	0	566,380	0	0	0	6,491	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		03/25/2009	PAID ON PRINCIPAL		211,022	211,022	200,735	204,426	0	6,596	0	6,596	0	211,022	0	0	0	2,788	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		03/25/2009	PAID ON PRINCIPAL		57,751	57,751	54,927	55,486	0	2,265	0	2,265	0	57,751	0	0	0	676	06/25/2029	1
31359S QC 7	FNR 2001-10 PX CMO 6.000		03/25/2009	PAID ON PRINCIPAL		509,127	509,127	531,640	510,717	0	(1,590)	0	(1,590)	0	509,127	0	0	0	6,148	01/25/2030	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		03/25/2009	PAID ON PRINCIPAL		1,243,375	1,243,375	1,298,939	1,273,253	0	(29,877)	0	(29,877)	0	1,243,375	0	0	0	14,818	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		03/25/2009	PAID ON PRINCIPAL		654,656	654,656	669,342	685,548	0	(14,686)	0	(14,686)	0	654,656	0	0	0	7,656	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		03/25/2009	PAID ON PRINCIPAL		573,031	573,031	567,928	569,135	0	3,897	0	3,897	0	573,031	0	0	0	5,612	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		03/25/2009	PAID ON PRINCIPAL		19,126	19,126	19,900	20,367	0	(1,241)	0	(1,241)	0	19,126	0	0	0	198	06/25/2042	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		03/20/2009	PAID ON PRINCIPAL		129,082	129,082	132,472	131,264	0	(2,183)	0	(2,183)	0	129,082	0	0	0	1,508	08/20/2030	1
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		03/20/2009	PAID ON PRINCIPAL		28,998	28,998	27,495	27,708	0	1,291	0	1,291	0	28,998	0	0	0	413	10/20/2030	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	11 Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (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.							
18828* AA 0	CLINTON HSG REV S78 7.125		03/15/2009	REDEEMED		19,318	19,318	19,318	19,318	0	0	0	0	0	19,318	0	0	0	230	05/15/2020	5*
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		03/15/2009	REDEEMED		11,277	11,277	11,277	11,277	0	0	0	0	0	11,277	0	0	0	134	06/15/2020	5*
3199999	Total - Bonds - U.S. Special Revenue & Assessment					104,405,139	101,434,498	108,213,094	103,359,604	7,536	(99,894)	0	(92,358)	0	103,267,246	0	1,137,893	1,137,893	3,598,808	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
05947U LW 6	BACM 2003-2 A2 4.342		03/11/2009	PAID ON PRINCIPAL		413,300	413,300	415,387	413,445	0	(145)	0	(145)	0	413,300	0	0	0	3,131	03/11/2041	1FE
066748 AC 8	BANQ PARIBAS/NY 6.875		03/01/2009	MATURED		1,000,000	1,000,000	1,034,610	1,002,005	0	(2,005)	0	(2,005)	0	1,000,000	0	0	0	34,375	03/01/2009	1FE
102183 AC 4	BOWATER INC 9.000		03/19/2009	KNIGHT LIBERTAS		592,500	3,000,000	750,000	780,000	0	0	0	0	780,000	0	(187,500)	(187,500)	135,000	08/01/2009	6FE	
126650 BL 5	CVS LEASE PASS THRU CE 5.880		03/10/2009	PAID ON PRINCIPAL		16,640	16,640	15,170	15,171	0	1,469	0	1,469	0	16,640	0	0	0	163	01/10/2028	2FE
126650 BL 3	CVS LEASE PASS THRU CE 6.943		03/12/2009	PAID ON PRINCIPAL		3,473	3,473	3,473	3,473	0	0	0	0	3,473	0	0	0	0	50	01/10/2030	2FE
464592 AG 9	ISLE OF CAPRI CASINOS 7.000		02/11/2009	TENDERED		512,140	883,000	520,970	375,275	275,639	3,569	0	279,208	0	654,483	0	(142,343)	(142,343)	27,471	03/01/2014	5FE
52108H JS 4	LBUBS 2002-C2 A3 5.386		03/15/2009	PAID ON PRINCIPAL		4,688,611	4,688,611	4,632,201	4,652,005	0	36,607	0	36,607	0	4,688,611	0	0	0	47,572	06/15/2026	1FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		03/18/2009	PAID ON PRINCIPAL		16,409	16,409	16,409	16,409	0	0	0	0	16,409	0	0	0	0	271	06/15/2033	2FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		03/15/2009	PAID ON PRINCIPAL		178,273	178,273	204,395	182,190	0	(3,917)	0	(3,917)	0	178,273	0	0	0	2,851	02/15/2010	1FE
737415 AD 1	POST APARTMENT HOMES L 7.700		02/20/2009	TENDERED		800,000	800,000	822,992	806,845	0	(535)	0	(535)	0	806,310	0	(6,310)	(6,310)	10,267	12/20/2010	2FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		01/02/2009	PAID ON PRINCIPAL		58,530	58,530	73,329	71,558	0	(13,028)	0	(13,028)	0	58,530	0	0	0	2,739	01/01/2021	1FE
78442F BK 3	SLM CORP 4.000		01/15/2009	MATURED		7,000,000	7,000,000	6,982,220	6,999,656	0	344	0	344	0	7,000,000	0	0	0	140,000	01/15/2009	2FE
907818 CQ 9	UNION PACIFIC CO 3.875		02/15/2009	MATURED		1,000,000	1,000,000	962,830	998,146	0	1,854	0	1,854	0	1,000,000	0	0	0	19,375	02/15/2009	2FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/02/2009	PAID ON PRINCIPAL		50,693	50,693	50,693	50,693	0	0	0	0	50,693	0	0	0	0	1,487	07/02/2030	1FE
91530G AC 6	UPFCA 2006-A A3 (MBIAS 5.490		03/15/2009	PAID ON PRINCIPAL		1,785,492	1,785,492	1,748,089	1,752,984	0	32,507	0	32,507	0	1,785,492	0	0	0	16,484	05/15/2012	2FE
929766 EA 7	WBCMT 2003-C4 A2 4.566		03/15/2009	PAID ON PRINCIPAL		12,959	12,959	13,160	13,049	0	(90)	0	(90)	0	12,959	0	0	0	103	04/15/2035	1FE
2515A0 HQ 9	DEUTSCHE BANK LONDON 5.375	F	02/04/2009	RBC CAPITAL MARKETS		1,013,310	1,000,000	1,018,100	1,018,065	0	(457)	0	(457)	0	1,017,608	0	(4,298)	(4,298)	17,469	10/12/2012	1FE
82668L A@ 3	SIGNET GROUP PLC 8.110	F	03/16/2009	TENDERED		1,052,632	1,052,632	1,052,632	1,052,632	0	0	0	0	1,052,632	0	0	0	0	20,545	05/23/2016	2
06051G CF 4	BACF 2004-2 3A12 CMO 5.500		03/20/2009	PAID ON PRINCIPAL		1,033,189	1,033,189	1,029,396	1,029,603	0	3,586	0	3,586	0	1,033,189	0	0	0	11,470	09/20/2034	1FE
05946X TD 5	BACF 2005-2 1A14 CMO 5.500		03/25/2009	PAID ON PRINCIPAL		384,112	384,112	380,651	381,139	0	2,973	0	2,973	0	384,112	0	0	0	4,062	04/25/2035	1FE
05949Q AW 5	BACF 2006-2 2A15 CMO 5.750		03/25/2009	PAID ON PRINCIPAL		710,300	710,300	710,341	710,369	0	(68)	0	(68)	0	710,300	0	0	0	6,807	01/31/2036	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.124		03/25/2009	PAID ON PRINCIPAL		107,433	107,433	108,774	107,196	0	237	0	237	0	107,433	0	0	0	994	05/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.136		01/25/2009	PAID ON PRINCIPAL		42,633	42,633	43,165	42,539	0	94	0	94	0	42,633	0	0	0	182	05/25/2033	1FE
05948X EB 3	BOAMS 2003-E 2A1 CMO 4.710		01/25/2009	PAID ON PRINCIPAL		8,815	8,815	8,903	8,891	0	(76)	0	(76)	0	8,815	0	0	0	35	06/25/2033	1FE
05948X EB 3	BOAMS 2003-E 2A1 CMO 4.710		03/25/2009	PAID ON PRINCIPAL		46,701	46,701	47,168	47,102	0	(401)	0	(401)	0	46,701	0	0	0	523	06/25/2033	1FE
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2009	PAID ON PRINCIPAL		557,622	557,622	563,787	561,902	0	(4,280)	0	(4,280)	0	557,622	0	0	0	4,624	09/25/2018	1FE
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		364,547	364,547	356,250	357,368	0	7,179	0	7,179	0	364,547	0	0	0	3,101	11/25/2018	1FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		475,142	475,142	464,377	465,870	0	9,271	0	9,271	0	475,142	0	0	0	4,856	12/25/2018	1FE
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2009	PAID ON PRINCIPAL		12,707	12,707	12,703	12,660	0	47	0	47	0	12,707	0	0	0	127	05/25/2017	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2009	PAID ON PRINCIPAL		1,897	1,897	1,884	1,885	0	12	0	12	0	1,897	0	0	0	21	11/25/2033	1FE
22541Q JA 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2009	PAID ON PRINCIPAL		228,999	228,999	237,557	242,784	0	(13,785)	0	(13,785)	0	228,999	0	0	0	2,667	12/25/2033	1FE
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		654,149	654,149	660,180	658,843	0	(4,694)	0	(4,694)	0	654,149	0	0	0	5,591	10/25/2019	1FE
36242D KV 4	GSR 2004-12 2A2 CMO 5.356		03/25/2009	PAID ON PRINCIPAL		241,177	241,177	205,546	202,968	0	38,210	0	38,210	0	241,177	0	0	0	2,669	12/25/2034	1FE
36242D KV 4	GSR 2004-12 2A2 CMO 5.359		01/25/2009	PAID ON PRINCIPAL		6,475	6,475	5,519	5,449	0	1,026	0	1,026	0	6,475	0	0	0	29	12/25/2034	1FE
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.297		03/25/2009	PAID ON PRINCIPAL		267,661	267,661	265,612	265,878	0	1,783	0	1,783	0	267,661	0	0	0	3,174	12/25/2035	1FE
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.298		01/25/2009	PAID ON PRINCIPAL		165,291	165,291	164,026	164,190	0	1,101	0	1,101	0	165,291	0	0	0	730	12/25/2035	1FE
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		418,109	418,109	422,290	421,628	0	(3,519)	0	(3,519)	0	418,109	0	0	0	3,525	08/25/2018	1FE
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2009	PAID ON PRINCIPAL		87,721	87,721	88,064	87,982	0	(262)	0	(262)	0	87,721	0	0	0	768	09/25/2018	1FE
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/25/2009	PAID ON PRINCIPAL		1,940,808	1,940,808	1,896,534	1,896,056	0	44,752	0	44,752	0	1,940,808	0	0	0	20,807	09/25/2033	1FE
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		1,285,770	1,285,770	1,279,140	1,279,680	0	6,090	0	6,090	0	1,285,770	0	0	0	10,995	10/25/2018	1FE
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		03/25/2009	PAID ON PRINCIPAL		877,298	877,298	846,250	851,202	0	26,096	0	26,096	0	877,298	0	0	0	6,801	12/25/2018	1FE
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2009	PAID ON PRINCIPAL		2,666	2,666	2,576	2,619	0	46	0	46	0	2,666	0	0	0	27	12/25/2023	1FE
939335 QJ 1	WAMMS 2002-MS5 2A1 CMO 6.000		03/25/2009	PAID ON PRINCIPAL		7,343	7,343	7,420	7,322	0	21	0	21	0	7,343	0	0	0	64	07/25/2017	1FE
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		03/25/2009	PAID ON PRINCIPAL		185,052	185,052	187,337	190,838	0	(5,786)	0	(5,786)	0	185,052	0	0	0	1,847	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 or eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.073		01/26/2009	PAID ON PRINCIPAL		9,516	9,516	9,611	9,346	0	170	0	170	0	9,516	0	0	0	43	03/25/2033	1FE
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2009	PAID ON PRINCIPAL		1,635,054	1,635,054	1,628,923	1,629,199	0	5,856	0	5,856	0	1,635,054	0	0	0	14,441	10/25/2018	1FE
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2009	PAID ON PRINCIPAL		88,002	88,002	86,682	86,993	0	1,009	0	1,009	0	88,002	0	0	0	639	12/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2009	PAID ON PRINCIPAL		96,442	96,442	96,743	96,645	0	(204)	0	(204)	0	96,442	0	0	0	851	07/25/2018	1FE
94979W AA 7	WFMB 2003-G A1 CMO 4.100		03/25/2009	PAID ON PRINCIPAL		539,261	539,261	513,668	514,538	0	24,723	0	24,723	0	539,261	0	0	0	4,193	06/25/2033	1FE
94980D AB 4	WFMB 2003-M A2 CMO 4.704		03/25/2009	PAID ON PRINCIPAL		293,178	293,178	285,185	284,201	0	8,978	0	8,978	0	293,178	0	0	0	3,114	12/25/2033	1FE
94980D AB 4	WFMB 2003-M A2 CMO 4.705		01/25/2009	PAID ON PRINCIPAL		34,676	34,676	33,731	33,615	0	1,062	0	1,062	0	34,676	0	0	0	136	12/25/2033	1FE
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		03/25/2009	PAID ON PRINCIPAL		66,488	66,488	66,094	66,154	0	335	0	335	0	66,488	0	0	0	559	12/25/2018	1FE
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		03/25/2009	PAID ON PRINCIPAL		892,633	892,633	874,432	875,031	0	17,602	0	17,602	0	892,633	0	0	0	9,123	12/25/2033	1FE
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.386		01/25/2009	PAID ON PRINCIPAL		34,178	34,178	33,676	33,500	0	677	0	677	0	34,178	0	0	0	153	08/25/2035	1FE
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.386		03/25/2009	PAID ON PRINCIPAL		191,268	191,268	188,459	187,477	0	3,791	0	3,791	0	191,268	0	0	0	2,173	08/25/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.450		01/20/2009	PAID ON PRINCIPAL		54,834	54,834	54,063	54,137	0	697	0	697	0	54,834	0	0	0	249	10/20/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.452		03/20/2009	PAID ON PRINCIPAL		129,172	129,172	127,355	127,531	0	1,641	0	1,641	0	129,172	0	0	0	1,427	10/20/2035	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		03/21/2009	PAID ON PRINCIPAL		204,239	204,239	213,175	203,523	0	716	0	716	0	204,239	0	0	0	2,553	03/21/2029	1FE
161546 EF 9	CFAB 2003-1 2A2 1.131		01/25/2009	PAID ON PRINCIPAL		19,641	19,641	19,657	19,552	0	89	0	89	0	19,641	0	0	0	19	11/25/2032	1FE
161546 EF 9	CFAB 2003-1 2A2 1.133		02/25/2009	PAID ON PRINCIPAL		6,542	6,542	6,547	6,513	0	30	0	30	0	6,542	0	0	0	12	11/25/2032	1FE
161546 EF 9	CFAB 2003-1 2A2 1.181		03/25/2009	PAID ON PRINCIPAL		11,643	11,643	11,652	11,590	0	53	0	53	0	11,643	0	0	0	33	11/25/2032	1FE
21075W GY 5	CONHE 1998-1 A7 (MBIA) 6.870		01/15/2009	PAID ON PRINCIPAL		2,723	2,723	2,750	2,716	0	7	0	7	0	2,723	0	0	0	16	12/15/2022	1FE
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2009	PAID ON PRINCIPAL		18,507	18,507	18,504	18,472	0	35	0	35	0	18,507	0	0	0	145	12/25/2033	1FE
76110W UP 9	RASC 2003-KS9 A1B (AM 1.111)		01/25/2009	PAID ON PRINCIPAL		7,110	7,110	7,110	7,110	0	0	0	0	0	7,110	0	0	0	7	11/25/2033	2FE
76110W UP 9	RASC 2003-KS9 A1B (AM 1.113)		02/25/2009	PAID ON PRINCIPAL		12,537	12,537	12,537	12,537	0	0	0	0	0	12,537	0	0	0	22	11/25/2033	2FE
76110W UP 9	RASC 2003-KS9 A1B (AM 1.161)		03/25/2009	PAID ON PRINCIPAL		6,251	6,251	6,251	6,251	0	0	0	0	0	6,251	0	0	0	16	11/25/2033	2FE
3899999	Total - Bonds - Industrial & Miscellaneous					34,672,144	37,437,194	34,619,673	34,503,689	275,639	233,267	0	508,906	0	35,012,594	0	(340,450)	(340,450)	615,861	XXX	XXX
8399997	Total - Bonds - Part 4					190,621,709	190,741,864	190,022,543	188,939,182	283,175	335,750	0	618,925	0	189,558,107	0	1,063,602	1,063,602	5,018,723	XXX	XXX
8399999	Total - Bonds					190,621,709	190,741,864	190,022,543	188,939,182	283,175	335,750	0	618,925	0	189,558,107	0	1,063,602	1,063,602	5,018,723	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
564759 QB 7	MANUFACTURERS & TRADERS 5.629%		03/02/2009	TRANSFERRER TO BOND		2,000,000	2,000,000	2,000,000	1,391,740	608,260	0	0	608,260	0	2,000,000	0	0	0	28,145	XXX	P2LFE
86800X AA 6	SUNTRUST PFD CAP I 5.853% PERP		03/02/2009	TRANSFERRER TO BOND		1,000,000,000	727,500	727,500	540,000	187,500	0	0	187,500	0	727,500	0	0	0	12,356	XXX	P1LFE
91731K AA 8	USB CAPITAL IX 6.189% PERPETUAL		03/02/2009	TRANSFERRER TO BOND		2,000,000,000	940,000	940,000	940,000	0	0	0	0	940,000	0	0	0	46,761	XXX	XXX	P1LFE
06739F EY 3	BARCLAYS BK PLC 5.926% PERP 144A	F	03/02/2009	TRANSFERRER TO BOND		3,000,000,000	3,000,000	3,000,000	1,103,160	1,896,840	0	0	1,896,840	0	3,000,000	0	0	0	37,531	XXX	P1LFE
233048 AA 5	DBS BANK LTD SINGAPORE NOTES 5%	F	03/02/2009	TRANSFERRER TO BOND		50,000,000	4,986,555	4,986,555	4,515,150	471,405	0	0	471,405	0	4,986,555	0	0	0	73,611	XXX	P1LFE
539439 AA 7	LLOYDS TSB GROUP PLC 6.267% PERP	F	03/02/2009	TRANSFERRER TO BOND		3,000,000,000	2,393,070	2,393,070	1,105,290	1,287,780	0	0	1,287,780	0	2,393,070	0	0	0	55,881	XXX	P1LFE
87019X AA 1	SWEDBANK 9.00% 144A PERPETUAL	F	03/02/2009	TRANSFERRER TO BOND		4,000,000,000	4,177,697	4,177,697	2,640,240	1,537,457	0	0	1,537,457	0	4,177,697	0	0	0	164,000	XXX	P1LFE
8499999	Total - Preferred Stocks - Industrial & Miscellaneous					18,224,822	XXX	18,224,822	12,235,580	5,989,242	0	0	5,989,242	0	18,224,822	0	0	0	418,286	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					18,224,822	XXX	18,224,822	12,235,580	5,989,242	0	0	5,989,242	0	18,224,822	0	0	0	418,286	XXX	XXX
8999999	Total - Preferred Stocks					18,224,822	XXX	18,224,822	12,235,580	5,989,242	0	0	5,989,242	0	18,224,822	0	0	0	418,286	XXX	XXX
9899999	Total - Preferred and Common Stocks					18,224,822	XXX	18,224,822	12,235,580	5,989,242	0	0	5,989,242	0	18,224,822	0	0	0	418,286	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					208,846,531	XXX	208,247,365	201,174,762	6,272,417	335,750	0	6,608,167	0	207,782,929	0	1,063,602	1,063,602	5,437,009	XXX	XXX

QE05.10

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

**SCHEDULE DB - PART A - SECTION 1**

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

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

**NONE**

QE06

**SCHEDULE DB - PART B - SECTION 1**

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

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

**NONE**



### SCHEDULE DB - PART C - SECTION 1

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

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

# NONE

### SCHEDULE DB - PART D - SECTION 1

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

QE07

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
<b>Short Futures Positions - Hedging Transactions</b>												
US 5-YR NOTE.....	206	.06/01/2009..	24,205,000	24,465,719	(260,719)	.02/20/2009..	CBT.....	0	0	0	(260,719)	267,800
US 10-YR NOTE.....	750	.06/01/2009..	91,007,813	93,058,594	(2,050,781)	.02/20/2009..	CBT.....	0	0	0	(2,050,781)	1,500,000
US 10-YR NOTE.....	963	.06/01/2009..	116,312,344	119,487,234	(3,174,890)	.02/23/2009..	CBT.....	0	0	0	(3,174,890)	1,926,000
US 30-YR NOTE.....	81	.06/01/2009..	10,228,781	10,505,953	(277,172)	.02/20/2009..	CBT.....	0	0	0	(277,172)	291,600
0599999. Subtotal - Short Futures Positions - Hedging Transactions.....			241,753,938	247,517,500	(5,763,562)	XXX.....	XXX.....	0	0	0	(5,763,562)	3,985,400
0899999. Subtotal - Short Futures Positions.....			241,753,938	247,517,500	(5,763,562)	XXX.....	XXX.....	0	0	0	(5,763,562)	3,985,400
2599999. Subtotal - Hedging Transactions.....			241,753,938	247,517,500	(5,763,562)	XXX.....	XXX.....	0	0	0	(5,763,562)	3,985,400
9999999. Totals.....			241,753,938	247,517,500	(5,763,562)	XXX.....	XXX.....	0	0	0	(5,763,562)	3,985,400

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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A.....	Hartford, CT.....	.....0.000	.....26	.....0	.....80,177	.....(762,151)	.....(753,673)	XXX
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....(46,175)	.....(82,223)	.....(59,396)	XXX
Citibank, N.A. - China.....	Shanghai, CH.....	.....0.000	.....0	.....0	.....45,843	.....51,856	.....27,176	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....26	.....0	.....79,846	.....(792,519)	.....(785,892)	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....26	.....0	.....79,846	.....(792,519)	.....(785,892)	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	.....272	.....868	.....1,308	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....26	.....0	.....80,118	.....(791,651)	.....(784,584)	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 Date	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**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Physicians - Including Surgeons and Osteopaths**

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	(11,703)	0	0	33,649
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	28	(26)	585,489	98	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	2,813
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	444
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	8,209
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	28	(11,729)	585,489	98	45,114

**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 PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	1	0	0	14,601
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	380,681
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(7,725)	0	0	22,212
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	1	0	0	371,549
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	1	0	0	10,185
23. Michigan.....MI	0	0	0	0	1	0	0	178,492
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	1	0	0	210,263
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	1	0	0	366,090
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	21,486
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	12,587
39. Pennsylvania.....PA	0	0	0	0	0	0	0	32,290
40. Rhode Island.....RI	0	0	0	0	0	0	0	599
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	2,581
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	151,080
48. Washington.....WA	0	0	0	0	(1)	0	0	238,489
49. West Virginia.....WV	0	0	0	0	(1)	0	0	176,289
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	(7,721)	0	0	2,189,474

**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 PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

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	(13,822)	0	0	39,742
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	8,995
23. Michigan.....MI	0	0	0	0	0	0	0	323
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	1	0	0	178,977
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	131
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(13,821)	0	0	228,170

**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 PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	5	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	1,701
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	848
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	5	2,549

**DETAILS OF WRITE-INS**

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

**NONE**