

QUARTERLY STATEMENT

AS OF JUNE 30, 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**
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	SAMUEL GERSTEN LISS.....	Executive Vice President, Strategic Development
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	# MARIA OLIVO.....	Executive Vice President & Treasurer
3. CHARLES JOSEPH CLARKE.....	Vice Chairman	DOREEN SPADORCIA.....	Executive Vice President, Claim
4. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
5. ALAN DAVID SCHNITZER.....	Vice Chairman & Chief Legal Officer	# GREGORY CHESHIRE TOCZYDLOWSKI *..	Executive Vice President, Personal Insurance
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 & 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 DAVÉ.....	Vice President & Chief Corporate Actuary

DIRECTORS

JAY STEVEN BENET
WILLIAM HERBERT HEYMAN
BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA
GREGORY CHESHIRE TOCZYDLOWSKI *

* Effective July 16, 2009

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } SS:

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

Brian W MacLean

Brian W. MacLean

President

Wendy C. Skjerven

Wendy C. Skjerven

Secretary

Douglas K. Russell

Douglas K. Russell

Controller

Subscribed and sworn to before me this

30th day of July, 2009

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



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,029,993,434	0	9,029,993,434	8,976,595,109
2. Stocks:				
2.1 Preferred stocks.....	40,210,325	0	40,210,325	73,638,219
2.2 Common stocks.....	3,794,278,742	34,337,379	3,759,941,363	3,304,230,222
3. Mortgage loans on real estate:				
3.1 First liens.....	987,527	0	987,527	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 (\$.....59,883), cash equivalents (\$.....0) and short-term investments (\$.....396,151,745).....	396,211,628	0	396,211,628	319,273,163
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	534,421,290	3,346,311	531,074,979	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).....	13,796,102,946	37,683,690	13,758,419,256	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.....	117,717,861	0	117,717,861	121,557,997
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	207,483,686	36,166,326	171,317,360	175,196,944
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....8,275,666 earned but unbilled premiums).....	818,815,006	6,875,837	811,939,169	790,900,997
13.3 Accrued retrospective premiums.....	84,018,921	482,291	83,536,630	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.....	4,651,891	0	4,651,891	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.....	15,364,630	0	15,364,630	15,775,023
16.2 Net deferred tax asset.....	524,070,249	329,067,552	195,002,697	218,980,816
17. Guaranty funds receivable or on deposit.....	1,180,387	0	1,180,387	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.....	42,409,178	0	42,409,178	20,306,438
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	281,501,711	170,026,324	111,475,387	110,394,062
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	15,893,316,466	580,302,020	15,313,014,446	14,960,247,470
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	15,893,316,466	580,302,020	15,313,014,446	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. Reinsurance receivable/payable intercompany.....	54,060,179	0	54,060,179	0
2302. Equities and deposits in pools and associations.....	33,760,613	0	33,760,613	35,661,638
2303. State surcharges receivable.....	9,703,576	0	9,703,576	21,065,715
2398. Summary of remaining write-ins for Line 23 from overflow page.....	183,977,343	170,026,324	13,951,020	53,666,709
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	281,501,711	170,026,324	111,475,387	110,394,062

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....708,825,500).....	6,156,692,211	6,153,406,887
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,827,356	543,939
3. Loss adjustment expenses.....	1,410,576,428	1,409,212,116
4. Commissions payable, contingent commissions and other similar charges.....	76,358,590	118,692,954
5. Other expenses (excluding taxes, licenses and fees).....	68,345,259	89,676,004
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	82,082,609	108,728,406
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....339,626 and interest thereon \$....37,401.....	377,027	389,790
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....222,329,928 and including warranty reserves of \$.....0).....	1,692,503,707	1,650,650,056
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,326,926	7,280,836
12. Ceded reinsurance premiums payable (net of ceding commissions).....	100,965,723	95,811,553
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	30,171,834	41,624,871
15. Remittances and items not allocated.....	2,698,037	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.....	0	0
20. Payable for securities.....	12,668,161	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.....	504,796	56,933,182
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	9,644,098,662	9,737,459,572
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	9,644,098,662	9,737,459,572
27. Aggregate write-ins for special surplus funds.....	36,046,466	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).....	3,428,044,733	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).....	5,668,915,784	5,222,787,898
36. Totals.....	15,313,014,446	14,960,247,470

DETAILS OF WRITE-INS

2301. Retrospective premium reserve.....	38,928,858	24,321,704
2302. Escheat liability.....	930,264	1,288,870
2303. Special reserve fund.....	500,000	500,000
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(39,854,326)	30,822,609
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	504,796	56,933,182
2701. Special surplus from retroactive reinsurance.....	36,046,466	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).....	36,046,466	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
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....193,821,795).....	200,988,663	208,494,003	421,133,190
1.2 Assumed..... (written \$.....1,898,430,674).....	1,850,436,286	1,836,797,338	3,687,672,364
1.3 Ceded..... (written \$.....201,062,062).....	205,568,758	215,647,807	435,520,609
1.4 Net..... (written \$.....1,891,190,408).....	1,845,856,192	1,829,643,533	3,673,284,945
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,023,061,983):			
2.1 Direct.....	153,320,944	96,160,402	346,088,361
2.2 Assumed.....	922,830,163	831,590,917	1,774,947,077
2.3 Ceded.....	146,580,438	97,748,799	347,348,674
2.4 Net.....	929,570,669	830,002,520	1,773,686,763
3. Loss adjustment expenses incurred.....	227,570,644	238,613,972	484,382,978
4. Other underwriting expenses incurred.....	625,304,203	588,240,005	1,180,756,683
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,782,445,516	1,656,856,497	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).....	63,410,677	172,787,036	234,458,521
INVESTMENT INCOME			
9. Net investment income earned.....	247,340,547	365,083,474	733,456,486
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,278,720).....	(16,546,631)	1,172,750	(81,875,867)
11. Net investment gain (loss) (Lines 9 + 10).....	230,793,916	366,256,225	651,580,618
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(1,511,412) amount charged off \$.....4,527,128).....	(6,038,540)	(4,078,793)	(8,831,198)
13. Finance and service charges not included in premiums.....	9,578,026	9,471,760	18,847,527
14. Aggregate write-ins for miscellaneous income.....	(2,513,864)	10,531,097	764,972
15. Total other income (Lines 12 through 14).....	1,025,622	15,924,064	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).....	295,230,215	554,967,325	896,820,439
17. Dividends to policyholders.....	2,093,264	2,425,537	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).....	293,136,951	552,541,788	892,351,530
19. Federal and foreign income taxes incurred.....	37,233,601	94,715,897	133,232,720
20. Net income (Line 18 minus Line 19) (to Line 22).....	255,903,350	457,825,891	759,118,810
CAPITAL AND SURPLUS ACCOUNT			
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).....	255,903,350	457,825,891	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 \$.....11,090,954.....	300,441,319	180,717,453	251,867,999
25. Change in net unrealized foreign exchange capital gain (loss).....	105,486	147,406	(663,794)
26. Change in net deferred income tax.....	(19,799,858)	(28,861,920)	(44,847,905)
27. Change in nonadmitted assets.....	39,745,703	6,831,106	(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.....	(269,000,000)	(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).....	446,127,886	(33,340,065)	(185,796,364)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,668,915,784	5,375,244,197	5,222,787,898
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(997)	(1,034,103)	(2,346,267)
1402. Retroactive reinsurance gain/loss.....	(183,258)	24,212,682	18,709,111
1403. Profit and loss, miscellaneous.....	(2,329,609)	(12,647,482)	(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).....	(2,513,864)	10,531,097	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
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	1,860,863,754	3,695,567,954
2. Net investment income.....	266,894,126	767,750,187
3. Miscellaneous income.....	1,025,622	10,781,300
4. Total (Lines 1 through 3).....	2,128,783,501	4,474,099,441
5. Benefit and loss related payments.....	925,027,393	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.....	941,224,090	1,639,235,920
8. Dividends paid to policyholders.....	1,047,173	3,430,821
9. Federal and foreign income taxes paid (recovered) net of \$.....2,379,376 tax on capital gains (losses).....	35,544,488	132,226,094
10. Total (Lines 5 through 9).....	1,902,843,143	3,723,564,483
11. Net cash from operations (Line 4 minus Line 10).....	225,940,358	750,534,958
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	362,458,291	2,533,938,952
12.2 Stocks.....	44,256,710	2,995,034
12.3 Mortgage loans.....	71,892	2,760,708
12.4 Real estate.....	0	0
12.5 Other invested assets.....	18,477,789	65,049,432
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	213,022,177	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	638,286,859	2,604,744,126
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	428,591,898	2,139,923,140
13.2 Stocks.....	138,731,885	1,508,131
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	26,884,776	109,814,171
13.6 Miscellaneous applications.....	0	233,913,108
13.7 Total investments acquired (Lines 13.1 to 13.6).....	594,208,559	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).....	44,078,300	119,585,576
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	138,731,885	0
16.3 Borrowed funds.....	(50,164)	12,572
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	269,000,000	1,140,000,000
16.6 Other cash provided (applied).....	(62,761,915)	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).....	(193,080,193)	(1,107,876,302)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	76,938,465	(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).....	396,211,628	319,273,163
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Stocks converted to bonds.....	43,547,554	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

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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

The Company paid ordinary dividends in 2009 to its parent company, the Travelers Insurance Group Holdings Inc. as follows:

March 24	\$200 million
June 25	\$69 million

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 multi-peril 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 commercial multi-peril (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 was 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.

NOTES TO FINANCIAL STATEMENTS

Note 23 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 24 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from December 31, 2008 to June 30, 2009, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$95,474,000 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. This was partially offset by unfavorable development in environmental reserves. 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 initiatives 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.

TRAVELERS CASUALTY AND SURETY COMPANY GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2004.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 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]

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 [X] No []

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,351,934,302	\$3,794,278,742
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$28,010,368	\$29,036,306
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,379,944,670	\$3,823,315,048
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 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
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 [] No [X]

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

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

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

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

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.

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		1,369,204	2,843,892	1,170,574	1,665,990	65,123,197	57,138,216
2. Alaska.....AK.....L.....		68,554	249,983	72,590	170,543	1,187,002	1,159,819
3. Arizona.....AZ.....L.....		1,667,811	1,268,486	387,352	374,778	14,677,687	17,144,321
4. Arkansas.....AR.....L.....		444,065	960,421	343,849	477,630	15,282,298	14,277,479
5. California.....CA.....L.....		46,385,121	44,821,264	14,936,066	11,165,398	206,776,964	151,831,689
6. Colorado.....CO.....L.....		1,890,291	3,645,653	(689,474)	649,604	15,346,065	17,220,793
7. Connecticut.....CT.....L.....		5,970,099	7,544,596	9,134,688	7,298,780	419,082,342	572,584,214
8. Delaware.....DE.....L.....		221,180	288,210	383,274	1,061,495	59,981,428	91,756,489
9. District of Columbia.....DC.....L.....		768,592	1,600,756	1,078,350	2,021,707	25,550,166	24,218,224
10. Florida.....FL.....L.....		9,522,243	15,379,627	6,241,654	5,837,673	213,873,219	192,137,346
11. Georgia.....GA.....L.....		5,321,487	5,149,051	3,176,431	4,810,298	64,200,032	60,702,818
12. Hawaii.....HI.....L.....		285,606	334,447	73,124	64,014	2,645,695	3,448,087
13. Idaho.....ID.....L.....		460,539	690,414	254,767	220,562	4,454,722	5,112,858
14. Illinois.....IL.....L.....		3,066,461	3,496,660	3,848,880	4,747,758	59,776,725	88,300,111
15. Indiana.....IN.....L.....		1,530,990	1,625,981	3,112,397	1,379,099	19,033,495	21,049,307
16. Iowa.....IA.....L.....		814,866	1,095,171	1,043,946	10,489,028	15,378,429	16,218,767
17. Kansas.....KS.....L.....		2,443,525	1,994,056	853,671	2,645,969	20,715,223	19,736,586
18. Kentucky.....KY.....L.....		896,154	418,458	1,041,457	3,237,215	38,103,587	38,018,132
19. Louisiana.....LA.....L.....		5,313,142	1,617,028	1,416,342	1,308,300	92,133,509	94,039,678
20. Maine.....ME.....L.....		482,951	549,142	918,179	491,604	20,957,906	22,393,264
21. Maryland.....MD.....L.....		1,617,585	2,197,705	1,811,227	1,760,362	74,695,520	89,631,377
22. Massachusetts.....MA.....L.....		11,570,965	12,466,546	20,366,906	8,262,442	160,203,520	161,687,591
23. Michigan.....MI.....L.....		79,186	352,860	3,705,821	4,877,297	271,236,958	282,767,304
24. Minnesota.....MN.....L.....		2,475,064	2,645,557	1,751,405	9,134,734	37,963,358	35,694,444
25. Mississippi.....MS.....L.....		1,207,060	292,460	535,712	695,831	14,018,960	15,761,675
26. Missouri.....MO.....L.....		1,470,247	2,283,828	1,747,178	1,337,665	38,388,169	40,325,412
27. Montana.....MT.....L.....		438,247	727,109	124,219	95,606	3,164,256	3,402,565
28. Nebraska.....NE.....L.....		1,243,998	1,444,923	959,816	630,286	11,062,397	11,639,809
29. Nevada.....NV.....L.....		376,415	274,480	117,967	377,644	2,599,659	2,328,194
30. New Hampshire.....NH.....L.....		442,088	321,530	458,549	413,203	23,392,359	27,164,825
31. New Jersey.....NJ.....L.....		1,376,790	2,671,888	2,094,164	2,340,977	139,957,366	133,061,691
32. New Mexico.....NM.....L.....		236,184	347,575	232,355	447,723	10,002,998	9,136,304
33. New York.....NY.....L.....		22,089,450	28,153,933	12,364,708	16,108,380	509,525,464	568,799,382
34. North Carolina.....NC.....L.....		2,605,950	3,219,047	2,587,582	2,468,940	48,244,902	55,332,142
35. North Dakota.....ND.....L.....		44,779	36,732	(655)	(1,038)	295,699	314,651
36. Ohio.....OH.....L.....		742,690	2,178,210	1,263,511	1,825,488	308,134,064	318,858,734
37. Oklahoma.....OK.....L.....		1,245,782	1,352,890	459,798	243,982	16,496,264	35,231,381
38. Oregon.....OR.....L.....		894,262	1,188,317	503,055	484,832	14,487,034	14,091,953
39. Pennsylvania.....PA.....L.....		4,139,661	3,652,090	13,650,732	4,333,692	231,178,240	252,825,518
40. Rhode Island.....RI.....L.....		418,868	670,325	915,042	1,005,596	47,111,917	57,158,733
41. South Carolina.....SC.....L.....		1,270,088	1,001,151	782,405	576,768	19,024,099	15,171,627
42. South Dakota.....SD.....L.....		201,798	187,785	64,477	230,279	1,500,972	1,518,076
43. Tennessee.....TN.....L.....		7,936,609	10,478,420	3,410,975	15,570,216	68,000,544	64,129,184
44. Texas.....TX.....L.....		14,032,310	10,109,173	1,924,681	2,687,408	147,315,205	178,739,916
45. Utah.....UT.....L.....		468,656	196,601	86,003	114,413	4,223,291	4,053,750
46. Vermont.....VT.....L.....		563,645	553,427	601,362	484,143	14,518,993	16,175,143
47. Virginia.....VA.....L.....		19,671,593	21,617,158	7,758,546	9,336,779	79,678,623	92,895,930
48. Washington.....WA.....L.....		836,371	245,827	562,791	542,618	17,847,168	21,339,605
49. West Virginia.....WV.....L.....		91,824	33,174	546,196	240,705	22,611,884	22,869,513
50. Wisconsin.....WI.....L.....		3,294,173	3,042,111	3,705,115	2,588,497	48,356,579	48,226,433
51. Wyoming.....WY.....L.....		42,887	16,771	10,917	12,268	430,174	541,320
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		3,190	3,193	0	0	0	0
54. Puerto Rico.....PR.....L.....		1,698,602	2,354,693	12,762	(136,498)	19,717	100,000
55. US Virgin Islands.....VI.....L.....		100,044	100,235	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.....		(28,145)	159,951	7,275	0	5,934	4,625
59. Totals.....(a).....54.....		193,821,795	212,150,970	133,920,714	149,208,685	3,759,971,978	4,089,467,006

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		(28,145)	159,951	7,275	0	5,934	4,625
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.....		(28,145)	159,951	7,275	0	5,934	4,625

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

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

Q11

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,183,524	2,451,265	112.3	(12.1)
2. Allied lines.....	1,133,646	382,818	33.8	38.6
3. Farmowners multiple peril.....	0	16	0.0	0.0
4. Homeowners multiple peril.....	29,087,106	12,433,954	42.7	48.0
5. Commercial multiple peril.....	60,681	5,134,196	8,461.0	2,461.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,690	86	5.1	3,719.6
9. Inland marine.....	231,366	63,659	27.5	(5.0)
10. Financial guaranty.....	205,387	0	0.0	5.2
11.1. Medical professional liability - occurrence.....	0	(364,002)	0.0	0.0
11.2. Medical professional liability - claims made.....	0	0	0.0	0.0
12. Earthquake.....	20,072	(308)	(1.5)	0.1
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.....	131,198,258	83,625,642	63.7	58.6
17.1. Other liability-occurrence.....	984,102	38,545,441	3,916.8	138.0
17.2. Other liability-claims made.....	4,277,813	1,958,442	45.8	(174.2)
18.1. Products liability-occurrence.....	0	1,243,987	0.0	0.0
18.2. Products liability-claims made.....	0	406	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	3,469,659	0.0	0.0
19.3, 19.4 Commercial auto liability.....	64,659	585,252	905.1	(181,791.5)
21. Auto physical damage.....	0	(2,945)	0.0	0.0
22. Aircraft (all perils).....	0	57,669	0.0	0.0
23. Fidelity.....	222,716	(313,785)	(140.9)	(479.1)
24. Surety.....	31,258,008	4,041,176	12.9	27.9
26. Burglary and theft.....	59,635	8,316	13.9	(95.4)
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.....	200,988,663	153,320,944	76.3	46.1
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,197,664	2,181,438	2,173,852
2. Allied lines.....	546,824	1,061,767	862,819
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	14,167,415	27,079,307	26,845,462
5. Commercial multiple peril.....	30,680	55,358	68,907
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	881	1,381	1,458
9. Inland marine.....	103,509	203,931	235,250
10. Financial guaranty.....	0	52,181	283,813
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	7,719	15,022	17,557
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.....	60,493,254	134,824,900	146,582,934
17.1. Other liability-occurrence.....	301,389	52,932	(3,507,685)
17.2. Other liability-claims made.....	2,551,558	5,411,663	5,098,484
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.....	(5,679)	64,659	1,312
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	108,159	308,022	292,925
24. Surety.....	9,741,674	22,410,280	33,153,098
26. Burglary and theft.....	41,859	98,956	40,784
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.....	89,286,906	193,821,795	212,150,970
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	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	261,469	37,863	299,332	1,905,759	23,471	2,855,497	4,784,726	66,165	(144,445)	(78,280)
2. 2007.....	338,225	576,741	914,966	107,374	8,186	115,560	278,619	10,640	478,243	767,501	47,768	(79,673)	(31,904)
3. Subtotals 2007 + Prior.....	2,439,288	3,638,017	6,077,304	368,844	46,049	414,892	2,184,377	34,111	3,333,740	5,552,228	113,934	(224,118)	(110,184)
4. 2008.....	488,924	996,390	1,485,315	293,205	53,481	346,686	406,967	38,256	708,116	1,153,339	211,247	(196,537)	14,711
5. Subtotals 2008 + Prior.....	2,928,212	4,634,407	7,562,619	662,048	99,530	761,578	2,591,345	72,367	4,041,855	6,705,567	325,181	(420,655)	(95,474)
6. 2009.....	XXX	XXX	XXX	XXX	390,914	390,914	XXX	226,505	635,197	861,702	XXX	XXX	XXX
7. Totals.....	2,928,212	4,634,407	7,562,619	662,048	490,444	1,152,492	2,591,345	298,872	4,677,052	7,567,269	325,181	(420,655)	(95,474)
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
											1.11.1 %	2.(9.1)%	3.(1.3)%
													Col. 13, Line 7 Line 8
													4.(1.8)%

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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.

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

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. Suspense, undistributed payments.....	9,473,299	0	9,473,299	48,282,641
2305. Amounts receivable under high deductible policies.....	6,443,914	2,440,671	4,003,243	4,585,608
2306. Deferred compensation funds.....	826,433	0	826,433	1,325,269
2307. Other assets nonadmitted.....	167,585,652	167,585,652	0	0
2308. Assumed reinsurance receivable and payable.....	(351,955)	0	(351,955)	(526,810)
2397. Summary of remaining write-ins for Line 23.....	183,977,343	170,026,324	13,951,020	53,666,709

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Retroactive reinsurance reserve assumed.....	490,405	948,479
2305. Other statutory provisions.....	37,277	37,277
2306. Amounts payable from escrow.....	4,112	6,135
2307. Interest deposit liability.....	0	45,235,755
2308. Reinsurance receivable/payable intercompany.....	0	33,159,009
2309. Retroactive reinsurance reserve ceded.....	(40,386,120)	(48,564,046)
2397. Summary of remaining write-ins for Line 23.....	(39,854,326)	30,822,609

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.....	71,892	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).....	987,526	1,059,419
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	987,526	1,059,419
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	987,526	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.....	26,522,304	106,240,350
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(35,973,551)	(206,940,321)
6. Total gain (loss) on disposals.....	(451,295)	0
7. Deduct amounts received on disposals.....	18,477,789	65,049,432
8. Deduct amortization of premium and depreciation.....	3,875	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).....	534,421,290	562,443,024
12. Deduct total nonadmitted amounts.....	3,346,311	3,846,926
13. Statement value at end of current period (Line 11 minus Line 12).....	531,074,979	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.....	567,323,783	2,141,431,271
3. Accrual of discount.....	9,880,165	(40,681,876)
4. Unrealized valuation increase (decrease).....	336,856,566	425,381,618
5. Total gain (loss) on disposals.....	3,815,099	(1,703,823)
6. Deduct consideration for bonds and stocks disposed of.....	406,715,001	2,536,933,986
7. Deduct amortization of premium.....	26,465,668	(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.....	23,100,382	61,657,464
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,864,482,501	12,402,887,938
11. Deduct total nonadmitted amounts.....	34,337,379	48,424,389
12. Statement value at end of current period (Line 10 minus Line 11).....	12,830,145,122	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
BONDS								
1. Class 1 (a).....	8,779,128,078	1,040,288,109	1,109,051,394	(30,067,775)	8,779,128,078	8,680,297,019	0	8,618,418,128
2. Class 2 (a).....	500,286,867	47,686,555	14,768,180	176,351	500,286,867	533,381,594	0	486,991,837
3. Class 3 (a).....	133,018,623	0	599,385	19,394,294	133,018,623	151,813,532	0	142,762,050
4. Class 4 (a).....	27,352,997	80,090	4,104,821	(419,377)	27,352,997	22,908,889	0	32,396,142
5. Class 5 (a).....	29,093,969	24,375	831,163	698,929	29,093,969	28,986,109	0	12,936,879
6. Class 6 (a).....	5,514,388	0	757,676	4,001,324	5,514,388	8,758,035	0	3,579,488
7. Total Bonds.....	9,474,394,922	1,088,079,129	1,130,112,619	(6,216,254)	9,474,394,922	9,426,145,178	0	9,297,084,524
PREFERRED STOCK								
8. Class 1.....	15,630,566	0	25,242,642	10,382,422	15,630,566	770,346	0	35,856,100
9. Class 2.....	31,698,198	0	80,091	(2,667,355)	31,698,198	28,950,752	0	27,937,278
10. Class 3.....	2,551,432	0	0	7,771,795	2,551,432	10,323,227	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.....	146,000	0	0	20,000	146,000	166,000	0	166,000
14. Total Preferred Stock.....	50,026,196	0	25,322,733	15,506,862	50,026,196	40,210,325	0	73,638,219
15. Total Bonds and Preferred Stock.....	9,524,421,118	1,088,079,129	1,155,435,352	9,290,608	9,524,421,118	9,466,355,503	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.....	396,151,745	XXX.....	396,151,745	81,298	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.....	1,816,203,689	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.....	1,740,541,360	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).....	396,151,745	320,489,416
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	396,151,745	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					
Mortgages With Partial Repayments																	
100029-4	Brooklyn	NY		03/31/1998		2,913	0	0	0	0	0	0	2,913	2,913	0	0	0
100163-9	Greenwood	SC		01/25/1990		22,155	0	0	0	0	0	0	22,155	22,155	0	0	0
0299999. Total - Mortgages With Partial Repayments						25,068	0	0	0	0	0	0	25,068	25,068	0	0	0
0599999. Total Mortgages						25,068	0	0	0	0	0	0	25,068	25,068	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Golub Capital Partners V, L.P.....	New York.....	NY.....	Golub Capital.....		10/13/2006	2	0	1,000,000	0	3,000,000	7.3
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006	3	0	121,429	0	9,114,809	1.8
	Bruckman, Rosser, Sherrill & Co. II, L.P.....	New York.....	NY.....	Bruckman, Rosser, Sherrill & Co.....		10/18/1999	3	0	(100,715)	0	99,990	1.3
	Gryphon Partners II, L.P.....	San Francisco.....	CA.....	Gryphon Investors.....		11/03/1999	3	0	93,287	0	181,858	1.0
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006	3	0	179,534	0	1,313,121	0.6
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005	3	0	4,583,334	0	3,146,412	1.6
	Onex Partners II L.P.....	Toronto.....	ON.....	Onex Partners.....		06/29/2006	3	0	58,405	0	2,849,530	1.0
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006	3	0	206,637	0	12,628,170	0.3
	Silver Lake Partners, L.P.....	Menlo Park.....	CA.....	Silver Lake Partners.....		07/01/1999	3	0	1,884	0	658,566	0.5
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006	1	0	175,000	0	6,175,000	2.7
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007	3	0	59,899	0	8,990,361	4.9
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007	0	0	36,284	0	8,793,866	0.3
	EI Fund III, LP.....	New York.....	NY.....	EIP.....		12/19/2006	0	0	1,470,588	0	2,941,176	4.9
	GTIS RE Opportunities Fund I LP.....	New York.....	NY.....	Golden Tree InSite Partners LP.....		09/17/2007	0	0	1,235,202	0	9,324,879	4.7
	RCG Longview Equity Fund, L.P.....	New York.....	NY.....	RCG Longview.....		04/26/2007	0	0	2,250,000	0	5,514,188	4.0
	Tri Continental Capital VII Limited Partnership.....	Toronto.....	ON.....	Tri Continental Capital.....		05/31/2005	0	0	113,774	0	0	6.1
	WCP Real Estate Fund I, L.P.....	Westport.....	CT.....	WCP Real Estate.....		11/03/2006	0	0	400,000	0	600,000	7.6
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Avenue Special Situations Fund IV, L.P.....	New York.....	NY.....	Avenue Advisors.....		11/02/2005	0	0	1,500,000	0	536,361	0.6
	Envest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX.....	Envest Management Partners, Ltd.....		12/08/2006	0	0	1,011,401	0	9,104,790	4.0
	Excellere Capital Fund, L.P.....	Denver.....	CO.....	Excellere Partners.....		02/02/2007	3	0	901,117	0	9,033,434	5.9
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007	3	0	4,118,867	0	40,799,748	7.1
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											XXX
3999999	Subtotal - Unaffiliated.....											XXX
4199999	Totals.....											XXX

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Golub Capital Partners V, L.P.....	New York.....	NY.....	Distribution.....	10/13/2006	05/07/2009	160,009	0	0	0	0	0	0	160,009	160,009	0	0	0	0
	Gross Global Investors, L.P.....	New York.....	NY.....	Distribution.....	11/30/2006	05/14/2009	859,559	0	0	0	0	0	0	859,559	859,559	0	0	0	0
	Trilogy Financial Partners, L.P.....	Greenwich.....	CT.....	Liquidation.....	08/01/2006	04/20/2009	955,705	451,295	0	0	0	451,295	0	1,407,000	955,705	0	(451,295)	(451,295)	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											2,426,568	1,975,273	0	(451,295)	(451,295)	0		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Brencourt Multi-Strategy, L.P.....	New York.....	NY.....	Distribution.....	04/03/2006	05/05/2009	21,258	0	0	0	0	0	0	21,258	21,258	0	0	0	0
	Bruckman, Rosser, Sherrill & Co. II, L.P.....	New York.....	NY.....	Distribution.....	10/18/1999	06/01/2009	(105,209)	0	0	0	0	0	0	(105,209)	(105,209)	0	0	0	0
	J.C. Flowers II L.P.....	New York.....	NY.....	Distribution.....	06/07/2006	06/08/2009	30,462	0	0	0	0	0	0	30,462	30,462	0	0	0	0

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
	JLL Partners Fund V, L.P.....	New York.....	NY.	Distribution.....	05/04/2005	06/22/2009	416,667	0	0	0	0	0	0	416,667	416,667	0	0	0	0	
	KRG Capital Fund I, L.P.....	Denver.....	CO.	Distribution.....	08/17/1999	05/05/2009	2,037	0	0	0	0	0	0	2,037	2,037	0	0	0	0	
	Morgan Stanley Capital Partners III, Onex Partners II L.P.....	New York.....	NY.	Distribution.....	07/21/1994	04/24/2009	1,165,426	0	0	0	0	0	0	1,165,426	1,165,426	0	0	0	0	
	Providence Equity Partners VI, L.P..	Toronto.....	ON.	Distribution.....	06/29/2006	06/18/2009	285	0	0	0	0	0	0	285	285	0	0	0	0	
	Silver Lake Partners Cayman, L.P...	Providence.....	RI...	Distribution.....	12/05/2006	06/15/2009	(41,540)	0	0	0	0	0	0	(41,540)	(41,540)	0	0	0	0	
	Silver Lake Partners, L.P.....	Menlo Park.....	CA.	Distribution.....	03/23/2001	06/26/2009	32,214	0	0	0	0	0	0	32,214	32,214	0	0	0	0	
	Warburg Pincus Equity Partners, L.P	Menlo Park.....	CA.	Distribution.....	07/01/1999	06/26/2009	63,105	0	0	0	0	0	0	63,105	63,105	0	0	0	0	
	ING Clarion U.S., L.P.....	New York.....	NY.	Distribution.....	06/26/1998	06/05/2009	86	0	0	0	0	0	0	86	86	0	0	0	0	
		Radnor.....	PA..	Distribution.....	06/30/2006	05/18/2009	508,194	0	0	0	0	0	0	508,194	508,194	0	0	0	0	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							2,092,985	0	0	0	0	0	0	2,092,985	2,092,985	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Athena Real Estate Partners II-A.....	New York.....	NY.	Distribution.....	07/31/2005	06/23/2009	4,887	0	0	0	0	0	0	4,887	4,887	0	0	0	0	0
	Rosrock 2005 Fund LLC.....	New York.....	NY.	Distribution.....	04/30/2005	04/17/2009	56,000	0	0	0	0	0	0	56,000	56,000	0	0	0	0	0
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							60,887	0	0	0	0	0	0	60,887	60,887	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Enervest Energy Institutional Fund X	Houston.....	TX..	Distribution.....	12/08/2006	06/30/2009	588,008	0	0	0	0	0	0	588,008	588,008	0	0	0	0	0
	Monomoy Capital Partners, L.P.....	New York.....	NY.	Distribution.....	05/08/2006	04/24/2009	1,354,019	0	0	0	0	0	0	1,354,019	1,354,019	0	0	0	0	0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							1,942,027	0	0	0	0	0	0	1,942,027	1,942,027	0	0	0	0
3999999.	Subtotal - Unaffiliated.....							6,071,172	451,295	0	0	0	0	0	6,522,467	6,071,172	0	(451,295)	(451,295)	0
4199999.	Totals.....							6,071,172	451,295	0	0	0	0	0	6,522,467	6,071,172	0	(451,295)	(451,295)	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912810 EF 1	U S TREASURY BONDS 8.750 2020 05.....		06/10/2009.....	CITIGROUP GLOBAL MARKETS.....		6,924,239	5,000,000	32,099	1.....
83162C SP 9	SBAP 2009-20F 1 4.950 2029 06.....		06/09/2009.....	BANC OF AMERICA SECURITIES LLC.....		5,000,000	5,000,000	0	1.....
0399999	Total - Bonds - U.S. Government.....					11,924,239	10,000,000	32,099	XXX.....
Bonds - U.S. States, Territories and Possessions									
575827 R4 4	MASSACHUSETTS CENTRAL AR .330 2030 12.....		06/11/2009.....	GOLDMAN SACHS & CO.....		24,000,000	24,000,000	1,065	1FE.....
880541 LD 7	TENNESSEE GENERAL OBLIGA 5.000 2018 05.....		04/22/2009.....	MORGAN STANLEY.....		5,805,550	5,000,000	0	1FE.....
880541 LE 5	TENNESSEE GENERAL OBLIGA 5.000 2019 05.....		04/22/2009.....	MORGAN STANLEY.....		6,092,546	5,325,000	0	1FE.....
880541 LG 0	TENNESSEE GENERAL OBLIGA 5.000 2021 05.....		04/22/2009.....	MORGAN STANLEY.....		15,163,275	13,575,000	0	1FE.....
880541 LM 7	TENNESSEE GENERAL OBLIGA 5.000 2026 05.....		04/22/2009.....	MORGAN STANLEY.....		1,069,190	1,000,000	0	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					52,130,561	48,900,000	1,065	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
052396 DG 0	AUSTIN GENERAL OBLIG LTD 4.750 2022 09.....		05/19/2009.....	RBC DAIN RAUSCHER INC.....		5,250,341	5,075,000	54,239	1FE.....
07539P BL 2	BEAVERCREEK CITY SCH DIS 5.000 2021 12.....		06/11/2009.....	FIFTH THIRD SECURITIES.....		1,979,563	1,870,000	0	1FE.....
07539P BM 0	BEAVERCREEK CITY SCH DIS 5.000 2022 12.....		06/11/2009.....	FIFTH THIRD SECURITIES.....		2,135,712	2,035,000	0	1FE.....
07539P BN 8	BEAVERCREEK CITY SCH DIS 5.000 2023 12.....		06/11/2009.....	FIFTH THIRD SECURITIES.....		1,560,735	1,500,000	0	1FE.....
07539P BR 9	BEAVERCREEK CITY SCH DIS 5.000 2026 12.....		06/11/2009.....	FIFTH THIRD SECURITIES.....		1,230,824	1,210,000	0	1FE.....
07539P BS 7	BEAVERCREEK CITY SCH DIS 5.000 2027 12.....		06/11/2009.....	FIFTH THIRD SECURITIES.....		2,023,360	2,000,000	0	1FE.....
07539P BT 5	BEAVERCREEK CITY SCH DIS 5.000 2028 12.....		06/11/2009.....	FIFTH THIRD SECURITIES.....		2,010,820	2,000,000	0	1FE.....
184540 U6 7	CLEAR CREEK ISD GO S2009 5.250 2024 02.....		04/15/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		1,327,649	1,260,000	2,389	1FE.....
399262 FC 3	GROSSMONT UHSD GO S2009 5.500 2026 08.....		04/01/2009.....	E J DE LA ROSA & CO.....		1,508,841	1,450,000	0	1FE.....
399262 FD 1	GROSSMONT UHSD GO S2009 5.500 2027 08.....		04/01/2009.....	E J DE LA ROSA & CO.....		3,050,890	2,955,000	0	1FE.....
399262 FE 9	GROSSMONT UHSD GO S2009 5.500 2028 08.....		04/01/2009.....	E J DE LA ROSA & CO.....		3,872,194	3,780,000	0	1FE.....
399262 FF 6	GROSSMONT UHSD GO S2009 5.500 2029 08.....		04/01/2009.....	E J DE LA ROSA & CO.....		1,252,140	1,230,000	0	1FE.....
60374Y XQ 5	MINNEAPOLIS GENERAL OBLI 4.000 2016 12.....		05/20/2009.....	BARCLAYS CAPITAL INC.....		6,196,400	5,600,000	3,111	1FE.....
60374Y XR 3	MINNEAPOLIS GENERAL OBLI 4.000 2017 12.....		05/20/2009.....	BARCLAYS CAPITAL INC.....		1,092,850	1,000,000	556	1FE.....
644800 P7 3	NEW HANOVER CO GENERAL O 5.000 2022 06.....		05/19/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		3,427,800	3,000,000	0	1FE.....
644800 P8 1	NEW HANOVER CO GENERAL O 5.000 2023 06.....		05/19/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		3,389,700	3,000,000	0	1FE.....
644800 P9 9	NEW HANOVER CO GENERAL O 5.000 2024 06.....		05/19/2009.....	MERRILL LYNCH CAPITAL MARKETS.....		3,352,080	3,000,000	0	1FE.....
737050 UR 3	PORTSMOUTH GENERAL OBLIG 3.000 2011 01.....		06/10/2009.....	BAS-MERRILL LYNCH.....		1,303,071	1,270,000	1,164	1FE.....
737050 US 1	PORTSMOUTH GENERAL OBLIG 5.000 2012 01.....		06/10/2009.....	BAS-MERRILL LYNCH.....		1,374,242	1,270,000	1,940	1FE.....
737050 UT 9	PORTSMOUTH GENERAL OBLIG 5.000 2013 01.....		06/10/2009.....	BAS-MERRILL LYNCH.....		1,396,810	1,270,000	1,940	1FE.....
737050 UU 6	PORTSMOUTH GENERAL OBLIG 5.000 2014 01.....		06/10/2009.....	BAS-MERRILL LYNCH.....		1,409,268	1,270,000	1,940	1FE.....
737050 UV 4	PORTSMOUTH GENERAL OBLIG 5.000 2015 01.....		06/10/2009.....	BAS-MERRILL LYNCH.....		1,421,752	1,270,000	1,940	1FE.....
737050 UW 2	PORTSMOUTH GENERAL OBLIG 5.000 2016 01.....		06/10/2009.....	BAS-MERRILL LYNCH.....		1,425,677	1,270,000	1,940	1FE.....
737050 UX 0	PORTSMOUTH GENERAL OBLIG 5.000 2017 01.....		06/10/2009.....	BAS-MERRILL LYNCH.....		1,426,807	1,270,000	1,940	1FE.....
737050 UY 8	PORTSMOUTH GENERAL OBLIG 5.000 2018 01.....		06/10/2009.....	BAS-MERRILL LYNCH.....		1,425,689	1,270,000	1,940	1FE.....
2499999	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					55,845,215	52,125,000	75,041	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
89837R AA 0	DARTMOUTH COLLEGE (TAXAB 4.750 2019 06.....		06/11/2009.....	J P MORGAN CHASE SECURITIES INC.....		970,210	1,000,000	792	1FE.....
544552 TM 4	LOS ANGELES HARBOR DEPT 5.250 2022 08.....		06/25/2009.....	J P MORGAN CHASE SECURITIES INC.....		5,581,744	5,290,000	0	1FE.....
544552 TN 2	LOS ANGELES HARBOR DEPT 5.250 2023 08.....		06/25/2009.....	J P MORGAN CHASE SECURITIES INC.....		2,486,435	2,375,000	0	1FE.....
576049 Q9 4	MASSACHUSETTS WATER RES 5.000 2022 08.....		04/01/2009.....	STONE & YOUNGBERG.....		10,666,700	10,000,000	90,278	1FE.....
68428P EQ 4	ORANGE CO SANTN DIST COP 5.000 2026 02.....		04/23/2009.....	CITIGROUP GLOBAL MARKETS.....		6,937,083	6,595,000	0	1FE.....
854403 AB 8	STANFORD UNIVERSITY (TAX 4.250 2016 05.....		04/23/2009.....	MORGAN STANLEY.....		1,994,480	2,000,000	0	1FE.....
92817S LU 0	VIRGINIA PUBLIC SCHOOL A 5.000 2023 08.....		04/21/2009.....	WACHOVIA SECURITIES INC.....		4,919,742	4,440,000	3,700	1FE.....
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments.....					33,556,393	31,700,000	94,769	XXX.....
Bonds - Industrial and Miscellaneous									
05523U AD 2	BAE SYSTEMS HOLDINGS (14 5.200 2015 08.....		06/02/2009.....	BARCLAYS CAPITAL INC.....		994,590	1,000,000	15,889	2FE.....
075811 AE 9	BECKMAN COULTER 6.000 2015 06.....		06/19/2009.....	J P MORGAN CHASE SECURITIES INC.....		1,461,194	1,450,000	2,475	2FE.....
075887 AU 3	BECTON DICKINSON 5.000 2019 05.....		05/14/2009.....	FTN FINANCIAL.....		1,016,510	1,000,000	556	1FE.....
17314J AG 8	CITIBANK NA 1.875 2012 06.....		05/28/2009.....	CITIGROUP GLOBAL MARKETS.....		996,990	1,000,000	0	1FE.....
17290C AB 2	CITIGROUP INC 1.875 2012 05.....		04/30/2009.....	CITIGROUP GLOBAL MARKETS.....		1,994,780	2,000,000	0	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
20030N AZ 4	COMCAST CORP 5.700 2019 07		06/15/2009	BANC OF AMERICA SECURITIES LLC		997,630	1,000,000	.0	2FE
20825C AT 1	CONOCOPHILLIPS 4.600 2015 01		05/18/2009	DEUTSCHE BANC		999,110	1,000,000	.0	1FE
20825C AU 8	CONOCOPHILLIPS 6.000 2020 01		05/18/2009	GREENWICH CAPITAL		992,470	1,000,000	.0	1FE
216871 AD 5	COOPER US INC 5.450 2015 04		04/28/2009	ROBERT W BAIRD & CO		1,025,640	1,000,000	4,542	1FE
224044 BQ 9	COX COMMUNICATIONS INC (5.875 2016 12		06/26/2009	WACHOVIA SECURITIES INC		981,840	1,000,000	.0	2FE
126650 BB 5	CVS LEASE PASS THRU CERT 5.880 2028 01		04/07/2009	MORGAN STANLEY		690,956	921,275	.451	2FE
126650 BL 3	CVS LEASE PASS THRU CERT 6.943 2030 01		05/07/2009	BARCLAYS CAPITAL INC		854,160	973,401	.375	2FE
24702R AG 6	DELL INC 5.625 2014 04		04/02/2009	BANC OF AMERICA SECURITIES LLC		1,012,210	1,000,000	.156	1FE
25271C AK 8	DIAMOND OFFSHORE DRILL 5.875 2019 05		04/29/2009	J P MORGAN CHASE SECURITIES INC		998,510	1,000,000	.0	2FE
291011 BA 1	EMERSON ELECTRIC 5.000 2019 04		04/14/2009	J P MORGAN CHASE SECURITIES INC		990,550	1,000,000	.0	1FE
26875P AD 3	EOG RESOURCES INC 5.625 2019 06		05/18/2009	J P MORGAN CHASE SECURITIES INC		998,160	1,000,000	.0	1FE
302182 AD 2	EXPRESS SCRIPTS 6.250 2014 06		06/04/2009	CREDIT SUISSE FIRST BOSTON		995,740	1,000,000	.0	2FE
350259 AB 3	FOSTERS FINANCIAL CORP (4.875 2014 10		06/12/2009	R W PRESPRICH		235,125	250,000	2,573	2FE
36967H AZ 0	GENERAL ELECTRIC CAPITAL 2.450 2012 12		06/19/2009	GOLDMAN SACHS & CO		1,997,140	2,000,000	.0	1FE
42307T AF 5	H J HEINZ CO 6.000 2012 03		04/22/2009	MORGAN STANLEY		1,054,550	1,000,000	7,000	2FE
450679 BW 4	ITT CORP 4.900 2014 05		04/28/2009	J P MORGAN CHASE SECURITIES INC		998,070	1,000,000	.0	2FE
481247 AM 6	JP MORGAN CHASE 2.125 2012 12		04/01/2009	J P MORGAN CHASE SECURITIES INC		999,050	1,000,000	.0	1FE
487836 BB 3	KELLOGG CO 4.450 2016 05		05/19/2009	DEUTSCHE BANC		1,006,950	1,000,000	.124	1FE
589331 AK 3	MERCK & CO INC 4.750 2015 03		04/01/2009	J P MORGAN CHASE SECURITIES INC		1,039,100	1,000,000	4,618	1FE
589331 AN 7	MERCK & CO INC 5.000 2019 06		06/22/2009	BAS-MERRILL LYNCH		993,690	1,000,000	.0	1FE
594918 AB 0	MICROSOFT CORP 2.950 2014 06		05/11/2009	MORGAN STANLEY		999,020	1,000,000	.0	1FE
636180 BJ 9	NATIONAL FUEL GAS 8.750 2019 05		04/01/2009	J P MORGAN CHASE SECURITIES INC		1,995,240	2,000,000	.0	2FE
640204 AG 8	NEIMAN MARCUS 9.000 2015 10		04/15/2009	PAY IN KIND		24,375	24,375	.0	5FE
655664 AM 2	NORDSTROM INC 6.750 2014 06		05/20/2009	BANC OF AMERICA SECURITIES LLC		498,170	500,000	.0	2FE
655844 BC 1	NORFOLK SOUTHERN CORP 5.900 2019 06		05/28/2009	BANC OF AMERICA SECURITIES LLC		1,009,540	1,000,000	.164	2FE
68389X AG 0	ORACLE CORP 5.000 2019 07		06/30/2009	BAS-MERRILL LYNCH		1,992,540	2,000,000	.0	1
718172 AA 7	PHILIP MORRIS INTERNATIO 5.650 2018 05		06/08/2009	WACHOVIA SECURITIES INC		1,018,900	1,000,000	3,924	1FE
736508 BQ 4	PORTLAND GENERAL ELECTRI 6.100 2019 04		04/13/2009	DEUTSCHE BANC		999,260	1,000,000	.0	2FE
74913G AU 9	QWEST CORP (144A) 8.375 2016 05		04/08/2009	J P MORGAN CHASE SECURITIES INC		951,250	1,000,000	.233	2FE
771196 AS 1	ROCHE HOLDINGS INC (144A 6.000 2019 03		06/03/2009	GOLDMAN SACHS & CO		1,075,490	1,000,000	17,167	1FE
774341 AB 7	ROCKWELL COLLINS 5.250 2019 07		06/12/2009	UBS AG		1,014,640	1,000,000	5,979	1FE
872540 AM 1	TJX COS INC 6.950 2019 04		04/02/2009	BANC OF AMERICA SECURITIES LLC		998,120	1,000,000	.0	1FE
92343V AV 6	VERIZON COMMUNICATIONS 6.350 2019 04		04/23/2009	HSBC SECURITIES INC		1,029,650	1,000,000	5,468	1FE
92343V AM 6	VERIZON COMMUNICATIONS I 6.100 2018 04		04/30/2009	WACHOVIA SECURITIES INC		1,031,220	1,000,000	3,389	1FE
927804 FH 2	VIRGINIA ELECTRIC & POWE 5.000 2019 06		06/23/2009	GOLDMAN SACHS & CO		998,050	1,000,000	.0	1FE
73755L AE 7	POTASH CORP 5.250 2014 05	A	04/28/2009	BANC OF AMERICA SECURITIES LLC		997,570	1,000,000	.0	2FE
87425E AL 7	TALISMAN ENERGY 7.750 2019 06	A	05/27/2009	BANC OF AMERICA SECURITIES LLC		995,960	1,000,000	.0	2FE
034863 AA 8	ANGLO AMERICAN (144A) 9.375 2014 04	F	04/02/2009	GREENWICH CAPITAL		1,000,000	1,000,000	.0	2FE
05565Q BL 1	BP CAPITAL PLC 3.625 2014 05	F	05/01/2009	MORGAN STANLEY		1,000,000	1,000,000	.0	1FE
25156P AN 3	DEUTSCHE TELEKOM 6.000 2019 07	F	06/15/2009	BARCLAYS CAPITAL INC		1,987,420	2,000,000	.0	2FE
35177P AS 6	FRANCE TELECOM 4.375 2014 07	F	06/29/2009	BAS-MERRILL LYNCH		995,430	1,000,000	.0	1FE
654902 AB 1	NOKIA CORP 5.375 2019 05	F	06/18/2009	BANC OF AMERICA SECURITIES LLC		988,670	1,000,000	6,868	1FE
85771S AA 4	STATOILHYDRO ASA 5.250 2019 04	F	04/21/2009	BANC OF AMERICA SECURITIES LLC		1,013,340	1,000,000	.146	1FE
87938W AH 6	TELEFONICA EMISIONES SA 5.877 2019 07	F	06/22/2009	MORGAN STANLEY		1,000,000	1,000,000	.0	1FE
92857W AS 9	VODAFONE GROUP PLC 5.450 2019 06	F	06/03/2009	MORGAN STANLEY		1,994,820	2,000,000	.0	1FE
984851 AC 9	YARA INTERNATIONAL ASA (7.875 2019 06	F	06/04/2009	CITIGROUP GLOBAL MARKETS		1,989,780	2,000,000	.0	2FE
3899999	Total - Bonds - Industrial & Miscellaneous					55,923,170	56,119,052	82,096	XXX
Bonds - Hybrid Securities									
07384T 20 6	BEAR STEARNS CAP TR III 7.800 2031 05		06/01/2009	TRANSFERRED FROM STOCK		242,643	250,000	.0	1FE
055967 AA 1	BOI CAPITAL FUNDING NO 2 5.571 2049 02		06/01/2009	TRANSFERRED FROM STOCK		80,090	1,000,000	18,570	4FE
784210 30 4	SG PREFERRED CAPITAL II 6.302 2049 12		06/01/2009	TRANSFERRED FROM STOCK		25,000,000	25,000,000	.0	2FE
4899999	Total - Bonds - Hybrid Securities					25,322,733	26,250,000	18,570	XXX

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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)
8399997.	Total - Bonds - Part 3.....					234,702,311	225,094,052	303,640	XXX
8399999.	Total - Bonds.....					234,702,311	225,094,052	303,640	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					234,702,311	XXX	303,640	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
91203*	9D 8		06/25/2009	PAID ON PRINCIPAL		234,022	234,022	217,641	224,455	0	9,567	0	9,567	0	234,022	0	0	0	2,661	11/01/2015	1
173990	AA 0		06/25/2009	PAID ON PRINCIPAL		23,671	23,671	21,922	22,715	0	956	0	956	0	23,671	0	0	0	146	12/01/2015	1
49306#	9A 4		06/25/2009	PAID ON PRINCIPAL		53,909	53,909	53,774	53,772	0	137	0	137	0	53,909	0	0	0	619	11/01/2015	1
52517#	AD 5		06/25/2009	PAID ON PRINCIPAL		103,439	103,439	97,029	99,737	0	3,702	0	3,702	0	103,439	0	0	0	1,206	07/01/2017	1
590994	9C 5		06/25/2009	PAID ON PRINCIPAL		23,135	23,135	20,821	22,329	0	806	0	806	0	23,135	0	0	0	263	02/01/2020	1
69330@	AA 2		06/25/2009	PAID ON PRINCIPAL		51,254	51,254	49,716	50,788	0	466	0	466	0	51,254	0	0	0	556	05/01/2014	1
903990	9P 6		06/25/2009	PAID ON PRINCIPAL		24,575	24,575	22,743	23,906	0	669	0	669	0	24,575	0	0	0	284	09/01/2014	1
903990	9G 6		06/25/2009	PAID ON PRINCIPAL		34,301	34,301	31,759	33,388	0	913	0	913	0	34,301	0	0	0	340	12/14/2014	1
36202A	3G 0		06/20/2009	PAID ON PRINCIPAL		133	133	142	140	0	(8)	0	(8)	0	133	0	0	0	2	07/20/2017	1
36202D	6D 8		06/20/2009	PAID ON PRINCIPAL		662,135	662,135	635,518	636,148	0	25,987	0	25,987	0	662,135	0	0	0	6,115	06/20/2034	1
36202E	CM 9		06/20/2009	PAID ON PRINCIPAL		437,728	437,728	415,499	416,019	0	21,709	0	21,709	0	437,728	0	0	0	3,808	02/20/2035	1
36202E	EU 9		06/20/2009	PAID ON PRINCIPAL		693,975	693,975	674,457	675,780	0	18,196	0	18,196	0	693,975	0	0	0	6,119	08/20/2035	1
36202E	FM 6		06/20/2009	PAID ON PRINCIPAL		669,664	669,664	654,910	656,235	0	13,429	0	13,429	0	669,664	0	0	0	6,142	10/20/2035	1
36216G	CH 9		06/20/2009	PAID ON PRINCIPAL		7,948	7,948	8,492	8,307	0	(359)	0	(359)	0	7,948	0	0	0	141	04/20/2016	1
36216M	Z4 0		06/20/2009	PAID ON PRINCIPAL		1,234	1,234	1,318	1,284	0	(50)	0	(50)	0	1,234	0	0	0	19	09/20/2016	1
362161	EL 1		06/20/2009	PAID ON PRINCIPAL		744	744	795	789	0	(45)	0	(45)	0	744	0	0	0	11	02/20/2017	1
362161	TR 2		06/20/2009	PAID ON PRINCIPAL		532	532	569	564	0	(32)	0	(32)	0	532	0	0	0	8	11/20/2016	1
362165	Y5 5		06/20/2009	PAID ON PRINCIPAL		2,538	2,538	2,711	2,635	0	(97)	0	(97)	0	2,538	0	0	0	38	12/20/2016	1
36219Y	W3 6		06/20/2009	PAID ON PRINCIPAL		841	841	899	882	0	(41)	0	(41)	0	841	0	0	0	13	10/20/2018	1
36220M	D6 3		06/20/2009	PAID ON PRINCIPAL		25,819	25,819	27,586	27,026	0	(1,207)	0	(1,207)	0	25,819	0	0	0	386	10/20/2019	1
362075	LJ 0		06/15/2009	PAID ON PRINCIPAL		620	620	658	624	0	(4)	0	(4)	0	620	0	0	0	9	07/15/2011	1
362102	TU 9		06/15/2009	PAID ON PRINCIPAL		91	91	97	93	0	(2)	0	(2)	0	91	0	0	0	1	09/15/2013	1
36216F	HQ 6		06/15/2009	PAID ON PRINCIPAL		45	45	48	48	0	(3)	0	(3)	0	45	0	0	0	1	04/15/2020	1
362160	6H 1		06/15/2009	PAID ON PRINCIPAL		75	75	80	78	0	(3)	0	(3)	0	75	0	0	0	1	08/15/2021	1
362162	TB 5		06/15/2009	PAID ON PRINCIPAL		108	108	115	114	0	(6)	0	(6)	0	108	0	0	0	2	01/15/2020	1
36217G	JP 3		06/15/2009	PAID ON PRINCIPAL		387	387	413	400	0	(12)	0	(12)	0	387	0	0	0	6	02/15/2020	1
36218K	EG 8		06/15/2009	PAID ON PRINCIPAL		167	167	178	168	0	(1)	0	(1)	0	167	0	0	0	3	02/15/2020	1
36220E	BG 1		06/15/2009	PAID ON PRINCIPAL		144	144	154	153	0	(9)	0	(9)	0	144	0	0	0	2	01/15/2020	1
36220M	FV 6		06/15/2009	PAID ON PRINCIPAL		63	63	67	69	0	(6)	0	(6)	0	63	0	0	0	1	03/15/2020	1
36220M	HV 4		06/15/2009	PAID ON PRINCIPAL		40	40	43	43	0	(3)	0	(3)	0	40	0	0	0	1	01/15/2020	1
36220P	P2 2		06/15/2009	PAID ON PRINCIPAL		186	186	198	197	0	(12)	0	(12)	0	186	0	0	0	3	02/15/2020	1
36220Q	CW 8		06/15/2009	PAID ON PRINCIPAL		77	77	82	81	0	(4)	0	(4)	0	77	0	0	0	1	01/15/2020	1
36220Q	J3 5		06/15/2009	PAID ON PRINCIPAL		30	30	32	32	0	(2)	0	(2)	0	30	0	0	0	0	01/15/2020	1
36220R	TF 5		06/15/2009	PAID ON PRINCIPAL		199	199	212	209	0	(10)	0	(10)	0	199	0	0	0	3	06/15/2020	1
36220R	6S 2		06/15/2009	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	01/15/2020	1
36220S	JR 8		06/15/2009	PAID ON PRINCIPAL		97	97	103	101	0	(4)	0	(4)	0	97	0	0	0	1	04/15/2020	1
36220S	ZZ 8		06/15/2009	PAID ON PRINCIPAL		30	30	32	32	0	(2)	0	(2)	0	30	0	0	0	0	03/15/2020	1
36220U	ZA 2		06/15/2009	PAID ON PRINCIPAL		66	66	71	69	0	(3)	0	(3)	0	66	0	0	0	1	04/15/2020	1
36220W	C4 7		06/15/2009	PAID ON PRINCIPAL		46	46	49	49	0	(3)	0	(3)	0	46	0	0	0	1	08/15/2020	1
36220W	EQ 6		06/15/2009	PAID ON PRINCIPAL		52	52	55	55	0	(3)	0	(3)	0	52	0	0	0	1	05/15/2020	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 Desig- nation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
36220W	QZ 3	GNMA PASS TH #00290372	9.000	06/15/2009	PAID ON PRINCIPAL		.79	.79	.84	.77	.0	(5)	.0	(5)	.0	.79	.0	.0	.0	.1	09/15/2020	1
36220W	U5 4	GNMA PASS TH #00290504	9.000	06/15/2009	PAID ON PRINCIPAL		.75	.75	.80	.84	.0	(2)	.0	(2)	.0	.75	.0	.0	.0	.1	12/15/2020	1
36220Y	7H 0	GNMA PASS TH #00292596	9.000	06/15/2009	PAID ON PRINCIPAL		.54	.54	.58	.56	.0	(2)	.0	(2)	.0	.54	.0	.0	.0	.1	11/15/2020	1
36220A	LC 1	GNMA PASS TH #00296523	9.000	06/15/2009	PAID ON PRINCIPAL		.65	.65	.69	.66	.0	(2)	.0	(2)	.0	.65	.0	.0	.0	.1	12/15/2020	1
362207	7L 0	GNMA PASS TH #00299799	9.000	05/15/2009	PAID ON PRINCIPAL		1,740	1,740	1,857	1,844	.0	(103)	.0	(103)	.0	1,740	.0	.0	.0	.26	11/15/2020	1
362209	ER 5	GNMA PASS TH #00300844	9.000	06/15/2009	PAID ON PRINCIPAL		489	489	522	513	.0	(24)	.0	(24)	.0	489	.0	.0	.0	.8	12/15/2020	1
36223G	WQ 8	GNMA PASS TH #00307655	9.000	06/15/2009	PAID ON PRINCIPAL		.11	.11	.12	.12	.0	(1)	.0	(1)	.0	.11	.0	.0	.0	.0	08/15/2021	1
36223K	6F 2	GNMA PASS TH #00310570	9.000	06/15/2009	PAID ON PRINCIPAL		.72	.72	.77	.77	.0	(5)	.0	(5)	.0	.72	.0	.0	.0	.1	08/15/2021	1
36223M	FK 7	GNMA PASS TH #00311670	9.000	06/15/2009	PAID ON PRINCIPAL		.14	.14	.15	.14	.0	(1)	.0	(1)	.0	.14	.0	.0	.0	.0	08/15/2021	1
36223N	UA 0	GNMA PASS TH #00312977	9.000	06/15/2009	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	06/15/2009	PAID ON PRINCIPAL		155	155	164	163	.0	(9)	.0	(9)	.0	155	.0	.0	.0	.2	06/15/2024	1
36213C	YY 0	GNMA PASS TH #00550727	5.000	06/15/2009	PAID ON PRINCIPAL		461,329	461,329	454,121	454,753	.0	6,577	.0	6,577	.0	461,329	.0	.0	.0	4,364	11/15/2035	1
36290R	U6 8	GNMA PASS TH #00615405	4.500	06/15/2009	PAID ON PRINCIPAL		252,276	252,276	244,629	244,316	.0	7,959	.0	7,959	.0	252,276	.0	.0	.0	2,149	08/15/2033	1
36291A	DH 9	GNMA PASS TH #00622104	4.500	06/15/2009	PAID ON PRINCIPAL		127,831	127,831	123,956	123,689	.0	4,142	.0	4,142	.0	127,831	.0	.0	.0	.955	09/15/2033	1
36292F	H6 7	GNMA PASS TH #00647453	5.000	06/15/2009	PAID ON PRINCIPAL		445,455	445,455	438,495	439,179	.0	6,276	.0	6,276	.0	445,455	.0	.0	.0	3,843	10/15/2035	1
36225A	ER 7	GNMA PASS TH #00780144	7.000	06/15/2009	PAID ON PRINCIPAL		57,430	57,430	54,792	55,432	.0	1,998	.0	1,998	.0	57,430	.0	.0	.0	.643	07/15/2024	1
36225A	JD 3	GNMA PASS TH #00780260	6.500	06/15/2009	PAID ON PRINCIPAL		6,820	6,820	6,716	6,797	.0	.23	.0	.23	.0	6,820	.0	.0	.0	.61	10/15/2010	1
36225C	BX 3	G2 (ARM) #00080053	4.375	06/20/2009	PAID ON PRINCIPAL		.78	.78	.79	.78	.0	(0)	.0	(0)	.0	.78	.0	.0	.0	.1	03/20/2027	1
36225C	CN 4	G2 (ARM) #00080076	5.375	06/20/2009	PAID ON PRINCIPAL		.248	.248	.250	.249	.0	(1)	.0	(1)	.0	.248	.0	.0	.0	.2	05/20/2027	1
0399999		Total - Bonds - U.S. Government				4,408,364	4,408,364	4,266,989	4,286,940	.0	121,424	.0	121,424	.0	4,408,364	.0	.0	.0	.0	40,976	XXX	XXX
Bonds - U.S. States, Territories and Possessions																						
837107	K2 6	SOUTH CAROLINA GENERAL	5.500	04/01/2009	MATURED		5,965,000	5,965,000	6,509,783	5,984,028	.0	(19,028)	.0	(19,028)	.0	5,965,000	.0	.0	.0	164,038	04/01/2009	1FE
1799999		Total - Bonds - U.S. States, Territories & Possessions				5,965,000	5,965,000	6,509,783	5,984,028	.0	(19,028)	.0	(19,028)	.0	5,965,000	.0	.0	.0	.0	164,038	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
442402	8T 3	HOUSTON ISD GO LTD REF		04/16/2009	REDEEMED		4,304,223	4,950,000	2,607,710	4,242,645	.0	61,578	.0	61,578	.0	4,304,223	.0	.0	.0	.0	02/15/2012	1FE
737237	5J 2	PORTSMOUTH GO S2003 (F	5.000	05/15/2009	RBC DAIN RAUSCHER INC		4,024,941	3,530,000	3,923,666	3,754,861	.0	(14,508)	.0	(14,508)	.0	3,740,353	.0	284,589	284,589	.68,149	07/01/2014	1FE
2499999		Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions				8,329,164	8,480,000	6,531,375	7,997,506	.0	47,070	.0	47,070	.0	8,044,576	.0	284,589	284,589	.68,149	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																						
047870	AS 9	ATLANTA WATER & SEWER	5.500	05/21/2009	CITIGROUP GLOBAL MARKET		5,260,750	5,000,000	5,543,000	5,217,000	.0	(21,250)	.0	(21,250)	.0	5,195,750	.0	65,000	65,000	157,361	11/01/2012	2FE
3128QG	CC 4	FH (3/1 ARM) #1N0067	5.069	06/15/2009	PAID ON PRINCIPAL		.764	.764	.766	.759	.0	.5	.0	.5	.0	.764	.0	.0	.0	.10	12/15/2035	1
3128QG	CC 4	FH (3/1 ARM) #1N0067	5.416	05/15/2009	PAID ON PRINCIPAL		168,685	168,685	169,291	167,613	.0	1,072	.0	1,072	.0	168,685	.0	.0	.0	1,528	12/15/2035	1
3128JR	KQ 8	FH (5/1 ARM) #00847503	4.959	06/15/2009	PAID ON PRINCIPAL		245,962	245,962	241,561	244,134	.0	1,828	.0	1,828	.0	245,962	.0	.0	.0	3,061	12/15/2035	1
3128JR	KQ 8	FH (5/1 ARM) #00847503	4.976	05/15/2009	PAID ON PRINCIPAL		314,828	314,828	309,196	312,488	.0	2,340	.0	2,340	.0	314,828	.0	.0	.0	2,612	12/15/2035	1
3128JR	KQ 8	FH (5/1 ARM) #00847503	4.980	04/15/2009	PAID ON PRINCIPAL		180,983	180,983	177,745	179,638	.0	1,345	.0	1,345	.0	180,983	.0	.0	.0	.751	12/15/2035	1
34160W	HT 4	FLORIDA DEPT ENV PROT	5.000	04/23/2009	RBC DAIN RAUSCHER INC		5,167,362	4,775,000	5,161,059	4,993,982	.0	(11,890)	.0	(11,890)	.0	4,982,092	.0	185,270	185,270	77,594	07/01/2014	1FE
31403D	AC 3	FN (5/1 ARM) #00745303	4.737	06/25/2009	PAID ON PRINCIPAL		373,876	373,876	370,166	371,694	.0	2,182	.0	2,182	.0	373,876	.0	.0	.0	4,434	01/25/2036	1
31403D	AC 3	FN (5/1 ARM) #00745303	4.743	05/25/2009	PAID ON PRINCIPAL		127,995	127,995	126,725	127,248	.0	.747	.0	.747	.0	127,995	.0	.0	.0	1,012	01/25/2036	1
31403D	AC 3	FN (5/1 ARM) #00745303	4.744	04/25/2009	PAID ON PRINCIPAL		277,264	277,264	274,513	275,646	.0	1,618	.0	1,618	.0	277,264	.0	.0	.0	1,096	01/25/2036	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 Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amortization/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
38373M EN 6	GNR 2002-53 B (PROJECT 5.552.....		06/16/2009	PAID ON PRINCIPAL.....		136,764	136,764	138,815	137,905	0	(1,142)	0	(1,142)	0	136,764	0	0	0	1,268	05/16/2026	1.....
462583 AW 5	IOWA VISION SPL FD REV 5.500.....		05/14/2009	CITIGROUP GLOBAL MARKET.....		10,011,333	8,945,000	10,239,878	9,579,648	0	(55,280)	0	(55,280)	0	9,524,368	0	486,966	486,966	128,460	02/15/2013	1FE.....
646139 E4 3	NEW JERSEY STATE TRANS 6.000.....		05/15/2009	RBC DAIN RAUSCHER INC.....		2,612,998	2,325,000	2,544,294	2,426,300	0	(9,114)	0	(9,114)	0	2,417,186	0	195,812	195,812	01/01/2013	1FE.....	
647357 AY 8	NEW MEXICO HWY COMM TA 5.000.....		06/15/2009	MATURED.....		5,500,000	5,500,000	5,772,965	5,500,000	0	0	0	0	0	5,500,000	0	0	0	137,500	06/15/2009	1FE.....
64971K V7 8	NEW YORK CITY TRANSTL 5.250.....		05/01/2009	REDEEMED.....		343,400	340,000	363,536	344,842	0	(1,442)	0	(1,442)	0	343,400	0	0	0	8,925	05/01/2012	1FE.....
64971K V9 4	NEW YORK CITY TRANSTL 5.250.....		05/01/2009	REDEEMED.....		646,400	640,000	684,303	649,114	0	(2,714)	0	(2,714)	0	646,400	0	0	0	16,800	05/01/2012	1FE.....
64971K W2 8	NEW YORK CITY TRANSTL 5.250.....		05/01/2009	REDEEMED.....		297,950	295,000	317,697	299,074	0	(1,124)	0	(1,124)	0	297,950	0	0	0	7,744	05/01/2013	1FE.....
64971K W5 1	NEW YORK CITY TRANSTL 5.250.....		05/01/2009	REDEEMED.....		914,050	905,000	974,631	917,498	0	(3,448)	0	(3,448)	0	914,050	0	0	0	23,756	05/01/2013	1FE.....
64971K ZK 5	NEW YORK CITY TRANSTL 5.250.....		05/01/2009	REDEEMED.....		20,200	20,000	21,384	20,285	0	(85)	0	(85)	0	20,200	0	0	0	525	05/01/2012	1FE.....
64983R R6 6	NEW YORK DORM AUTH S97 5.500.....		05/15/2009	MATURED.....		7,420,000	7,420,000	7,709,157	7,431,056	0	(11,056)	0	(11,056)	0	7,420,000	0	0	0	204,050	05/15/2009	1FE.....
59259R AS 3	NEW YORK METRO TRANS A 5.500.....		05/15/2009	CITIGROUP GLOBAL MARKET.....		5,568,150	5,000,000	5,482,750	5,260,450	0	(14,850)	0	(14,850)	0	5,245,600	0	322,550	322,550	141,319	11/15/2014	1FE.....
68607V DT 9	OREGON DEPT ADMIN LOTT 5.750.....		04/01/2009	REDEEMED.....		6,060,000	6,000,000	6,226,680	6,064,380	0	(4,380)	0	(4,380)	0	6,060,000	0	0	0	172,500	04/01/2012	1FE.....
3128JR G4 2	FH (3/1 ARM) #00847419 4.300.....		06/15/2009	PAID ON PRINCIPAL.....		57,248	57,248	56,997	57,028	0	219	0	219	0	57,248	0	0	0	696	03/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #00847419 4.319.....		05/15/2009	PAID ON PRINCIPAL.....		43,905	43,905	43,713	43,737	0	168	0	168	0	43,905	0	0	0	376	03/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #00847419 4.337.....		04/15/2009	PAID ON PRINCIPAL.....		58,752	58,752	58,495	58,527	0	225	0	225	0	58,752	0	0	0	260	03/15/2035	1.....
31296S DY 9	FHLMC GOLD PASSTHRU 5.000.....		06/15/2009	PAID ON PRINCIPAL.....		407,203	407,203	405,931	405,979	0	1,224	0	1,224	0	407,203	0	0	0	3,609	01/15/2034	1.....
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		480	480	502	530	0	(50)	0	(50)	0	480	0	0	0	8	07/15/2029	1.....
31292H AK 0	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		2,129	2,129	2,232	2,408	0	(279)	0	(279)	0	2,129	0	0	0	27	01/15/2030	1.....
31292H AW 4	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		1,970	1,970	2,067	2,227	0	(256)	0	(256)	0	1,970	0	0	0	27	02/15/2030	1.....
31292H CY 8	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		1,232	1,232	1,293	1,416	0	(184)	0	(184)	0	1,232	0	0	0	17	05/15/2030	1.....
31292H J8 8	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		131	131	137	145	0	(15)	0	(15)	0	131	0	0	0	2	05/15/2031	1.....
31292H MW 1	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		4,950	4,950	5,179	5,518	0	(568)	0	(568)	0	4,950	0	0	0	75	10/15/2031	1.....
31292H NH 3	FHLMC GOLD PASSTHRU 6.000.....		06/15/2009	PAID ON PRINCIPAL.....		21,399	21,399	21,966	22,480	0	(1,081)	0	(1,081)	0	21,399	0	0	0	192	02/15/2032	1.....
31293E QB 9	FHLMC GOLD PASSTHRU 6.000.....		06/15/2009	PAID ON PRINCIPAL.....		338	338	347	357	0	(18)	0	(18)	0	338	0	0	0	3	12/15/2028	1.....
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000.....		06/15/2009	PAID ON PRINCIPAL.....		26,693	26,693	27,298	28,088	0	(1,395)	0	(1,395)	0	26,693	0	0	0	155	04/15/2029	1.....
31293K PD 2	FHLMC GOLD PASSTHRU 6.000.....		06/15/2009	PAID ON PRINCIPAL.....		5,380	5,380	5,502	5,617	0	(237)	0	(237)	0	5,380	0	0	0	54	02/15/2029	1.....
31293T FF 9	FHLMC GOLD PASSTHRU 7.000.....		06/15/2009	PAID ON PRINCIPAL.....		3,199	3,199	3,367	3,728	0	(529)	0	(529)	0	3,199	0	0	0	55	07/15/2029	1.....
31293W X9 6	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		207	207	217	238	0	(31)	0	(31)	0	207	0	0	0	3	10/15/2029	1.....
31293X RS 9	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	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.....		06/15/2009	PAID ON PRINCIPAL.....		53	53	55	58	0	(5)	0	(5)	0	53	0	0	0	1	10/15/2029	1.....
31294B NA 9	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		27	27	28	31	0	(4)	0	(4)	0	27	0	0	0	0	12/15/2029	1.....
31294B 5Z 4	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		88	88	92	102	0	(14)	0	(14)	0	88	0	0	0	1	01/15/2030	1.....
31294B 6B 6	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		15	15	16	16	0	(2)	0	(2)	0	15	0	0	0	0	01/15/2030	1.....
31294B 6K 6	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		112	112	117	129	0	(18)	0	(18)	0	112	0	0	0	1	01/15/2030	1.....
31294C TC 7	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		7,567	7,567	7,935	8,564	0	(997)	0	(997)	0	7,567	0	0	0	48	01/15/2030	1.....
31294F PS 9	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		52	52	55	61	0	(9)	0	(9)	0	52	0	0	0	1	05/15/2030	1.....
31294F RD 0	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		22	22	23	26	0	(4)	0	(4)	0	22	0	0	0	0	06/15/2030	1.....
31297X TB 0	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		6	6	7	8	0	(1)	0	(1)	0	6	0	0	0	0	07/15/2030	1.....
31297Y H2 1	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		23	23	24	26	0	(4)	0	(4)	0	23	0	0	0	0	08/15/2030	1.....
31297Y PS 5	FHLMC GOLD PASSTHRU 7.500.....		06/15/2009	PAID ON PRINCIPAL.....		8	8	9	10	0	(1)	0	(1)	0	8	0	0	0	0	08/15/2030	1.....

QE052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		383	383	402	451	0	(68)	0	(68)	0	383	0	0	0	5	08/15/2030	1
31297Y UD 2	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		61	61	64	74	0	(13)	0	(13)	0	61	0	0	0	1	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		345	345	362	396	0	(52)	0	(52)	0	345	0	0	0	4	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		167	167	175	185	0	(18)	0	(18)	0	167	0	0	0	2	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		117	117	122	128	0	(11)	0	(11)	0	117	0	0	0	2	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		170	170	178	196	0	(27)	0	(27)	0	170	0	0	0	3	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		94	94	99	112	0	(18)	0	(18)	0	94	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		103	103	108	113	0	(10)	0	(10)	0	103	0	0	0	1	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		125	125	131	141	0	(16)	0	(16)	0	125	0	0	0	2	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		4,186	4,186	4,387	4,780	0	(593)	0	(593)	0	4,186	0	0	0	52	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	06/15/2009	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	06/15/2009	PAID ON PRINCIPAL		32,609	32,609	33,474	35,063	0	(2,454)	0	(2,454)	0	32,609	0	0	0	291	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		80	80	83	89	0	(10)	0	(10)	0	80	0	0	0	1	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		14	14	15	17	0	(2)	0	(2)	0	14	0	0	0	0	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		30	30	32	34	0	(3)	0	(3)	0	30	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		1,088	1,088	1,139	1,177	0	(88)	0	(88)	0	1,088	0	0	0	13	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		12	12	12	14	0	(2)	0	(2)	0	12	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		262	262	274	292	0	(30)	0	(30)	0	262	0	0	0	3	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		121	121	127	134	0	(13)	0	(13)	0	121	0	0	0	2	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		11,122	11,122	11,417	12,152	0	(1,031)	0	(1,031)	0	11,122	0	0	0	59	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		6	6	7	7	0	(1)	0	(1)	0	6	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		421	421	441	459	0	(38)	0	(38)	0	421	0	0	0	5	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		203	203	213	239	0	(36)	0	(36)	0	203	0	0	0	2	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL		1,863	1,863	1,954	2,001	0	(138)	0	(138)	0	1,863	0	0	0	23	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		113,637	113,637	116,212	119,820	0	(6,183)	0	(6,183)	0	113,637	0	0	0	1,324	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		294,048	294,048	301,841	308,698	0	(14,650)	0	(14,650)	0	294,048	0	0	0	2,191	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		3,691	3,691	3,780	3,869	0	(179)	0	(179)	0	3,691	0	0	0	20	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		24,277	24,277	24,967	26,182	0	(1,905)	0	(1,905)	0	24,277	0	0	0	246	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		15,221	15,221	15,625	16,040	0	(819)	0	(819)	0	15,221	0	0	0	152	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		2,181	2,181	2,239	2,248	0	(67)	0	(67)	0	2,181	0	0	0	22	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		17,090	17,090	17,544	17,949	0	(859)	0	(859)	0	17,090	0	0	0	155	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		35,336	35,336	36,341	37,319	0	(1,983)	0	(1,983)	0	35,336	0	0	0	426	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		1,393	1,393	1,430	1,477	0	(84)	0	(84)	0	1,393	0	0	0	14	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		514	514	528	566	0	(52)	0	(52)	0	514	0	0	0	5	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		163	163	167	176	0	(13)	0	(13)	0	163	0	0	0	2	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		7,460	7,460	7,658	7,787	0	(327)	0	(327)	0	7,460	0	0	0	43	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL		417	417	406	409	0	8	0	8	0	417	0	0	0	4	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL		356	356	347	349	0	7	0	7	0	356	0	0	0	6	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL		787	787	767	772	0	15	0	15	0	787	0	0	0	11	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL		48,590	48,590	49,782	50,615	0	(2,025)	0	(2,025)	0	48,590	0	0	0	457	07/15/2022	1

QE053

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
313974	GW 1	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	3	3	3	3	0	0	0	0	0	3	0	0	0	0	0	07/15/2023	1
313974	LY 1	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	50	50	49	50	0	1	0	1	0	50	0	0	0	0	1	06/15/2023	1
313978	WA 2	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	39	39	38	38	0	1	0	1	0	39	0	0	0	0	0	08/15/2023	1
313980	NP 5	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	295	295	288	290	0	6	0	6	0	295	0	0	0	3	0	09/15/2023	1
313980	X8 2	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	441	441	430	433	0	8	0	8	0	441	0	0	0	5	0	09/15/2023	1
313981	X2 3	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	47	47	46	46	0	1	0	1	0	47	0	0	0	1	0	10/15/2023	1
313983	2A 5	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	135	135	131	132	0	3	0	3	0	135	0	0	0	2	0	11/15/2023	1
313984	7K 6	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	115	115	112	113	0	2	0	2	0	115	0	0	0	1	0	11/15/2023	1
313986	JN 2	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	32	32	31	31	0	1	0	1	0	32	0	0	0	0	0	12/15/2023	1
313986	TU 5	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	8	8	8	8	0	0	0	0	0	8	0	0	0	0	0	12/15/2023	1
31356F	JE 2	FHLMC GOLD PASSTHRU	7.000	06/15/2009	PAID ON PRINCIPAL	189	189	184	184	0	4	0	4	0	189	0	0	0	2	0	04/15/2023	1
3128GK	RX 4	FHLMC GOLD PASSTHRU	5.500	06/15/2009	PAID ON PRINCIPAL	40,178	40,178	40,203	40,203	0	(25)	0	(25)	0	40,178	0	0	0	335	0	05/15/2016	1
3128GK	TP 9	FHLMC GOLD PASSTHRU	5.500	06/15/2009	PAID ON PRINCIPAL	22,639	22,639	22,653	22,672	0	(33)	0	(33)	0	22,639	0	0	0	208	0	04/15/2016	1
3128H4	H9 3	FHLMC GOLD PASSTHRU	5.000	06/15/2009	PAID ON PRINCIPAL	66,683	66,683	67,705	67,598	0	(914)	0	(914)	0	66,683	0	0	0	429	0	05/15/2018	1
3128H4	UX 5	FHLMC GOLD PASSTHRU	5.000	06/15/2009	PAID ON PRINCIPAL	3,267	3,267	3,317	3,311	0	(44)	0	(44)	0	3,267	0	0	0	27	0	06/15/2018	1
3128H4	5W 5	FHLMC GOLD PASSTHRU	5.000	06/15/2009	PAID ON PRINCIPAL	1,790	1,790	1,817	1,818	0	(28)	0	(28)	0	1,790	0	0	0	15	0	06/15/2018	1
3128H5	AQ 9	FHLMC GOLD PASSTHRU	5.000	06/15/2009	PAID ON PRINCIPAL	14,195	14,195	14,412	14,395	0	(200)	0	(200)	0	14,195	0	0	0	76	0	06/15/2018	1
3128H6	BH 6	FHLMC GOLD PASSTHRU	5.000	06/15/2009	PAID ON PRINCIPAL	174,048	174,048	176,713	176,157	0	(2,109)	0	(2,109)	0	174,048	0	0	0	1,228	0	07/15/2018	1
3128H6	BP 8	FHLMC GOLD PASSTHRU	5.000	06/15/2009	PAID ON PRINCIPAL	91,070	91,070	92,465	92,058	0	(988)	0	(988)	0	91,070	0	0	0	561	0	07/15/2018	1
31283H	GS 8	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL	817	817	857	938	0	(120)	0	(120)	0	817	0	0	0	11	0	03/15/2030	1
31283H	QF 5	FHLMC GOLD PASSTHRU	7.500	06/15/2009	PAID ON PRINCIPAL	1,460	1,460	1,531	1,649	0	(190)	0	(190)	0	1,460	0	0	0	18	0	12/15/2031	1
31283H	WY 7	FHLMC GOLD PASSTHRU	5.500	06/15/2009	PAID ON PRINCIPAL	8,808,864	8,808,864	8,787,852	8,788,027	0	20,837	0	20,837	0	8,808,864	0	0	0	80,419	0	06/15/2033	1
31283H	WZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL	701,804	701,804	719,859	728,044	0	(26,240)	0	(26,240)	0	701,804	0	0	0	6,750	0	04/15/2033	1
31283H	W9 2	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL	56,949	56,949	58,239	59,603	0	(2,655)	0	(2,655)	0	56,949	0	0	0	553	0	05/15/2033	1
31283H	Z2 4	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL	998,417	998,417	1,022,887	1,034,117	0	(35,699)	0	(35,699)	0	998,417	0	0	0	9,479	0	11/15/2033	1
31283H	Z5 7	FHLMC GOLD PASSTHRU	6.000	06/15/2009	PAID ON PRINCIPAL	900,513	900,513	922,549	933,795	0	(33,282)	0	(33,282)	0	900,513	0	0	0	8,725	0	02/15/2034	1
31282R	6A 7	FHLMC GOLD PASSTHRU	4.500	06/15/2009	PAID ON PRINCIPAL	415,868	415,868	421,846	424,536	0	(8,668)	0	(8,668)	0	415,868	0	0	0	3,126	0	11/15/2010	1
313615	L4 6	FNMA PASS TH #00050747	7.000	06/25/2009	PAID ON PRINCIPAL	6,262	6,262	5,850	5,958	0	304	0	304	0	6,262	0	0	0	79	0	06/25/2023	1
313615	ST 4	FNMA PASS TH #00050930	7.000	06/25/2009	PAID ON PRINCIPAL	122	122	116	118	0	4	0	4	0	122	0	0	0	2	0	11/25/2023	1
313615	TX 4	FNMA PASS TH #00050966	7.000	06/25/2009	PAID ON PRINCIPAL	2,209	2,209	2,091	2,122	0	88	0	88	0	2,209	0	0	0	23	0	01/25/2024	1
313615	UT 1	FNMA PASS TH #00050994	7.000	06/25/2009	PAID ON PRINCIPAL	711	711	667	679	0	32	0	32	0	711	0	0	0	7	0	03/25/2024	1
31368H	JA 2	FNMA PASS TH #00190257	7.000	06/25/2009	PAID ON PRINCIPAL	1,161	1,161	1,101	1,117	0	44	0	44	0	1,161	0	0	0	13	0	02/25/2024	1
31368H	KV 4	FNMA PASS TH #00190308	7.500	06/25/2009	PAID ON PRINCIPAL	3,108	3,108	3,237	3,588	0	(480)	0	(480)	0	3,108	0	0	0	37	0	09/25/2030	1
31368H	S6 1	FNMA PASS TH #00190541	7.000	06/25/2009	PAID ON PRINCIPAL	190	190	180	183	0	7	0	7	0	190	0	0	0	2	0	01/25/2024	1
31369B	LB 9	FNMA PASS TH #00205622	7.000	06/25/2009	PAID ON PRINCIPAL	647	647	609	621	0	26	0	26	0	647	0	0	0	8	0	05/25/2023	1
31370B	FK 3	FNMA PASS TH #00226170	7.000	06/25/2009	PAID ON PRINCIPAL	132	132	124	126	0	6	0	6	0	132	0	0	0	2	0	07/25/2023	1
31370D	H9 2	FNMA PASS TH #00228056	7.000	06/25/2009	PAID ON PRINCIPAL	236	236	224	229	0	7	0	7	0	236	0	0	0	3	0	07/25/2023	1
31370N	F9 2	FNMA PASS TH #00236092	7.000	06/25/2009	PAID ON PRINCIPAL	47	47	45	46	0	1	0	1	0	47	0	0	0	1	0	02/25/2024	1
31370P	MQ 1	FNMA PASS TH #00237167	7.000	06/25/2009	PAID ON PRINCIPAL	66	66	62	63	0	3	0	3	0	66	0	0	0	1	0	03/25/2024	1
31370V	A4 0	FNMA PASS TH #00242227	7.000	06/25/2009	PAID ON PRINCIPAL	446	446	417	424	0	22	0	22	0	446	0	0	0	5	0	10/25/2023	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31370W 3A 2	FNMA PASS TH #00243893 7.000		06/25/2009	PAID ON PRINCIPAL		760	760	723	734	0	27	0	27	0	760	0	0	0	5	11/25/2023	1
31370Y S7 8	FNMA PASS TH #00245442 7.000		06/25/2009	PAID ON PRINCIPAL		92	92	87	88	0	4	0	4	0	92	0	0	0	1	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #00245702 7.000		06/25/2009	PAID ON PRINCIPAL		36	36	34	34	0	1	0	1	0	36	0	0	0	0	01/25/2024	1
31371E TY 1	FNMA PASS TH #00249967 7.000		06/25/2009	PAID ON PRINCIPAL		10,608	10,608	9,911	10,124	0	484	0	484	0	10,608	0	0	0	184	01/25/2024	1
31371F JB 9	FNMA PASS TH #00250558 6.500		06/25/2009	PAID ON PRINCIPAL		566	566	535	547	0	20	0	20	0	566	0	0	0	6	04/25/2016	1
31371F J3 7	FNMA PASS TH #00250582 6.500		06/25/2009	PAID ON PRINCIPAL		1,574	1,574	1,487	1,525	0	49	0	49	0	1,574	0	0	0	17	04/25/2016	1
31371F KC 5	FNMA PASS TH #00250591 6.500		06/25/2009	PAID ON PRINCIPAL		576	576	545	560	0	16	0	16	0	576	0	0	0	6	05/25/2016	1
31371F K7 6	FNMA PASS TH #00250618 7.000		06/25/2009	PAID ON PRINCIPAL		1,508	1,508	1,495	1,498	0	10	0	10	0	1,508	0	0	0	10	06/25/2016	1
31371F L4 2	FNMA PASS TH #00250647 7.000		06/25/2009	PAID ON PRINCIPAL		330	330	327	328	0	2	0	2	0	330	0	0	0	4	07/25/2016	1
31371F RB 0	FNMA PASS TH #00250782 7.000		06/25/2009	PAID ON PRINCIPAL		780	780	774	775	0	6	0	6	0	780	0	0	0	9	10/25/2016	1
31371F SS 2	FNMA PASS TH #00250829 7.000		06/25/2009	PAID ON PRINCIPAL		657	657	651	653	0	4	0	4	0	657	0	0	0	8	11/25/2016	1
31371H 2F 4	FNMA PASS TH #00252874 7.500		06/25/2009	PAID ON PRINCIPAL		1,194	1,194	1,244	1,325	0	(132)	0	(132)	0	1,194	0	0	0	15	11/25/2029	1
31371J SC 9	FNMA PASS TH #00253515 7.500		06/25/2009	PAID ON PRINCIPAL		498	498	519	564	0	(66)	0	(66)	0	498	0	0	0	5	11/25/2030	1
31371J 5D 2	FNMA PASS TH #00253844 5.500		06/25/2009	PAID ON PRINCIPAL		75,713	75,713	75,098	75,098	0	615	0	615	0	75,713	0	0	0	744	06/25/2016	1
31371K DN 8	FNMA PASS TH #00254009 7.500		06/25/2009	PAID ON PRINCIPAL		2,197	2,197	2,288	2,431	0	(234)	0	(234)	0	2,197	0	0	0	25	10/25/2031	1
31371K ET 4	FNMA PASS TH #00254046 5.500		06/25/2009	PAID ON PRINCIPAL		7,999	7,999	7,952	7,954	0	45	0	45	0	7,999	0	0	0	73	11/25/2016	1
31371K H5 3	FNMA PASS TH #00254152 5.000		06/25/2009	PAID ON PRINCIPAL		6,093	6,093	5,929	5,954	0	139	0	139	0	6,093	0	0	0	51	12/25/2016	1
31371K RC 7	FNMA PASS TH #00254383 7.500		06/25/2009	PAID ON PRINCIPAL		5,143	5,143	5,377	5,628	0	(485)	0	(485)	0	5,143	0	0	0	84	06/25/2032	1
31371K 2V 2	FNMA PASS TH #00254688 5.500		06/25/2009	PAID ON PRINCIPAL		565,574	565,574	579,978	579,982	0	(14,408)	0	(14,408)	0	565,574	0	0	0	5,036	03/25/2023	1
31371K 2X 8	FNMA PASS TH #00254690 5.500		06/25/2009	PAID ON PRINCIPAL		703,426	703,426	718,483	718,480	0	(15,054)	0	(15,054)	0	703,426	0	0	0	6,572	04/25/2023	1
31371K 5X 5	FNMA PASS TH #00254762 5.000		06/25/2009	PAID ON PRINCIPAL		196,468	196,468	196,038	196,043	0	425	0	425	0	196,468	0	0	0	1,671	05/25/2023	1
31371L A8 2	FNMA PASS TH #00254831 5.000		06/25/2009	PAID ON PRINCIPAL		166,234	166,234	165,871	165,867	0	367	0	367	0	166,234	0	0	0	1,391	08/25/2023	1
31371L A9 0	FNMA PASS TH #00254832 5.500		06/25/2009	PAID ON PRINCIPAL		1,280,445	1,280,445	1,309,255	1,308,705	0	(28,259)	0	(28,259)	0	1,280,445	0	0	0	12,174	08/25/2023	1
31371L DM 8	FNMA PASS TH #00254908 5.000		06/25/2009	PAID ON PRINCIPAL		439,322	439,322	442,205	441,711	0	(2,389)	0	(2,389)	0	439,322	0	0	0	3,677	09/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		06/25/2009	PAID ON PRINCIPAL		63,927	63,927	64,067	63,990	0	(63)	0	(63)	0	63,927	0	0	0	479	11/25/2018	1
31371L FC 8	FNMA PASS TH #00254963 5.500		06/25/2009	PAID ON PRINCIPAL		895	895	914	914	0	(18)	0	(18)	0	895	0	0	0	8	10/25/2023	1
31371L F3 8	FNMA PASS TH #00254986 5.500		06/25/2009	PAID ON PRINCIPAL		315,179	315,179	321,876	321,762	0	(6,583)	0	(6,583)	0	315,179	0	0	0	2,835	11/25/2023	1
31371L HY 8	FNMA PASS TH #00255047 5.500		06/25/2009	PAID ON PRINCIPAL		220,735	220,735	225,426	225,188	0	(4,453)	0	(4,453)	0	220,735	0	0	0	1,851	01/25/2024	1
31371L JU 4	FNMA PASS TH #00255075 5.500		06/25/2009	PAID ON PRINCIPAL		528,387	528,387	541,844	540,999	0	(12,612)	0	(12,612)	0	528,387	0	0	0	4,996	02/25/2024	1
31371S KE 3	FNMA PASS TH #00260493 7.000		06/25/2009	PAID ON PRINCIPAL		103	103	98	99	0	3	0	3	0	103	0	0	0	1	01/25/2024	1
31371S KF 0	FNMA PASS TH #00260494 7.000		06/25/2009	PAID ON PRINCIPAL		40	40	38	39	0	1	0	1	0	40	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #00261320 7.000		06/25/2009	PAID ON PRINCIPAL		56	56	53	54	0	2	0	2	0	56	0	0	0	1	12/25/2023	1
31371W RC 1	FNMA PASS TH #00264283 7.000		06/25/2009	PAID ON PRINCIPAL		59	59	57	58	0	1	0	1	0	59	0	0	0	1	01/25/2024	1
31371W XQ 3	FNMA PASS TH #00264487 7.000		06/25/2009	PAID ON PRINCIPAL		1,088	1,088	1,034	1,067	0	21	0	21	0	1,088	0	0	0	13	12/25/2023	1
31371X JM 6	FNMA PASS TH #00264968 7.000		06/25/2009	PAID ON PRINCIPAL		256	256	240	245	0	11	0	11	0	256	0	0	0	3	01/25/2024	1
31371Y WX 5	FNMA PASS TH #00266262 7.000		06/25/2009	PAID ON PRINCIPAL		54	54	50	51	0	3	0	3	0	54	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #00266666 7.000		06/25/2009	PAID ON PRINCIPAL		179	179	171	174	0	5	0	5	0	179	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #00266747 7.000		06/25/2009	PAID ON PRINCIPAL		328	328	308	315	0	13	0	13	0	328	0	0	0	4	01/25/2024	1
31372A RE 4	FNMA PASS TH #00266985 7.000		06/25/2009	PAID ON PRINCIPAL		1,541	1,541	1,464	1,480	0	61	0	61	0	1,541	0	0	0	18	03/25/2024	1
31372B JB 7	FNMA PASS TH #00267658 7.000		06/25/2009	PAID ON PRINCIPAL		155	155	148	150	0	5	0	5	0	155	0	0	0	2	01/25/2024	1

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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	Forfeign	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)
31372B	SR 2		06/25/2009	PAID ON PRINCIPAL		15	15	14	14	0	1	0	1	0	15	0	0	0	0	01/25/2024	1
31372C	H8 4		06/25/2009	PAID ON PRINCIPAL		163	163	156	158	0	5	0	5	0	163	0	0	0	0	01/25/2024	1
31372C	VA 3		06/25/2009	PAID ON PRINCIPAL		30	30	28	28	0	1	0	1	0	30	0	0	0	0	01/25/2024	1
31372D	AM 8		06/25/2009	PAID ON PRINCIPAL		856	856	814	827	0	29	0	29	0	856	0	0	0	0	01/25/2024	1
31372G	LE 7		06/25/2009	PAID ON PRINCIPAL		34	34	32	33	0	1	0	1	0	34	0	0	0	0	02/25/2024	1
31372G	R8 4		06/25/2009	PAID ON PRINCIPAL		93	93	89	90	0	3	0	3	0	93	0	0	0	0	03/25/2024	1
31372H	2U 0		06/25/2009	PAID ON PRINCIPAL		1,816	1,816	1,721	1,746	0	70	0	70	0	1,816	0	0	0	0	02/25/2024	1
31372K	N7 1		06/25/2009	PAID ON PRINCIPAL		140	140	134	137	0	4	0	4	0	140	0	0	0	0	03/25/2024	1
31372L	LW 6		06/25/2009	PAID ON PRINCIPAL		70	70	67	68	0	2	0	2	0	70	0	0	0	0	04/25/2024	1
31372M	BC 9		06/25/2009	PAID ON PRINCIPAL		421	421	410	413	0	8	0	8	0	421	0	0	0	0	04/25/2024	1
31372N	V4 3		05/25/2009	PAID ON PRINCIPAL		1,024	1,024	961	994	0	30	0	30	0	1,024	0	0	0	0	04/25/2024	1
31372N	ZA 5		06/25/2009	PAID ON PRINCIPAL		349	349	332	337	0	12	0	12	0	349	0	0	0	0	03/25/2024	1
31372P	4L 0		06/25/2009	PAID ON PRINCIPAL		123	123	117	119	0	4	0	4	0	123	0	0	0	0	04/25/2024	1
31372Q	CQ 8		06/25/2009	PAID ON PRINCIPAL		3,143	3,143	2,958	3,021	0	123	0	123	0	3,143	0	0	0	0	05/25/2024	1
31372R	LH 6		06/25/2009	PAID ON PRINCIPAL		530	530	506	510	0	20	0	20	0	530	0	0	0	0	04/25/2024	1
31372R	XQ 3		06/25/2009	PAID ON PRINCIPAL		857	857	807	825	0	32	0	32	0	857	0	0	0	0	05/25/2024	1
31372U	FW 3		06/25/2009	PAID ON PRINCIPAL		396	396	372	379	0	17	0	17	0	396	0	0	0	0	05/25/2024	1
31372U	FY 9		06/25/2009	PAID ON PRINCIPAL		4,225	4,225	3,976	4,051	0	174	0	174	0	4,225	0	0	0	0	05/25/2024	1
31372V	DS 2		06/25/2009	PAID ON PRINCIPAL		67	67	64	65	0	2	0	2	0	67	0	0	0	0	04/25/2024	1
31372V	EQ 5		06/25/2009	PAID ON PRINCIPAL		12,666	12,666	11,956	12,224	0	442	0	442	0	12,666	0	0	0	0	05/25/2024	1
31373N	FL 2		06/25/2009	PAID ON PRINCIPAL		383	383	369	369	0	13	0	13	0	383	0	0	0	0	05/25/2016	1
31373U	F3 6		06/25/2009	PAID ON PRINCIPAL		13,234	13,234	12,402	12,440	0	794	0	794	0	13,234	0	0	0	0	09/25/2025	1
31373U	N2 9		06/25/2009	PAID ON PRINCIPAL		188	188	196	203	0	(15)	0	(15)	0	188	0	0	0	0	04/25/2026	1
31374A	LR 9		06/25/2009	PAID ON PRINCIPAL		1,930	1,930	1,834	1,871	0	59	0	59	0	1,930	0	0	0	0	05/25/2024	1
31374F	TA 7		06/25/2009	PAID ON PRINCIPAL		175	175	173	173	0	1	0	1	0	175	0	0	0	0	03/25/2014	1
31375A	7L 7		06/25/2009	PAID ON PRINCIPAL		241	241	222	224	0	17	0	17	0	241	0	0	0	0	11/25/2025	1
31375D	U7 6		06/25/2009	PAID ON PRINCIPAL		243	243	224	225	0	17	0	17	0	243	0	0	0	0	11/25/2025	1
31375D	4U 4		06/25/2009	PAID ON PRINCIPAL		410	410	379	382	0	28	0	28	0	410	0	0	0	0	12/25/2025	1
31375D	5F 6		06/25/2009	PAID ON PRINCIPAL		3,254	3,254	3,005	3,045	0	209	0	209	0	3,254	0	0	0	0	12/25/2025	1
31375F	LS 5		06/25/2009	PAID ON PRINCIPAL		15	15	15	15	0	0	0	0	0	15	0	0	0	0	01/25/2016	1
31375F	4Z 8		06/25/2009	PAID ON PRINCIPAL		14,325	14,325	13,714	13,859	0	466	0	466	0	14,325	0	0	0	0	06/25/2024	1
31375M	HX 4		06/25/2009	PAID ON PRINCIPAL		170	170	161	165	0	5	0	5	0	170	0	0	0	0	03/25/2016	1
31375P	ZX 7		06/25/2009	PAID ON PRINCIPAL		101	101	96	99	0	2	0	2	0	101	0	0	0	0	04/25/2016	1
31375R	SY 9		06/25/2009	PAID ON PRINCIPAL		413	413	390	399	0	14	0	14	0	413	0	0	0	0	04/25/2016	1
31375S	CQ 1		06/25/2009	PAID ON PRINCIPAL		30,617	30,617	28,924	29,599	0	1,019	0	1,019	0	30,617	0	0	0	0	04/25/2016	1
31375V	QY 2		06/25/2009	PAID ON PRINCIPAL		2,082	2,082	1,966	2,012	0	70	0	70	0	2,082	0	0	0	0	06/25/2016	1
31375W	2M 2		06/25/2009	PAID ON PRINCIPAL		800	800	793	795	0	5	0	5	0	800	0	0	0	0	07/25/2016	1
31376A	AV 0		06/25/2009	PAID ON PRINCIPAL		1,295	1,295	1,223	1,256	0	39	0	39	0	1,295	0	0	0	0	06/25/2016	1
31376D	Q2 1		06/25/2009	PAID ON PRINCIPAL		1,241	1,241	1,172	1,214	0	27	0	27	0	1,241	0	0	0	0	07/25/2016	1
31376G	FU 4		06/25/2009	PAID ON PRINCIPAL		229	229	227	227	0	2	0	2	0	229	0	0	0	0	08/25/2016	1
31376Q	N3 3		06/25/2009	PAID ON PRINCIPAL		1,447	1,447	1,435	1,438	0	9	0	9	0	1,447	0	0	0	0	10/25/2016	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31376Q	TY 9		06/25/2009	PAID ON PRINCIPAL		1,562	1,562	1,548	1,550	0	11	0	11	0	1,562	0	0	0	18	10/25/2016	1
31376R	6H 9		06/25/2009	PAID ON PRINCIPAL		6,151	6,151	5,936	5,951	0	200	0	200	0	6,151	0	0	0	77	11/25/2026	1
31376U	MV 3		06/25/2009	PAID ON PRINCIPAL		1,007	1,007	972	977	0	30	0	30	0	1,007	0	0	0	13	12/25/2026	1
31376Y	LA 2		06/25/2009	PAID ON PRINCIPAL		449	449	451	451	0	(2)	0	(2)	0	449	0	0	0	6	01/25/2027	1
31376Z	5U 3		04/25/2009	PAID ON PRINCIPAL		153,821	153,821	148,529	148,939	0	4,883	0	4,883	0	153,821	0	0	0	961	02/25/2027	1
31378B	Q6 4		06/25/2009	PAID ON PRINCIPAL		656	656	657	656	0	(0)	0	(0)	0	656	0	0	0	8	07/25/2027	1
31378R	S5 9		06/25/2009	PAID ON PRINCIPAL		28	28	28	28	0	(0)	0	(0)	0	28	0	0	0	0	12/25/2027	1
31378R	S8 3		06/25/2009	PAID ON PRINCIPAL		5,075	5,075	5,086	5,084	0	(9)	0	(9)	0	5,075	0	0	0	55	12/25/2027	1
31379F	J3 9		06/25/2009	PAID ON PRINCIPAL		677	677	688	686	0	(9)	0	(9)	0	677	0	0	0	8	03/25/2028	1
31379P	H5 4		06/25/2009	PAID ON PRINCIPAL		581	581	590	590	0	(8)	0	(8)	0	581	0	0	0	7	05/25/2028	1
31379T	BL 7		06/25/2009	PAID ON PRINCIPAL		4,077	4,077	4,060	4,060	0	17	0	17	0	4,077	0	0	0	43	06/25/2028	1
31379T	G5 7		06/25/2009	PAID ON PRINCIPAL		8,296	8,296	8,260	8,261	0	35	0	35	0	8,296	0	0	0	87	06/25/2028	1
31383C	XT 7		06/25/2009	PAID ON PRINCIPAL		8	8	9	10	0	(1)	0	(1)	0	8	0	0	0	0	09/25/2029	1
31383M	HJ 5		06/25/2009	PAID ON PRINCIPAL		56	56	58	63	0	(7)	0	(7)	0	56	0	0	0	1	08/25/2029	1
31383M	S7 9		06/25/2009	PAID ON PRINCIPAL		116	116	121	121	0	(6)	0	(6)	0	116	0	0	0	1	08/25/2029	1
31383R	VB 5		06/25/2009	PAID ON PRINCIPAL		147	147	153	161	0	(13)	0	(13)	0	147	0	0	0	2	09/25/2029	1
31383S	DT 4		06/25/2009	PAID ON PRINCIPAL		150	150	157	164	0	(13)	0	(13)	0	150	0	0	0	2	08/25/2029	1
31384E	T8 3		06/25/2009	PAID ON PRINCIPAL		143	143	149	159	0	(16)	0	(16)	0	143	0	0	0	2	01/25/2030	1
31384H	PU 1		06/25/2009	PAID ON PRINCIPAL		8	8	9	10	0	(1)	0	(1)	0	8	0	0	0	0	05/25/2030	1
31384K	XD 3		06/25/2009	PAID ON PRINCIPAL		75	75	78	85	0	(10)	0	(10)	0	75	0	0	0	1	05/25/2030	1
31384S	E2 1		06/25/2009	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T	FM 4		06/25/2009	PAID ON PRINCIPAL		17	17	18	20	0	(3)	0	(3)	0	17	0	0	0	0	05/25/2030	1
31384V	L7 5		06/25/2009	PAID ON PRINCIPAL		40,471	40,471	42,241	44,866	0	(4,395)	0	(4,395)	0	40,471	0	0	0	404	12/25/2029	1
31384V	UY 6		06/25/2009	PAID ON PRINCIPAL		2,944	2,944	3,065	3,319	0	(375)	0	(375)	0	2,944	0	0	0	37	05/25/2030	1
31385B	5J 0		06/25/2009	PAID ON PRINCIPAL		70	70	73	82	0	(11)	0	(11)	0	70	0	0	0	1	05/25/2030	1
31385C	QU 0		06/25/2009	PAID ON PRINCIPAL		37	37	38	42	0	(5)	0	(5)	0	37	0	0	0	0	07/25/2030	1
31385F	Z3 3		06/25/2009	PAID ON PRINCIPAL		981	981	1,022	1,130	0	(149)	0	(149)	0	981	0	0	0	12	06/25/2030	1
31385H	QW 5		06/25/2009	PAID ON PRINCIPAL		20,398	20,398	21,254	21,295	0	(897)	0	(897)	0	20,398	0	0	0	220	07/25/2016	1
31385H	YA 4		06/25/2009	PAID ON PRINCIPAL		6,848	6,848	7,129	7,155	0	(307)	0	(307)	0	6,848	0	0	0	65	11/25/2016	1
31385H	5H 1		06/25/2009	PAID ON PRINCIPAL		5,832	5,832	6,073	6,523	0	(691)	0	(691)	0	5,832	0	0	0	67	02/25/2032	1
31385J	D4 7		06/25/2009	PAID ON PRINCIPAL		6,734	6,734	7,010	7,024	0	(291)	0	(291)	0	6,734	0	0	0	66	05/25/2017	1
31385N	JX 8		06/25/2009	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385Q	2U 5		06/25/2009	PAID ON PRINCIPAL		264	264	275	299	0	(35)	0	(35)	0	264	0	0	0	3	09/25/2030	1
31385R	6U 9		06/25/2009	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U	H9 7		06/25/2009	PAID ON PRINCIPAL		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	09/25/2030	1
31385X	M8 7		06/25/2009	PAID ON PRINCIPAL		550,399	550,399	542,895	543,488	0	6,911	0	6,911	0	550,399	0	0	0	4,408	10/25/2033	1
31386C	Y4 8		06/25/2009	PAID ON PRINCIPAL		60	60	63	69	0	(9)	0	(9)	0	60	0	0	0	1	12/25/2030	1
31386H	TX 9		06/25/2009	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S	PK 7		06/25/2009	PAID ON PRINCIPAL		10,657	10,657	10,594	10,588	0	69	0	69	0	10,657	0	0	0	98	04/25/2016	1
31386T	MD 4		06/25/2009	PAID ON PRINCIPAL		4,757	4,757	4,729	4,727	0	29	0	29	0	4,757	0	0	0	44	04/25/2016	1

QE057

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31386Y B2 9	FNMA PASS TH #00577057 5.500		06/25/2009	PAID ON PRINCIPAL		48,085	48,085	47,800	47,810	0	275	0	275	0	48,085	0	0	0	441	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #00577883 5.500		06/25/2009	PAID ON PRINCIPAL		50,576	50,576	50,165	50,167	0	409	0	409	0	50,576	0	0	0	569	04/25/2016	1
31387A 5D 3	FNMA PASS TH #00578744 5.500		06/25/2009	PAID ON PRINCIPAL		11,636	11,636	11,567	11,568	0	68	0	68	0	11,636	0	0	0	111	04/25/2016	1
31387C MD 0	FNMA PASS TH #00580056 5.000		06/25/2009	PAID ON PRINCIPAL		48,858	48,858	47,545	47,885	0	973	0	973	0	48,858	0	0	0	308	07/25/2016	1
31387C QW 4	FNMA PASS TH #00580169 5.500		06/25/2009	PAID ON PRINCIPAL		10,223	10,223	10,223	10,239	0	(16)	0	(16)	0	10,223	0	0	0	95	09/25/2016	1
31387C VM 0	FNMA PASS TH #00580320 5.500		06/25/2009	PAID ON PRINCIPAL		85,274	85,274	85,021	85,019	0	255	0	255	0	85,274	0	0	0	581	05/25/2016	1
31387S 5E 2	FNMA PASS TH #00593145 5.500		06/25/2009	PAID ON PRINCIPAL		105,370	105,370	105,345	105,336	0	34	0	34	0	105,370	0	0	0	825	08/25/2016	1
31387U D7 3	FNMA PASS TH #00594226 7.500		06/25/2009	PAID ON PRINCIPAL		229	229	229	243	0	(14)	0	(14)	0	229	0	0	0	3	05/25/2030	1
31387X JK 2	FNMA PASS TH #00597066 5.500		06/25/2009	PAID ON PRINCIPAL		24,601	24,601	24,595	24,579	0	22	0	22	0	24,601	0	0	0	226	09/25/2016	1
31387X UC 7	FNMA PASS TH #00597379 6.000		06/25/2009	PAID ON PRINCIPAL		8,233	8,233	8,588	8,682	0	(450)	0	(450)	0	8,233	0	0	0	82	09/25/2016	1
31388A LE 2	FNMA PASS TH #00598925 5.500		06/25/2009	PAID ON PRINCIPAL		9,010	9,010	9,106	9,125	0	(116)	0	(116)	0	9,010	0	0	0	81	12/25/2016	1
31388D ZE 1	FNMA PASS TH #00602041 5.500		06/25/2009	PAID ON PRINCIPAL		14,206	14,206	14,203	14,204	0	2	0	2	0	14,206	0	0	0	130	08/25/2016	1
31388D 5H 7	FNMA PASS TH #00602148 5.500		06/25/2009	PAID ON PRINCIPAL		14,030	14,030	13,916	13,919	0	111	0	111	0	14,030	0	0	0	132	09/25/2016	1
31388J JD 8	FNMA PASS TH #00606060 5.500		06/25/2009	PAID ON PRINCIPAL		22,749	22,749	22,743	22,747	0	1	0	1	0	22,749	0	0	0	168	10/25/2016	1
31388K CJ 9	FNMA PASS TH #00606773 5.500		06/25/2009	PAID ON PRINCIPAL		23,078	23,078	23,072	23,066	0	11	0	11	0	23,078	0	0	0	212	10/25/2016	1
31388K XQ 0	FNMA PASS TH #00607387 6.000		06/25/2009	PAID ON PRINCIPAL		3,304	3,304	3,447	3,509	0	(205)	0	(205)	0	3,304	0	0	0	32	11/25/2016	1
31388M J2 5	FNMA PASS TH #00608781 5.500		06/25/2009	PAID ON PRINCIPAL		129,794	129,794	128,699	128,739	0	1,054	0	1,054	0	129,794	0	0	0	1,264	10/25/2016	1
31388M KG 2	FNMA PASS TH #00608795 5.500		06/25/2009	PAID ON PRINCIPAL		191,190	191,190	190,055	190,089	0	1,101	0	1,101	0	191,190	0	0	0	1,827	10/25/2016	1
31388M T5 7	FNMA PASS TH #00609072 6.000		06/25/2009	PAID ON PRINCIPAL		10,405	10,405	10,853	11,144	0	(739)	0	(739)	0	10,405	0	0	0	120	09/25/2016	1
31388N CT 1	FNMA PASS TH #00609482 5.500		06/25/2009	PAID ON PRINCIPAL		54,488	54,488	54,483	54,485	0	2	0	2	0	54,488	0	0	0	569	10/25/2016	1
31388N C3 8	FNMA PASS TH #00609490 7.500		06/25/2009	PAID ON PRINCIPAL		214	214	223	235	0	(21)	0	(21)	0	214	0	0	0	3	10/25/2031	1
31388N DP 8	FNMA PASS TH #00609510 5.500		06/25/2009	PAID ON PRINCIPAL		51,135	51,135	51,123	51,132	0	3	0	3	0	51,135	0	0	0	377	10/25/2016	1
31388N EK 8	FNMA PASS TH #00609538 5.500		06/25/2009	PAID ON PRINCIPAL		51,540	51,540	51,121	51,115	0	425	0	425	0	51,540	0	0	0	592	10/25/2016	1
31388N ET 9	FNMA PASS TH #00609546 5.500		06/25/2009	PAID ON PRINCIPAL		137,787	137,787	137,378	137,380	0	406	0	406	0	137,787	0	0	0	1,266	10/25/2016	1
31388N EU 6	FNMA PASS TH #00609547 6.000		06/25/2009	PAID ON PRINCIPAL		31,330	31,330	32,616	32,730	0	(1,399)	0	(1,399)	0	31,330	0	0	0	293	10/25/2016	1
31388N E2 8	FNMA PASS TH #00609553 5.500		06/25/2009	PAID ON PRINCIPAL		29,894	29,894	29,887	29,894	0	(1)	0	(1)	0	29,894	0	0	0	347	10/25/2016	1
31388P P7 0	FNMA PASS TH #00610746 5.500		06/25/2009	PAID ON PRINCIPAL		5,608	5,608	5,575	5,575	0	33	0	33	0	5,608	0	0	0	52	11/25/2016	1
31388P XP 1	FNMA PASS TH #00610986 5.500		06/25/2009	PAID ON PRINCIPAL		35,666	35,666	35,454	35,464	0	202	0	202	0	35,666	0	0	0	333	10/25/2016	1
31388Q FL 8	FNMA PASS TH #00611371 5.000		06/25/2009	PAID ON PRINCIPAL		6,897	6,897	6,712	6,748	0	149	0	149	0	6,897	0	0	0	58	10/25/2016	1
31388Q HX 0	FNMA PASS TH #00611446 5.500		06/25/2009	PAID ON PRINCIPAL		15,488	15,488	15,396	15,395	0	93	0	93	0	15,488	0	0	0	143	11/25/2016	1
31388R C4 7	FNMA PASS TH #00612191 5.000		06/25/2009	PAID ON PRINCIPAL		6,800	6,800	6,617	6,596	0	203	0	203	0	6,800	0	0	0	57	11/25/2016	1
31388R FS 1	FNMA PASS TH #00612277 5.500		06/25/2009	PAID ON PRINCIPAL		48,988	48,988	48,697	48,713	0	275	0	275	0	48,988	0	0	0	623	10/25/2016	1
31388R TN 7	FNMA PASS TH #00612657 5.500		06/25/2009	PAID ON PRINCIPAL		70,867	70,867	70,446	70,445	0	423	0	423	0	70,867	0	0	0	772	10/25/2016	1
31388R 4L 8	FNMA PASS TH #00612927 5.500		06/25/2009	PAID ON PRINCIPAL		10,934	10,934	11,051	11,076	0	(142)	0	(142)	0	10,934	0	0	0	136	12/25/2016	1
31388T KX 0	FNMA PASS TH #00614210 5.500		06/25/2009	PAID ON PRINCIPAL		36,418	36,418	36,808	36,745	0	(327)	0	(327)	0	36,418	0	0	0	265	12/25/2016	1
31388T KY 8	FNMA PASS TH #00614211 5.500		06/25/2009	PAID ON PRINCIPAL		180,888	180,888	182,824	182,347	0	(1,459)	0	(1,459)	0	180,888	0	0	0	1,160	12/25/2016	1
31388U S2 7	FNMA PASS TH #00615337 5.500		06/25/2009	PAID ON PRINCIPAL		14,242	14,242	14,394	14,413	0	(172)	0	(172)	0	14,242	0	0	0	131	12/25/2016	1
31388V V4 7	FNMA PASS TH #00616335 5.500		06/25/2009	PAID ON PRINCIPAL		134,087	134,087	135,523	135,668	0	(1,580)	0	(1,580)	0	134,087	0	0	0	1,277	12/25/2016	1
31388V XR 4	FNMA PASS TH #00616388 5.500		06/25/2009	PAID ON PRINCIPAL		109,580	109,580	110,753	110,802	0	(1,222)	0	(1,222)	0	109,580	0	0	0	1,325	12/25/2016	1
31388V 5C 8	FNMA PASS TH #00616543 5.000		06/25/2009	PAID ON PRINCIPAL		271,396	271,396	264,102	265,840	0	5,556	0	5,556	0	271,396	0	0	0	2,333	12/25/2016	1

QE05 8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31389E FJ 9	FNMA PASS TH #00623069 6.000		06/25/2009	PAID ON PRINCIPAL		12,447	12,447	12,981	13,075	0	(628)	0	(628)	0	12,447	0	0	0	125	12/25/2016	1
31389J B7 8	FNMA PASS TH #00626562 6.000		06/25/2009	PAID ON PRINCIPAL		57,377	57,377	59,731	60,338	0	(2,961)	0	(2,961)	0	57,377	0	0	0	575	02/25/2017	1
31389K K2 9	FNMA PASS TH #00626813 6.000		06/25/2009	PAID ON PRINCIPAL		39,494	39,494	41,197	41,364	0	(1,870)	0	(1,870)	0	39,494	0	0	0	401	07/25/2017	1
31389N 5H 4	FNMA PASS TH #00630948 6.000		06/25/2009	PAID ON PRINCIPAL		11,813	11,813	12,322	12,463	0	(650)	0	(650)	0	11,813	0	0	0	102	02/25/2017	1
31389Y M7 3	FNMA PASS TH #00639482 7.500		06/25/2009	PAID ON PRINCIPAL		1,260	1,260	1,317	1,408	0	(149)	0	(149)	0	1,260	0	0	0	16	01/25/2032	1
31390E R9 5	FNMA PASS TH #00644112 6.000		06/25/2009	PAID ON PRINCIPAL		5,525	5,525	5,764	5,883	0	(358)	0	(358)	0	5,525	0	0	0	41	05/25/2017	1
31390F ND 7	FNMA PASS TH #00644888 6.000		06/25/2009	PAID ON PRINCIPAL		8,418	8,418	8,781	8,929	0	(512)	0	(512)	0	8,418	0	0	0	110	06/25/2017	1
31390K RG 5	FNMA PASS TH #00648587 7.500		06/25/2009	PAID ON PRINCIPAL		28,400	28,400	29,689	31,757	0	(3,357)	0	(3,357)	0	28,400	0	0	0	355	05/25/2032	1
31390L 2C 9	FNMA PASS TH #00649771 6.000		06/25/2009	PAID ON PRINCIPAL		32,354	32,354	33,749	34,103	0	(1,750)	0	(1,750)	0	32,354	0	0	0	392	06/25/2017	1
31390S 3R 0	FNMA PASS TH #00655208 6.000		06/25/2009	PAID ON PRINCIPAL		30,673	30,673	31,996	32,119	0	(1,446)	0	(1,446)	0	30,673	0	0	0	319	09/25/2017	1
31391E HS 3	FNMA PASS TH #00664541 6.000		06/25/2009	PAID ON PRINCIPAL		12,736	12,736	13,285	13,582	0	(847)	0	(847)	0	12,736	0	0	0	128	10/25/2017	1
31391F DW 5	FNMA PASS TH #00665317 6.000		06/25/2009	PAID ON PRINCIPAL		45,625	45,625	47,582	47,617	0	(1,992)	0	(1,992)	0	45,625	0	0	0	558	10/25/2017	1
31400E QQ 6	FNMA PASS TH #00685463 5.000		06/25/2009	PAID ON PRINCIPAL		100,891	100,891	103,366	102,779	0	(1,889)	0	(1,889)	0	100,891	0	0	0	815	03/25/2018	1
31401B QB 4	FNMA PASS TH #00703450 5.000		06/25/2009	PAID ON PRINCIPAL		477,609	477,609	489,330	488,259	0	(10,650)	0	(10,650)	0	477,609	0	0	0	4,413	06/25/2018	1
31401C KL 6	FNMA PASS TH #00704199 5.000		06/25/2009	PAID ON PRINCIPAL		64,591	64,591	66,176	66,012	0	(1,422)	0	(1,422)	0	64,591	0	0	0	539	06/25/2018	1
31401H NK 4	FNMA PASS TH #00708794 5.000		06/25/2009	PAID ON PRINCIPAL		125,670	125,670	128,754	128,457	0	(2,787)	0	(2,787)	0	125,670	0	0	0	860	06/25/2018	1
31401M BR 1	FNMA PASS TH #00712048 5.500		06/25/2009	PAID ON PRINCIPAL		20,385	20,385	20,822	20,951	0	(566)	0	(566)	0	20,385	0	0	0	192	07/25/2033	1
31401X LS 4	FNMA PASS TH #00721337 5.000		06/25/2009	PAID ON PRINCIPAL		1,218,045	1,218,045	1,247,701	1,240,019	0	(21,975)	0	(21,975)	0	1,218,045	0	0	0	10,021	06/25/2018	1
31402C QM 7	FNMA PASS TH #00725060 6.000		06/25/2009	PAID ON PRINCIPAL		3,434	3,434	3,514	3,562	0	(128)	0	(128)	0	3,434	0	0	0	35	01/25/2034	1
31402D VH 0	FNMA PASS TH #00726116 5.000		06/25/2009	PAID ON PRINCIPAL		203,288	203,288	208,252	207,215	0	(3,926)	0	(3,926)	0	203,288	0	0	0	1,416	08/25/2018	1
31402J ER 4	FNMA PASS TH #00730144 5.000		06/25/2009	PAID ON PRINCIPAL		20,020	20,020	19,903	19,908	0	112	0	112	0	20,020	0	0	0	167	07/25/2033	1
31402J 2D 8	FNMA PASS TH #00730772 5.000		06/25/2009	PAID ON PRINCIPAL		69,621	69,621	71,330	71,193	0	(1,572)	0	(1,572)	0	69,621	0	0	0	455	08/25/2018	1
31402N D5 4	FNMA PASS TH #00733724 5.000		06/25/2009	PAID ON PRINCIPAL		116,764	116,764	119,629	119,153	0	(2,389)	0	(2,389)	0	116,764	0	0	0	973	08/25/2018	1
31402Q LF 6	FNMA PASS TH #00734826 4.500		06/25/2009	PAID ON PRINCIPAL		58,672	58,672	56,546	56,742	0	1,930	0	1,930	0	58,672	0	0	0	368	08/25/2033	1
31403F Q6 4	FNMA PASS TH #00747577 5.000		06/25/2009	PAID ON PRINCIPAL		204,250	204,250	203,197	203,243	0	1,007	0	1,007	0	204,250	0	0	0	1,598	11/25/2033	1
31403G RL 8	FNMA PASS TH #00748491 5.000		06/25/2009	PAID ON PRINCIPAL		284,389	284,389	282,914	282,968	0	1,421	0	1,421	0	284,389	0	0	0	2,523	10/25/2033	1
31403L LR 0	FNMA PASS TH #00751936 5.500		06/25/2009	PAID ON PRINCIPAL		19,136	19,136	19,545	19,504	0	(369)	0	(369)	0	19,136	0	0	0	177	11/25/2023	1
31403N CD 7	FNMA PASS TH #00753468 4.500		06/25/2009	PAID ON PRINCIPAL		19,877	19,877	19,942	19,918	0	(41)	0	(41)	0	19,877	0	0	0	149	11/25/2018	1
31404B SY 9	FNMA PASS TH #00763835 5.000		06/25/2009	PAID ON PRINCIPAL		13,852	13,852	13,777	13,778	0	74	0	74	0	13,852	0	0	0	131	01/25/2034	1
31404J MA 0	FNMA PASS TH #00769953 5.000		06/25/2009	PAID ON PRINCIPAL		266,286	266,286	266,119	266,114	0	172	0	172	0	266,286	0	0	0	2,164	03/25/2034	1
31404J YQ 2	FNMA PASS TH #00770319 5.000		06/25/2009	PAID ON PRINCIPAL		238,287	238,287	236,890	236,895	0	1,392	0	1,392	0	238,287	0	0	0	1,129	04/25/2034	1
31404N 2P 0	FNMA PASS TH #00773982 5.000		06/25/2009	PAID ON PRINCIPAL		95,040	95,040	94,483	94,508	0	533	0	533	0	95,040	0	0	0	961	03/25/2034	1
31404N 2S 4	FNMA PASS TH #00773985 5.000		06/25/2009	PAID ON PRINCIPAL		25,847	25,847	25,696	25,704	0	143	0	143	0	25,847	0	0	0	220	03/25/2034	1
31404W GW 0	FNMA PASS TH #00780613 5.000		06/25/2009	PAID ON PRINCIPAL		636,392	636,392	607,854	610,989	0	25,403	0	25,403	0	636,392	0	0	0	6,425	05/25/2034	1
31404W R9 9	FNMA PASS TH #00780912 5.000		06/25/2009	PAID ON PRINCIPAL		148,509	148,509	142,429	142,743	0	5,766	0	5,766	0	148,509	0	0	0	1,235	06/25/2029	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		06/25/2009	PAID ON PRINCIPAL		1,588,765	1,588,765	1,579,975	1,580,274	0	8,491	0	8,491	0	1,588,765	0	0	0	12,684	06/25/2035	1
31407X A8 4	FNMA PASS TH #00843431 5.000		06/25/2009	PAID ON PRINCIPAL		823,901	823,901	788,113	793,049	0	30,853	0	30,853	0	823,901	0	0	0	6,910	07/25/2035	1
64988P KV 7	NEW YORK MTG AGY REV H 5.500		04/01/2009	REDEEMED		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	15,675	04/01/2031	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		06/01/2009	REDEEMED		22,032	22,032	22,032	22,032	0	0	0	0	0	22,032	0	0	0	310	03/01/2020	1
31339W Q2 5	FHLMC 2433 NH CMO 6.500		06/15/2009	PAID ON PRINCIPAL		3,441,601	3,441,601	3,460,960	3,448,102	0	(6,501)	0	(6,501)	0	3,441,601	0	0	0	36,273	04/15/2032	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 Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
3133TG	NU 9	FHR 2093 Z CMO	6.000	06/15/2009	PAID ON PRINCIPAL	1,096,790	1,096,790	1,010,397	1,043,361	0	53,429	0	53,429	0	1,096,790	0	0	0	11,837	11/15/2028	1
3133TK	SJ 0	FHR 2151 JZ CMO	6.000	06/15/2009	PAID ON PRINCIPAL	1,773,002	1,773,002	1,648,731	1,701,509	0	71,493	0	71,493	0	1,773,002	0	0	0	16,590	05/15/2029	1
3133TM	7G 5	FHR 2182 ZC CMO	7.500	06/15/2009	PAID ON PRINCIPAL	104,771	104,771	107,438	105,668	0	(897)	0	(897)	0	104,771	0	0	0	1,202	09/15/2029	1
3133TN	JY 1	FHR 2223 Z CMO	8.000	06/15/2009	PAID ON PRINCIPAL	18,302	18,302	17,878	18,087	0	216	0	216	0	18,302	0	0	0	214	03/15/2030	1
3133TQ	ZU 4	FHR 2274 KC CMO	6.500	06/15/2009	PAID ON PRINCIPAL	105,842	105,842	105,615	105,613	0	229	0	229	0	105,842	0	0	0	1,162	01/15/2031	1
3133TR	LB 9	FHR 2284 Z CMO	6.500	06/15/2009	PAID ON PRINCIPAL	429,035	429,035	408,132	416,101	0	12,934	0	12,934	0	429,035	0	0	0	4,941	02/15/2031	1
3133TR	GX 7	FHR 2288 Z CMO	6.500	06/15/2009	PAID ON PRINCIPAL	773,802	773,802	731,656	748,358	0	25,444	0	25,444	0	773,802	0	0	0	7,683	02/15/2031	1
3133TR	SR 7	FHR 2297 KZ CMO	6.000	06/15/2009	PAID ON PRINCIPAL	751,434	751,434	697,303	720,990	0	30,445	0	30,445	0	751,434	0	0	0	7,202	03/15/2031	1
31392K	FP 6	FHR 2451 JH CMO	6.500	06/15/2009	PAID ON PRINCIPAL	808,764	808,764	802,888	804,299	0	4,465	0	4,465	0	808,764	0	0	0	9,016	05/15/2032	1
31392T	TY 3	FHR 2481 OD CMO	5.500	04/15/2009	PAID ON PRINCIPAL	23,729	23,729	24,752	23,729	0	0	0	0	0	23,729	0	0	0	109	03/15/2016	1
31393H	DF 6	FHR 2543 OB CMO	6.000	06/15/2009	PAID ON PRINCIPAL	248,298	248,298	260,402	254,285	0	(5,987)	0	(5,987)	0	248,298	0	0	0	2,465	03/15/2032	1
31393J	AR 9	FHR 2549 NB CMO	6.000	06/15/2009	PAID ON PRINCIPAL	655,987	655,987	685,712	667,308	0	(11,320)	0	(11,320)	0	655,987	0	0	0	6,206	03/15/2030	1
31282X	A8 4	FHS 146 75 CMO	7.500	06/15/2009	PAID ON PRINCIPAL	25,332	25,332	25,546	25,469	0	(137)	0	(137)	0	25,332	0	0	0	328	01/01/2023	1
31358F	3N 7	FNR G-5 Z CMO	8.250	06/25/2009	PAID ON PRINCIPAL	14,873	14,873	15,097	15,005	0	(132)	0	(132)	0	14,873	0	0	0	164	03/25/2021	1
31358T	3G 2	FNR G93-10 J CMO	5.000	06/25/2009	PAID ON PRINCIPAL	43,918	43,918	38,292	40,774	0	3,144	0	3,144	0	43,918	0	0	0	314	03/25/2023	1
31359U	2Q 7	FNR 1998-64 ZB CMO	6.500	06/25/2009	PAID ON PRINCIPAL	1,115,863	1,115,863	1,074,845	1,090,574	0	25,290	0	25,290	0	1,115,863	0	0	0	11,946	09/25/2028	1
31359W	AW 1	FNR 1999-28 ZB CMO	6.500	06/25/2009	PAID ON PRINCIPAL	221,711	221,711	210,904	214,781	0	6,930	0	6,930	0	221,711	0	0	0	2,338	06/25/2029	1
31359V	S5 3	FNR 1999-29 ZB CMO	6.500	06/25/2009	PAID ON PRINCIPAL	126,740	126,740	120,543	121,769	0	4,971	0	4,971	0	126,740	0	0	0	1,372	06/25/2029	1
31359S	QC 7	FNR 2001-10 PX CMO	6.000	05/26/2009	PAID ON PRINCIPAL	439,771	439,771	459,217	441,144	0	(1,373)	0	(1,373)	0	439,771	0	0	0	2,940	01/25/2030	1
31392B	AN 6	FNR 2001-70 PE CMO	6.000	06/25/2009	PAID ON PRINCIPAL	2,148,418	2,148,418	2,244,425	2,200,042	0	(51,625)	0	(51,625)	0	2,148,418	0	0	0	20,465	07/25/2031	1
31392C	KX 1	FNR 2002-15 QG CMO	6.000	06/25/2009	PAID ON PRINCIPAL	828,420	828,420	867,511	847,004	0	(18,584)	0	(18,584)	0	828,420	0	0	0	8,140	12/25/2031	1
31392D	NT 5	FNR 2002-40 MG CMO	6.500	06/25/2009	PAID ON PRINCIPAL	970,707	970,707	962,062	964,106	0	6,601	0	6,601	0	970,707	0	0	0	11,394	06/25/2032	1
31392G	EK 7	FNR 2002-90 A1 CMO	6.500	06/25/2009	PAID ON PRINCIPAL	26,488	26,488	27,560	28,207	0	(1,719)	0	(1,719)	0	26,488	0	0	0	309	06/25/2042	1
3837H4	WJ 0	GNR 2000-23 Z CMO	7.500	06/20/2009	PAID ON PRINCIPAL	161,063	161,063	165,294	163,787	0	(2,724)	0	(2,724)	0	161,063	0	0	0	1,911	08/20/2030	1
3837H4	T7 0	GNR 2000-34 Z CMO	6.500	06/20/2009	PAID ON PRINCIPAL	34,513	34,513	32,724	32,977	0	1,536	0	1,536	0	34,513	0	0	0	374	10/20/2030	1
38373R	SY 6	GNR 2001-40 Z CMO	6.000	06/20/2009	PAID ON PRINCIPAL	592,860	592,860	540,233	558,832	0	34,028	0	34,028	0	592,860	0	0	0	5,960	08/20/2031	1
05053*	AA 3	AUBURN HSG DEV CORP S7 7.400		06/15/2009	REDEEMED	7,676	7,676	7,676	7,676	0	0	0	0	0	7,676	0	0	0	95	04/15/2021	6*
18828*	AA 0	CLINTON HSG REV S78 7.125		06/15/2009	REDEEMED	19,677	19,677	19,677	19,677	0	0	0	0	0	19,677	0	0	0	236	05/15/2020	5*
47959*	AA 0	JOHNSTOWN NONPROFIT HS 7.125		06/15/2009	REDEEMED	11,487	11,487	11,487	11,487	0	0	0	0	0	11,487	0	0	0	138	06/15/2020	5*
3199999		Total - Bonds - U.S. Special Revenue & Assessment				97,618,771	94,961,178	98,702,653	96,486,360	7,676	(130,863)	0	(123,186)	0	96,363,174	0	1,255,597	1,587,786	1,587,786	XXX	XXX
Bonds - Industrial and Miscellaneous																					
U0267V	AC 0	AMERITECH CAPITAL FUND 6.250		05/18/2009	MATURED	2,000,000	2,000,000	2,136,790	2,010,949	0	(10,949)	0	(10,949)	0	2,000,000	0	0	0	125,000	05/18/2009	1FE
05947U	LW 6	BACM 2003-2 A2 4.342		06/11/2009	PAID ON PRINCIPAL	394,394	394,394	396,386	394,533	0	(138)	0	(138)	0	394,394	0	0	0	2,859	03/11/2041	1FE
075887	AS 8	BECTION DICKINSON 4.550		05/14/2009	FTN FINANCIAL	1,047,480	1,000,000	1,021,980	1,021,980	0	(967)	0	(967)	0	1,021,013	0	26,467	26,467	27,047	04/15/2013	1FE
05565S	AA 2	BNSF 2006-2 TRUST 5.629		04/01/2009	PAID ON PRINCIPAL	143,742	143,742	143,742	143,742	0	0	0	0	0	143,742	0	0	0	4,046	04/01/2024	1FE
102183	AC 4	BOWATER INC 9.000		06/10/2009	BARCLAYS CAPITAL INC	600,000	3,000,000	450,000	780,000	0	(30,000)	0	(30,000)	0	750,000	0	(150,000)	(150,000)	0	08/01/2009	6FE
17290C	AB 2	CITIGROUP INC 1.875		05/14/2009	BANC OF AMERICA SECURIT	502,305	500,000	498,695	498,695	0	13	0	13	0	498,708	0	3,597	3,597	313	05/07/2012	1FE
224050	AH 7	COX ENTERPRISES (144A) 7.375		06/15/2009	MATURED	6,000,000	6,000,000	6,994,860	6,087,952	0	(87,952)	0	(87,952)	0	6,000,000	0	0	0	221,250	06/15/2009	2FE
204012	AD 0	CPLT 1987-A A4 4.500		04/01/2009	PAID ON PRINCIPAL	25,486	25,486	12,683	20,731	0	4,755	0	4,755	0	25,486	0	0	0	573	10/01/2018	1FE

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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)
126650	BB 5		06/10/2009	PAID ON PRINCIPAL		28,176	28,176	23,829	23,829	0	4,347	0	4,347	0	28,176	0	0	0	265	01/10/2028	2FE
126650	BL 3		06/10/2009	PAID ON PRINCIPAL		8,778	8,778	8,561	8,561	0	217	0	217	0	8,778	0	0	0	72	01/10/2030	2FE
442488	AZ 5		06/05/2009	DEUTSCHE BANC		1,120,000	2,000,000	500,000	500,000	0	0	0	0	0	500,000	0	620,000	620,000	85,417	05/15/2016	5FE
52108H	JS 4		06/15/2009	PAID ON PRINCIPAL		2,829,231	2,829,231	2,795,192	2,807,141	0	22,089	0	22,089	0	2,829,231	0	0	0	25,396	06/15/2026	1FE
521615	AA 2		06/16/2009	PAID ON PRINCIPAL		13,476	13,476	13,476	13,476	0	0	0	0	0	13,476	0	0	0	222	06/15/2033	2FE
546347	AB 1		06/05/2009	BARCLAYS CAPITAL INC.		2,000,000	2,000,000	2,401,882	1,540,400	588,715	(34,294)	0	554,421	0	2,094,821	0	(94,821)	(94,821)	56,701	08/15/2010	4FE
57629W	AR 1		04/15/2009	MATURED		5,000,000	5,000,000	4,993,350	4,999,190	0	810	0	810	0	5,000,000	0	0	0	95,000	04/15/2009	1FE
629855	AE 7		06/12/2009	REDEEMED		77,473	76,000	77,140	72,960	3,355	(167)	0	3,188	0	76,148	0	1,325	1,325	3,387	11/15/2011	3FE
640204	AG 8		06/10/2009	BARCLAYS CAPITAL INC.		15,600	24,375	24,375	10,725	13,650	0	0	13,650	0	24,375	0	(8,775)	(8,775)	0	10/15/2015	5FE
670768	AA 8		05/01/2009	PAID ON PRINCIPAL		155,160	155,160	180,822	160,623	0	(5,463)	0	(5,463)	0	155,160	0	0	0	7,409	05/01/2010	1FE
67390#	AB 9		06/15/2009	PAID ON PRINCIPAL		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	17,964	06/14/2014	2
69348H	BK 3		06/15/2009	PAID ON PRINCIPAL		139,168	139,168	159,559	142,225	0	(3,057)	0	(3,057)	0	139,168	0	0	0	1,874	02/15/2010	1FE
76009N	AE 0		05/19/2009	REDEEMED		2,010,000	2,010,000	2,057,725	1,849,200	165,546	(4,746)	0	160,800	0	2,010,000	0	0	0	82,913	05/01/2010	4FE
761713	AK 2		05/15/2009	MATURED		1,200,000	1,200,000	1,259,333	1,203,665	0	(3,665)	0	(3,665)	0	1,200,000	0	0	0	47,250	05/15/2009	2FE
812141	AN 9		06/05/2009	GOLDMAN SACHS & CO.		607,500	750,000	275,625	442,500	301,031	(265,090)	202,816	(166,875)	0	275,625	0	331,875	331,875	0	06/15/2014	5FE
91530G	AC 6		06/15/2009	PAID ON PRINCIPAL		1,570,015	1,570,015	1,537,126	1,541,431	0	28,584	0	28,584	0	1,570,015	0	0	0	13,772	05/15/2012	2FE
92343V	AG 9		04/23/2009	HSBC SECURITIES INC.		1,003,200	1,000,000	993,030	993,891	0	235	0	235	0	994,126	0	9,074	9,074	31,625	04/01/2017	1FE
929766	EA 7		06/15/2009	PAID ON PRINCIPAL		12,411	12,411	12,603	12,498	0	(86)	0	(86)	0	12,411	0	0	0	95	04/15/2035	1FE
06051G	CF 4		06/20/2009	PAID ON PRINCIPAL		2,337,021	2,337,021	2,328,439	2,328,909	0	8,112	0	8,112	0	2,337,021	0	0	0	20,987	09/20/2034	1FE
05946X	TD 5		06/25/2009	PAID ON PRINCIPAL		1,161,132	1,161,132	1,150,670	1,152,145	0	8,986	0	8,986	0	1,161,132	0	0	0	11,221	04/25/2035	1FE
05949Q	AW 5		06/25/2009	PAID ON PRINCIPAL		710,300	710,300	711,341	710,369	0	(68)	0	(68)	0	710,300	0	0	0	6,807	01/31/2036	1FE
05948X	BV 2		06/25/2009	PAID ON PRINCIPAL		100,144	100,144	101,394	99,923	0	221	0	221	0	100,144	0	0	0	827	05/25/2033	1FE
05948X	BV 2		04/27/2009	PAID ON PRINCIPAL		32,038	32,038	32,438	31,968	0	71	0	71	0	32,038	0	0	0	113	05/25/2033	1FE
05948X	EB 3		06/25/2009	PAID ON PRINCIPAL		17,702	17,702	17,879	17,854	0	(152)	0	(152)	0	17,702	0	0	0	155	06/25/2033	1FE
05948X	EB 3		04/25/2009	PAID ON PRINCIPAL		13,638	13,638	13,774	13,755	0	(117)	0	(117)	0	13,638	0	0	0	54	06/25/2033	1FE
05948X	SR 3		06/25/2009	PAID ON PRINCIPAL		659,403	659,403	666,692	664,463	0	(5,061)	0	(5,061)	0	659,403	0	0	0	4,840	09/25/2018	1FE
05948X	WL 1		06/25/2009	PAID ON PRINCIPAL		634,217	634,217	619,728	621,728	0	12,489	0	12,489	0	634,217	0	0	0	5,633	11/25/2018	1FE
05948X	D3 2		06/25/2009	PAID ON PRINCIPAL		717,288	717,288	701,037	703,291	0	13,996	0	13,996	0	717,288	0	0	0	6,574	12/25/2018	1FE
16162T	V5 2		06/25/2009	PAID ON PRINCIPAL		58,519	58,519	58,501	58,303	0	216	0	216	0	58,519	0	0	0	346	05/25/2017	1FE
16162W	CK 3		06/25/2009	PAID ON PRINCIPAL		7,822	7,822	7,769	7,771	0	51	0	51	0	7,822	0	0	0	67	11/25/2033	1FE
22541Q	4A 7		06/25/2009	PAID ON PRINCIPAL		459,469	459,469	476,641	487,127	0	(27,658)	0	(27,658)	0	459,469	0	0	0	4,201	12/25/2033	1FE
2254W0	JY 2		06/25/2009	PAID ON PRINCIPAL		671,867	671,867	678,061	676,689	0	(4,821)	0	(4,821)	0	671,867	0	0	0	6,368	10/25/2019	1FE
36242D	KV 4		04/25/2009	PAID ON PRINCIPAL		6,116	6,116	4,748	5,147	0	969	0	969	0	6,116	0	0	0	27	12/25/2034	1FE
36242D	KV 4		06/25/2009	PAID ON PRINCIPAL		12,403	12,403	9,628	10,438	0	953	0	953	0	11,391	0	1,012	1,012	138	12/25/2034	1FE
46630G	BC 8		06/25/2009	PAID ON PRINCIPAL		439,915	439,915	436,547	436,985	0	2,930	0	2,930	0	439,915	0	0	0	4,847	12/25/2035	1FE
46630G	BC 8		04/25/2009	PAID ON PRINCIPAL		250,525	250,525	248,607	248,856	0	1,669	0	1,669	0	250,525	0	0	0	1,106	12/25/2035	1FE
55265K	A7 4		06/25/2009	PAID ON PRINCIPAL		646,114	646,114	652,575	651,551	0	(5,437)	0	(5,437)	0	646,114	0	0	0	5,342	08/25/2018	1FE
55265K	K2 4		06/25/2009	PAID ON PRINCIPAL		100,568	100,568	100,961	100,868	0	(300)	0	(300)	0	100,568	0	0	0	754	09/25/2018	1FE
55265K	M6 3		06/25/2009	PAID ON PRINCIPAL		5,872,528	5,872,528	5,738,561	5,737,116	0	135,412	0	135,412	0	5,872,528	0	0	0	54,305	09/25/2033	1FE
55265K	P3 7		06/25/2009	PAID ON PRINCIPAL		1,980,842	1,980,842	1,970,628	1,971,460	0	9,382	0	9,382	0	1,980,842	0	0	0	17,458	10/25/2018	1FE
76111X	EA 7		06/25/2009	PAID ON PRINCIPAL		1,432,943	1,432,943	1,382,230	1,390,319	0	42,623	0	42,623	0	1,432,943	0	0	0	12,122	12/25/2018	1FE

QE05.11

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
81375F CX 9	SASI 1993-7 B1 CMO 6.250		06/25/2009	PAID ON PRINCIPAL		30,722	30,722	29,690	30,188	0	534	0	534	0	30,722	0	0	0	171	12/25/2023	1FE
939335 4J 1	WAMMS 2002-MS5 2A1 CMO 6.000		06/25/2009	PAID ON PRINCIPAL		22,477	22,477	22,712	22,412	0	65	0	65	0	22,477	0	0	0	128	07/25/2017	1FE
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		06/25/2009	PAID ON PRINCIPAL		497,666	497,666	503,809	513,226	0	(15,560)	0	(15,560)	0	497,666	0	0	0	5,375	01/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.753		04/25/2009	PAID ON PRINCIPAL		3,117	3,117	3,148	3,061	0	56	0	56	0	3,117	0	0	0	10	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.766		06/25/2009	PAID ON PRINCIPAL		15,893	15,893	16,051	15,608	0	285	0	285	0	15,893	0	0	0	103	03/25/2033	1FE
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		06/25/2009	PAID ON PRINCIPAL		2,059,218	2,059,218	2,051,496	2,051,843	0	7,375	0	7,375	0	2,059,218	0	0	0	17,066	10/25/2018	1FE
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2009	PAID ON PRINCIPAL		128,642	128,642	126,713	127,167	0	1,475	0	1,475	0	128,642	0	0	0	904	12/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2009	PAID ON PRINCIPAL		165,015	165,015	165,531	165,364	0	(348)	0	(348)	0	165,015	0	0	0	1,384	07/25/2018	1FE
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		06/25/2009	PAID ON PRINCIPAL		784,199	784,199	746,980	748,246	0	35,953	0	35,953	0	784,199	0	0	0	5,713	06/25/2033	1FE
94980D AB 4	WFMBS 2003-M A2 CMO 4.696		06/25/2009	PAID ON PRINCIPAL		450,722	450,722	438,433	436,920	0	13,802	0	13,802	0	450,722	0	0	0	4,440	12/25/2033	1FE
94980D AB 4	WFMBS 2003-M A2 CMO 4.700		04/25/2009	PAID ON PRINCIPAL		239,149	239,149	232,628	231,826	0	7,323	0	7,323	0	239,149	0	0	0	938	12/25/2033	1FE
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		06/25/2009	PAID ON PRINCIPAL		109,334	109,334	108,684	108,783	0	551	0	551	0	109,334	0	0	0	801	12/25/2018	1FE
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		06/25/2009	PAID ON PRINCIPAL		2,083,705	2,083,705	2,041,217	2,042,616	0	41,089	0	41,089	0	2,083,705	0	0	0	19,408	12/25/2033	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.453		06/20/2009	PAID ON PRINCIPAL		106,607	106,607	105,108	105,252	0	1,354	0	1,354	0	106,607	0	0	0	1,244	10/20/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.453		04/20/2009	PAID ON PRINCIPAL		5,088	5,088	5,017	5,024	0	65	0	65	0	5,088	0	0	0	23	10/20/2035	1FE
94982D AA 4	WFMBS 2005-AR14 A1 CMO 5.386		04/25/2009	PAID ON PRINCIPAL		114,292	114,292	112,613	112,027	0	2,265	0	2,265	0	114,292	0	0	0	513	08/25/2035	3FE
94982D AA 4	WFMBS 2005-AR14 A1 CMO 5.387		06/25/2009	PAID ON PRINCIPAL		201,195	201,195	198,240	197,208	0	3,988	0	3,988	0	201,195	0	0	0	2,239	08/25/2035	3FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		06/21/2009	PAID ON PRINCIPAL		294,486	294,486	307,369	293,453	0	1,032	0	1,032	0	294,486	0	0	0	3,434	03/21/2029	1FE
161546 EF 9	CFAB 2003-1 2A2 .973		06/25/2009	PAID ON PRINCIPAL		4,252	4,252	4,255	4,233	0	19	0	19	0	4,252	0	0	0	12	11/25/2032	1FE
161546 EF 9	CFAB 2003-1 2A2 1.097		05/25/2009	PAID ON PRINCIPAL		10,581	10,581	10,590	10,533	0	48	0	48	0	10,581	0	0	0	20	11/25/2032	1FE
161546 EF 9	CFAB 2003-1 2A2 1.181		04/25/2009	PAID ON PRINCIPAL		6,424	6,424	6,429	6,395	0	29	0	29	0	6,424	0	0	0	6	11/25/2032	1FE
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2009	PAID ON PRINCIPAL		22,708	22,708	22,704	22,665	0	43	0	43	0	22,708	0	0	0	164	12/25/2033	1FE
76110W UP 9	RASC 2003-KS9 A16 (AM) .953		06/25/2009	PAID ON PRINCIPAL		11,649	11,649	11,649	11,649	0	0	0	0	0	11,649	0	0	0	32	11/25/2033	2FE
76110W UP 9	RASC 2003-KS9 A16 (AM) 1.077		05/25/2009	PAID ON PRINCIPAL		26,050	26,050	26,050	26,050	0	0	0	0	0	26,050	0	0	0	41	11/25/2033	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					54,933,583	58,310,400	55,089,067	53,413,965	1,072,297	(89,616)	202,816	779,865	0	54,193,830	0	739,753	739,753	1,108,986	XXX	XXX
Bonds - Hybrid Securities																					
86800X AA 6	SUNTRUST PFD CAP 5.853		06/30/2009	EXCHANGE		581,700	831,000	604,553	604,553	0	(396,803)	0	(396,803)	0	207,750	0	373,950	373,950	26,346	12/31/2049	3FE
4899999.	Total - Bonds - Hybrid Securities					581,700	831,000	604,553	604,553	0	(396,803)	0	(396,803)	0	207,750	0	373,950	373,950	26,346	XXX	XXX
8399997.	Total - Bonds - Part 4					171,836,582	172,955,942	171,704,420	168,773,352	1,079,973	(467,816)	202,816	409,341	0	169,182,693	0	2,653,889	2,653,889	2,996,281	XXX	XXX
8399999.	Total - Bonds					171,836,582	172,955,942	171,704,420	168,773,352	1,079,973	(467,816)	202,816	409,341	0	169,182,693	0	2,653,889	2,653,889	2,996,281	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
055967 AA 1	BOI CAP FUNDING II 5.571% PERP 144A		06/01/2009	TRANSFERRED TO BOND	1,000,000.000	80,090	1.00	80,090	219,810	455,020	0	594,740	(139,720)	0	80,090	0	0	0	46,425	XXX	P2UFE
07384T 20 6	BEAR STEARNS CAP TR III 7.80%		06/01/2009	TRANSFERRED TO BOND	10,000.000	242,643	25.00	247,000	233,700	8,943	0	0	8,943	0	242,643	0	0	0	9,750	XXX	P1LFE
784210 30 4	SG PFD CAP II 144A 6.302%		06/01/2009	TRANSFERRED TO BOND	25,000.000	25,000,000	1,000.00	25,000,000	23,765,625	1,234,375	0	0	1,234,375	0	25,000,000	0	0	0	393,875	XXX	P1UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous				0.000	25,322,733	XXX	25,327,090	24,219,135	1,698,338	0	594,740	1,103,598	0	25,322,733	0	0	0	450,050	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					25,322,733	XXX	25,327,090	24,219,135	1,698,338	0	594,740	1,103,598	0	25,322,733	0	0	0	450,050	XXX	XXX
8999999.	Total - Preferred Stocks					25,322,733	XXX	25,327,090	24,219,135	1,698,338	0	594,740	1,103,598	0	25,322,733	0	0	0	450,050	XXX	XXX

QE05.12

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 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
Common Stocks - Industrial and Miscellaneous																				
404030 10 8	H&E EQUIPMENT SERVICES INC.....	.06/17/2009	SMITH BARNEY/SALOMON BF	93,366.000	709,155	XXX	611,547	719,852	0	0	108,305	(108,305)	0	611,547	0	97,608	97,608	0	XXX	L
9099999	Total - Common Stocks - Industrial & Miscellaneous.....				709,155	XXX	611,547	719,852	0	0	108,305	(108,305)	0	611,547	0	97,608	97,608	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				709,155	XXX	611,547	719,852	0	0	108,305	(108,305)	0	611,547	0	97,608	97,608	0	XXX	XXX
9799999	Total - Common Stocks.....				709,155	XXX	611,547	719,852	0	0	108,305	(108,305)	0	611,547	0	97,608	97,608	0	XXX	XXX
9899999	Total - Preferred and Common Stocks.....				26,031,888	XXX	25,938,637	24,938,987	1,698,338	0	703,045	995,293	0	25,934,280	0	97,608	97,608	450,050	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				197,868,470	XXX	197,643,057	193,712,339	2,778,311	(467,816)	905,861	1,404,634	0	195,116,973	0	2,751,497	2,751,497	3,446,331	XXX	XXX

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

QE05.13

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
Short Insurance Futures Positions - Hedging Transactions												
US 5-YR NOTE.....	206	09/01/2009..	23,929,797	23,632,063	297,735	05/21/2009..	CBT.....	0	0	0	297,735	206,000
US 10-YR NOTE.....	1,713	09/01/2009..	202,575,633	199,163,016	3,412,617	05/21/2009..	CBT.....	0	0	0	3,412,617	3,083,400
US 30-YR NOTE.....	81	09/01/2009..	9,621,914	9,587,109	34,805	05/21/2009..	CBT.....	0	0	0	34,805	259,200
1799999. Subtotal - Short Insurance Futures Positions - Hedging Transactions.....			236,127,344	232,382,188	3,745,156	XXX.....	XXX.....	0	0	0	3,745,156	3,548,600
2099999. Subtotal - Short Insurance Futures Positions.....			236,127,344	232,382,188	3,745,156	XXX.....	XXX.....	0	0	0	3,745,156	3,548,600
2599999. Subtotal - Hedging Transactions.....			236,127,344	232,382,188	3,745,156	XXX.....	XXX.....	0	0	0	3,745,156	3,548,600
9999999. Totals.....			236,127,344	232,382,188	3,745,156	XXX.....	XXX.....	0	0	0	3,745,156	3,548,600

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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Hartford, CT.....	.....0.000	.....49	.....0	.....(419,730)	.....(362,860)	.....140,823	XXX
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....(824,209)	.....(270,419)	.....(117,089)	XXX
Citibank, N.A. - China.....	Shanghai, CH.....	.....0.000	.....0	.....0	.....26,463	.....33,593	.....35,389	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....49	.....0	.....(1,217,477)	.....(599,687)	.....59,123	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....49	.....0	.....(1,217,477)	.....(599,687)	.....59,123	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	.....543	.....(338)	.....760	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....49	.....0	.....(1,216,934)	.....(600,025)	.....59,883	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	(9,144)	0	0	36,208
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	51	(540,033)	45,482	75	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	253	0	0	3,066
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	36	0	0	480
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	740	0	0	8,949
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	51	(548,148)	45,482	75	48,702

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	(6,036)	0	0	23,901
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	33,476	0	0	405,024
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	918	0	0	11,102
23. Michigan.....MI	0	0	0	0	16,082	0	0	194,573
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	18,945	0	0	229,207
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	29,579	0	0	395,667
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	1,936	0	0	23,423
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	1,134	0	0	13,721
39. Pennsylvania.....PA	0	0	0	0	2,909	0	0	35,199
40. Rhode Island.....RI	0	0	0	0	54	0	0	653
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	233	0	0	2,814
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	623	0	0	239,113
49. West Virginia.....WV	0	0	0	0	15,883	0	0	192,173
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	115,737	0	0	2,312,931

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



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

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

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	(10,799)	0	0	42,765
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	811	0	0	9,806
23. Michigan.....MI	0	0	0	0	29	0	0	353
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	14,461	0	0	193,437
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	12	0	0	143
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	4,513	0	0	246,504

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	137	0	0	1,838
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	76	0	0	924
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	214	0	5	2,763

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