



QUARTERLY STATEMENT

AS OF SEPTEMBER 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

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
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

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, William Allen Bloom, John Patrick Clifford, Jr., William Patrick Hannon, Samuel Gersten Liss, Maria Olivo, Doreen Spadorcia, Kenneth Franklin Spence, III, Gregory Cheshire Toczydowski, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjerven, and Smitesh Davé.

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Handwritten signatures of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell. Printed names and titles: Brian W. MacLean (President), Wendy C. Skjerven (Secretary), Douglas K. Russell (Controller).

Subscribed and sworn to before me this

22nd day of October, 2009

Notary Public signature and text: My Commission Expires September 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,987,004,170	0	8,987,004,170	8,976,595,109
2. Stocks:				
2.1 Preferred stocks.....	45,800,207	0	45,800,207	73,638,219
2.2 Common stocks.....	3,965,813,269	28,121,145	3,937,692,125	3,304,230,222
3. Mortgage loans on real estate:				
3.1 First liens.....	984,542	0	984,542	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 (\$.....(267,657)), cash equivalents (\$.....0) and short-term investments (\$.....554,609,447).....	554,341,790	0	554,341,790	319,273,163
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	551,145,292	3,911,945	547,233,347	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).....	14,105,089,271	32,033,090	14,073,056,181	13,435,643,465
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	116,161,630	0	116,161,630	121,557,997
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	204,580,565	36,549,745	168,030,820	175,196,944
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....5,852,588 earned but unbilled premiums).....	781,004,290	8,161,131	772,843,160	790,900,997
13.3 Accrued retrospective premiums.....	88,543,284	493,408	88,049,877	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.....	4,707,378	0	4,707,378	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.....	11,312,571	0	11,312,571	15,775,023
16.2 Net deferred tax asset.....	504,843,770	304,199,199	200,644,571	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.....	48,112,487	0	48,112,487	20,306,438
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	235,330,826	163,201,137	72,129,689	110,394,062
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	16,100,866,459	544,637,709	15,556,228,749	14,960,247,470
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	16,100,866,459	544,637,709	15,556,228,749	14,960,247,470

DETAILS OF WRITE-INS

0901.....	0	0	0	0
0902.....	0	0	0	0
0903.....	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Equities and deposits in pools and associations.....	25,130,223	0	25,130,223	35,661,638
2302. Reinsurance receivable/payable intercompany.....	24,679,010	0	24,679,010	0
2303. State surcharges receivable.....	9,486,246	0	9,486,246	21,065,715
2398. Summary of remaining write-ins for Line 23 from overflow page.....	176,035,346	163,201,137	12,834,209	53,666,709
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	235,330,826	163,201,137	72,129,689	110,394,062

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$...950,577,298).....	6,105,331,281	6,153,406,887
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,347,509	543,939
3. Loss adjustment expenses.....	1,412,233,670	1,409,212,116
4. Commissions payable, contingent commissions and other similar charges.....	93,646,286	118,692,954
5. Other expenses (excluding taxes, licenses and fees).....	84,381,820	89,676,004
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	82,226,393	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 \$...332,994 and interest thereon \$...37,498.....	370,491	389,790
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...218,574,393 and including warranty reserves of \$.....0).....	1,675,408,271	1,650,650,056
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,319,158	7,280,836
12. Ceded reinsurance premiums payable (net of ceding commissions).....	125,064,265	95,811,553
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	30,656,723	41,624,871
15. Remittances and items not allocated.....	2,977,146	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.....	34,885,107	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.....	7,904,464	56,933,182
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	9,665,752,585	9,737,459,572
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	9,665,752,585	9,737,459,572
27. Aggregate write-ins for special surplus funds.....	32,839,594	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).....	3,652,811,985	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).....	5,890,476,164	5,222,787,898
36. Totals.....	15,556,228,749	14,960,247,470

DETAILS OF WRITE-INS

2301. Retrospective premium reserve.....	42,798,769	24,321,704
2302. Escheat liability.....	940,443	1,288,870
2303. Special reserve fund.....	500,000	500,000
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(36,334,748)	30,822,609
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	7,904,464	56,933,182
2701. Special surplus from retroactive reinsurance.....	32,839,594	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).....	32,839,594	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 \$.....293,717,430).....	295,965,427	314,203,513	421,133,190
1.2 Assumed..... (written \$.....2,812,480,417).....	2,785,874,558	2,753,785,972	3,687,672,364
1.3 Ceded..... (written \$.....297,634,282).....	304,014,823	324,809,662	435,520,609
1.4 Net..... (written \$.....2,808,563,565).....	2,777,825,162	2,743,179,822	3,673,284,945
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,510,460,516):			
2.1 Direct.....	131,741,606	278,215,019	346,088,361
2.2 Assumed.....	1,381,014,054	1,338,557,026	1,774,947,077
2.3 Ceded.....	156,607,884	281,993,255	347,348,674
2.4 Net.....	1,356,147,776	1,334,778,791	1,773,686,763
3. Loss adjustment expenses incurred.....	338,011,989	365,415,972	484,382,978
4. Other underwriting expenses incurred.....	937,984,953	899,715,481	1,180,756,683
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,632,144,718	2,599,910,243	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).....	145,680,444	143,269,579	234,458,521
INVESTMENT INCOME			
9. Net investment income earned.....	356,263,486	486,959,140	733,456,486
10. Net realized capital gains (losses) less capital gains tax of \$.....(2,062,056).....	(18,343,668)	(25,954,364)	(81,875,867)
11. Net investment gain (loss) (Lines 9 + 10).....	337,919,818	461,004,776	651,580,618
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(3,642,276) amount charged off \$.....4,862,401).....	(8,504,677)	(5,892,112)	(8,831,198)
13. Finance and service charges not included in premiums.....	14,332,660	14,162,101	18,847,527
14. Aggregate write-ins for miscellaneous income.....	(3,907,757)	3,983,792	764,972
15. Total other income (Lines 12 through 14).....	1,920,227	12,253,781	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).....	485,520,489	616,528,136	896,820,439
17. Dividends to policyholders.....	3,075,685	2,821,066	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).....	482,444,804	613,707,070	892,351,530
19. Federal and foreign income taxes incurred.....	65,460,969	93,970,148	133,232,720
20. Net income (Line 18 minus Line 19) (to Line 22).....	416,983,835	519,736,922	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).....	416,983,835	519,736,922	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 \$.....9,981,124.....	477,936,893	218,604,009	251,867,999
25. Change in net unrealized foreign exchange capital gain (loss).....	401,961	119,043	(663,794)
26. Change in net deferred income tax.....	(34,060,221)	(35,544,099)	(44,847,905)
27. Change in nonadmitted assets.....	75,410,014	(4,812,600)	(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.....	11,283,899	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.....	(419,000,000)	(800,000,000)	(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).....	667,688,266	(101,896,725)	(185,796,364)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,890,476,164	5,306,687,537	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.....	(3,311)	(1,037,217)	(2,346,267)
1402. Retroactive reinsurance gain/loss.....	(1,492,979)	20,101,488	18,709,111
1403. Profit and loss, miscellaneous.....	(2,411,466)	(15,080,478)	(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).....	(3,907,757)	3,983,792	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.....	2,836,025,304	3,695,567,954
2. Net investment income.....	385,288,163	767,750,187
3. Miscellaneous income.....	1,920,227	10,781,300
4. Total (Lines 1 through 3).....	3,223,233,694	4,474,099,441
5. Benefit and loss related payments.....	1,402,500,764	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.....	1,328,861,876	1,639,235,920
8. Dividends paid to policyholders.....	2,037,362	3,430,821
9. Federal and foreign income taxes paid (recovered) net of \$....4,046,726 tax on capital gains (losses).....	58,936,462	132,226,094
10. Total (Lines 5 through 9).....	2,792,336,464	3,723,564,483
11. Net cash from operations (Line 4 minus Line 10).....	430,897,230	750,534,958
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	533,281,088	2,533,938,952
12.2 Stocks.....	44,280,054	2,995,034
12.3 Mortgage loans.....	74,876	2,760,708
12.4 Real estate.....	0	0
12.5 Other invested assets.....	23,470,559	65,049,432
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	235,239,124	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	836,345,701	2,604,744,126
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	552,043,165	2,139,923,140
13.2 Stocks.....	138,755,017	1,508,131
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	41,558,485	109,814,171
13.6 Miscellaneous applications.....	0	233,913,108
13.7 Total investments acquired (Lines 13.1 to 13.6).....	732,356,667	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).....	103,989,034	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.....	(56,796)	12,572
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	419,000,000	1,140,000,000
16.6 Other cash provided (applied).....	(19,492,726)	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).....	(299,817,637)	(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).....	235,068,627	(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).....	554,341,790	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.....	23,132	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 material change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using actual and currently estimated future cash flows, including anticipated prepayments, with the original cost. For those securities where an other-than-temporary impairment has been recognized, the prospective method is utilized.

For collateralized mortgage obligations and asset-backed securities, the Smith Barney Mortgage Prepayment Model provided by Yield Book® is used to project prepayments whenever it is available. For pass-through certificates and when collateralized mortgage obligations and asset-backed securities are not modeled in Yield Book® or no prepayment model is provided, a consensus forecast from Bloomberg L.P. is used if available, otherwise the average three-month prepayment history is used.

When unit prices published by the Securities Valuation Office were not available, the Company used Bloomberg and Financial Times Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

In 2009, the Company changed from the retrospective to prospective method for valuing the securities listed below. These securities shown in the aggregate and individually had a recognized other-than-temporary impairment.

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$46,016,968	\$14,421,346	\$31,595,823	\$20,773,544

NOTES TO FINANCIAL STATEMENTS

<u>Cusip</u>	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than- temporary impairment recognized in loss</u>	<u>Amortized cost basis after other- than-temporary impairment</u>	<u>Fair value</u>
55275RAD4	\$13,265,552	\$8,172,656	\$5,092,896	\$ 8,172,656	\$5,142,033
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888
57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803
76110WUP9	639,406	602,541	36,866	602,540	255,240

The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	<u>Fair Value</u>	<u>Gross Unrealized Losses</u>	<u>Fair Value</u>	<u>Gross Unrealized Losses</u>	<u>Fair Value</u>	<u>Gross Unrealized Losses</u>
at September 30, 2009						
Loan-backed securities	\$ 1,024,664	\$ 2,100	\$ 2,032,899	\$ 20,307	\$ 3,057,563	\$ 22,407
Structured securities	16,970,304	360,642	165,005,695	9,189,867	181,975,999	9,550,509

When determining whether or not to recognize an other-than-temporary impairment, the Company considers estimated cash flows, the investee's current financial condition, liquidity, near term recovery prospects, and other relevant information, including the outlook for the business sectors in which the investee operates.

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

G. Investments in Low-Income Housing Tax Credits (LIHTC):

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
September 15	\$150 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 September 30, 2009, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$155,654,000 resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial multi-peril, commercial auto liability, and homeowners lines, partially offset by deterioration in the workers' compensation line. The improvement in the other 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 asbestos and 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 improvement in the homeowners line primarily reflected favorable loss experience related to Hurricanes Katrina and Ike, and the 2007 California wildfires. The unfavorable development in the workers' compensation line was attributable to deterioration in claims from older years.

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. 12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 1/27/2006.....

- 6.4 By what department or departments?
Connecticut
- _____

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

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

- 7.2 If yes, give full information:

- _____

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- _____

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

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

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

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

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

- _____

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

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

- _____

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

TRAVELERS CASUALTY AND SURETY COMPANY GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,351,934,302	\$3,965,813,269
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$28,010,368	\$29,942,487
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,379,944,670	\$3,995,755,756
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. Excluding items in Schedule E-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

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

1	2
Name of Custodian(s)	Custodian Address
JPMorgan Chase	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	2	3
Name(s)	Location(s)	Complete Explanation(s)
UBS	1 North Wacker 31st Floor, Chicago, IL 60606	Future Account Agreements

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

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

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

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

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

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

17.2 If no, list exceptions:

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

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	2,422,665	3,731,569	1,775,509	2,758,793	61,371,065	62,895,314
2. Alaska.....AK	L	123,022	420,594	107,058	210,927	1,338,809	1,125,392
3. Arizona.....AZ	L	2,651,022	2,051,966	659,352	1,754,471	14,396,579	16,182,789
4. Arkansas.....AR	L	943,929	1,459,388	616,264	787,645	14,478,141	15,636,247
5. California.....CA	L	75,982,225	71,383,283	25,119,218	16,728,311	207,344,804	184,929,838
6. Colorado.....CO	L	2,314,397	4,968,043	(508,287)	646,266	15,083,036	16,954,619
7. Connecticut.....CT	L	7,798,927	10,446,470	12,014,317	9,893,667	398,395,635	406,256,277
8. Delaware.....DE	L	297,694	389,448	474,226	1,175,004	58,848,609	66,609,355
9. District of Columbia.....DC	L	1,268,036	2,192,906	1,375,062	2,204,429	25,990,251	25,576,521
10. Florida.....FL	L	13,099,984	20,918,014	9,034,918	8,775,800	204,759,866	205,954,463
11. Georgia.....GA	L	7,535,900	7,702,827	5,274,566	5,848,519	60,401,139	62,977,007
12. Hawaii.....HI	L	519,650	346,569	125,036	111,327	2,599,865	5,003,619
13. Idaho.....ID	L	793,689	956,568	438,383	492,288	4,024,840	5,137,545
14. Illinois.....IL	L	3,658,470	4,124,379	4,786,104	7,488,561	57,061,112	63,056,363
15. Indiana.....IN	L	2,229,809	2,168,601	4,575,645	2,137,852	17,871,051	20,204,233
16. Iowa.....IA	L	1,101,124	1,383,349	1,444,715	11,105,000	15,868,106	15,863,919
17. Kansas.....KS	L	3,777,260	3,101,424	1,128,143	3,206,484	19,934,105	20,408,339
18. Kentucky.....KY	L	1,403,110	827,580	1,416,911	3,913,341	36,174,732	39,260,625
19. Louisiana.....LA	L	6,206,352	2,659,633	1,669,287	1,779,854	88,561,297	90,747,303
20. Maine.....ME	L	504,183	808,041	1,121,721	1,029,760	21,155,283	24,797,595
21. Maryland.....MD	L	4,801,787	2,932,498	2,507,077	2,397,071	73,867,636	70,619,879
22. Massachusetts.....MA	L	17,048,301	20,961,172	23,497,487	21,125,873	152,448,554	182,137,333
23. Michigan.....MI	L	460,670	994,220	9,063,268	6,596,627	261,995,927	274,751,127
24. Minnesota.....MN	L	2,762,246	4,171,894	2,727,640	9,821,038	36,898,778	36,191,663
25. Mississippi.....MS	L	1,551,311	604,333	707,837	841,014	13,408,549	16,268,756
26. Missouri.....MO	L	2,994,228	3,651,007	2,748,506	2,655,117	37,110,294	39,745,645
27. Montana.....MT	L	431,762	860,671	153,224	141,013	3,054,674	3,522,525
28. Nebraska.....NE	L	1,585,033	1,558,134	1,240,419	998,732	10,983,602	11,699,199
29. Nevada.....NV	L	711,284	468,805	156,508	478,968	2,384,322	2,471,547
30. New Hampshire.....NH	L	587,292	466,673	644,736	660,376	22,354,761	24,539,231
31. New Jersey.....NJ	L	2,016,040	4,460,034	7,582,389	4,153,530	138,600,293	133,963,553
32. New Mexico.....NM	L	610,393	637,513	434,061	601,804	10,213,202	9,953,123
33. New York.....NY	L	32,805,999	41,122,140	24,898,870	32,869,832	507,918,870	495,676,527
34. North Carolina.....NC	L	5,291,090	8,021,331	3,480,478	3,602,268	47,768,974	56,527,904
35. North Dakota.....ND	L	52,412	73,297	(726)	(1,509)	269,338	301,133
36. Ohio.....OH	L	848,283	2,574,081	1,817,082	2,153,049	302,011,013	313,735,440
37. Oklahoma.....OK	L	1,838,964	1,795,838	564,555	471,787	16,294,604	16,273,553
38. Oregon.....OR	L	1,201,038	1,568,005	637,704	664,600	14,243,636	14,094,446
39. Pennsylvania.....PA	L	5,592,779	2,035,929	16,138,901	455,258,276	232,949,854	227,589,093
40. Rhode Island.....RI	L	548,984	1,164,542	1,321,349	1,828,671	43,738,038	48,660,223
41. South Carolina.....SC	L	1,326,028	1,144,843	900,370	618,869	18,396,566	16,111,547
42. South Dakota.....SD	L	271,919	238,974	85,587	277,149	1,487,370	1,452,473
43. Tennessee.....TN	L	11,120,751	14,360,076	5,389,817	17,850,697	67,903,315	64,197,063
44. Texas.....TX	L	21,121,478	18,170,289	3,466,692	3,719,751	143,894,630	150,204,063
45. Utah.....UT	L	617,382	429,541	116,556	231,611	4,169,767	4,078,857
46. Vermont.....VT	L	763,000	824,671	965,200	932,590	13,777,442	15,753,390
47. Virginia.....VA	L	29,874,595	36,908,073	11,475,537	13,884,139	76,745,322	75,831,345
48. Washington.....WA	L	1,351,820	830,232	1,475,122	924,484	17,161,826	21,329,707
49. West Virginia.....WV	L	1,997,661	95,969	637,117	578,986	22,306,303	21,457,381
50. Wisconsin.....WI	L	4,249,885	4,068,893	5,346,085	3,927,729	48,512,114	49,146,101
51. Wyoming.....WY	L	37,627	21,673	16,069	17,320	404,043	571,188
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	4,103	4,255	0	0	0	0
54. Puerto Rico.....PR	L	2,390,888	3,770,891	16,036	(136,498)	500,442	100,000
55. US Virgin Islands.....VI	L	201,111	120,115	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	17,842	177,142	7,275	44	13,998	4,625
59. Totals.....(a) 54		293,717,430	323,328,405	202,866,971	672,193,306	3,669,446,383	3,748,537,002

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	17,842	177,142	7,275	44	13,998	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	17,842	177,142	7,275	44	13,998	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.....	3,205,140	3,488,235	108.8	(23.2)
2. Allied lines.....	1,633,159	538,060	32.9	31.6
3. Farmowners multiple peril.....	0	28	0.0	0.0
4. Homeowners multiple peril.....	43,261,292	16,062,658	37.1	35.1
5. Commercial multiple peril.....	88,480	5,083,466	5,745.4	1,566.5
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,570	46	1.8	2,432.6
9. Inland marine.....	341,703	114,481	33.5	8.3
10. Financial guaranty.....	224,272	0	0.0	4.0
11.1. Medical professional liability - occurrence.....	0	(372,895)	0.0	0.0
11.2. Medical professional liability - claims made.....	0	0	0.0	0.0
12. Earthquake.....	29,772	(148)	(0.5)	4.8
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.....	193,079,483	85,174,041	44.1	95.1
17.1. Other liability-occurrence.....	1,063,851	14,499,798	1,363.0	979.7
17.2. Other liability-claims made.....	6,741,141	1,953,112	29.0	(157.6)
18.1. Products liability-occurrence.....	0	(5,569,295)	0.0	0.0
18.2. Products liability-claims made.....	0	19	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	4,123,247	0.0	0.0
19.3, 19.4 Commercial auto liability.....	(1,514)	471,694	(31,156.7)	(1,651.7)
21. Auto physical damage.....	0	(41,120)	0.0	0.0
22. Aircraft (all perils).....	0	132,300	0.0	0.0
23. Fidelity.....	345,307	(368,565)	(106.7)	(355.1)
24. Surety.....	45,859,445	6,439,142	14.0	27.0
26. Burglary and theft.....	91,326	13,303	14.6	(61.2)
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.....	295,965,427	131,741,606	44.5	88.5
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,133,690	3,315,128	3,497,372
2. Allied lines.....	528,025	1,589,792	1,467,421
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	14,811,190	41,890,497	44,399,336
5. Commercial multiple peril.....	25,438	80,796	98,581
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	617	1,998	2,048
9. Inland marine.....	113,710	317,641	367,388
10. Financial guaranty.....	58,288	110,469	397,978
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	9,168	24,190	27,789
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	66,254,303	201,079,202	216,311,970
17.1. Other liability-occurrence.....	58,286	111,218	(2,793,817)
17.2. Other liability-claims made.....	2,164,976	7,576,639	4,555,081
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.....	(66,173)	(1,514)	132,342
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	89,407	397,429	392,056
24. Surety.....	14,690,342	37,100,622	54,401,288
26. Burglary and theft.....	24,367	123,323	71,572
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.....	99,895,634	293,717,430	323,328,405
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

TRAVELERS CASUALTY AND SURETY COMPANY

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	396,194	55,582	451,776	1,819,389	37,192	2,752,835	4,609,416	114,520	(215,667)	(101,147)
2. 2007.....	338,225	576,741	914,966	157,794	12,877	170,671	251,154	17,926	434,500	703,581	70,724	(111,438)	(40,714)
3. Subtotals 2007 + Prior.....	2,439,288	3,638,017	6,077,304	553,988	68,459	622,447	2,070,543	55,119	3,187,335	5,312,997	185,244	(327,105)	(141,861)
4. 2008.....	488,924	996,390	1,485,315	365,125	65,826	430,951	373,031	46,985	620,555	1,040,571	249,231	(263,024)	(13,793)
5. Subtotals 2008 + Prior.....	2,928,212	4,634,407	7,562,619	919,113	134,285	1,053,398	2,443,574	102,104	3,807,889	6,353,567	434,475	(590,129)	(155,654)
6. 2009.....	XXX	XXX	XXX	XXX	685,816	685,816	XXX	344,034	819,963	1,163,997	XXX	XXX	XXX
7. Totals.....	2,928,212	4,634,407	7,562,619	919,113	820,101	1,739,214	2,443,574	446,138	4,627,853	7,517,565	434,475	(590,129)	(155,654)
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
											1.14.8 %	2.(12.7)%	3.(2.1)%
													Col. 13, Line 7 Line 8
													4.(3.0)%

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

- 1.
- 2.
- 3.

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Suspense, undistributed payments.....	6,726,185	0	6,726,185	48,282,641
2305. Amounts receivable under high deductible policies.....	8,138,570	2,609,680	5,528,890	4,585,608
2306. Deferred compensation funds.....	875,747	0	875,747	1,325,269
2307. Other assets nonadmitted.....	160,591,457	160,591,457	0	0
2308. Assumed reinsurance receivable and payable.....	(296,613)	0	(296,613)	(526,810)
2397. Summary of remaining write-ins for Line 23.....	176,035,346	163,201,137	12,834,209	53,666,709

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Retroactive reinsurance reserve assumed.....	465,132	948,479
2305. Other statutory provisions.....	37,277	37,277
2306. Interest deposit liability.....	0	45,235,755
2307. Reinsurance receivable/payable intercompany.....	0	33,159,009
2308. Amounts payable from escrow.....	0	6,135
2309. Retroactive reinsurance reserve ceded.....	(36,837,156)	(48,564,046)
2397. Summary of remaining write-ins for Line 23.....	(36,334,748)	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.....	74,876	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).....	984,542	1,059,419
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	984,542	1,059,419
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	984,542	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.....	41,196,011	106,240,350
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(28,928,526)	(206,940,321)
6. Total gain (loss) on disposals.....	(451,295)	0
7. Deduct amounts received on disposals.....	23,470,559	65,049,432
8. Deduct amortization of premium and depreciation.....	5,837	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).....	551,145,292	562,443,024
12. Deduct total nonadmitted amounts.....	3,911,945	3,846,926
13. Statement value at end of current period (Line 11 minus Line 12).....	547,233,347	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.....	690,798,182	2,141,431,271
3. Accrual of discount.....	12,155,333	(40,681,876)
4. Unrealized valuation increase (decrease).....	513,214,737	425,381,618
5. Total gain (loss) on disposals.....	6,109,388	(1,703,823)
6. Deduct consideration for bonds and stocks disposed of.....	577,561,143	2,536,933,986
7. Deduct amortization of premium.....	38,172,781	(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.....	10,814,008	61,657,464
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,998,617,647	12,402,887,938
11. Deduct total nonadmitted amounts.....	28,121,145	48,424,389
12. Statement value at end of current period (Line 10 minus Line 11).....	12,970,496,502	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).....	8,680,297,019	1,345,381,677	1,245,599,006	(46,605,071)	8,779,128,078	8,680,297,019	8,733,474,619	8,618,418,128
2. Class 2 (a).....	533,381,594	26,585,219	6,781,388	42,178,004	500,286,867	533,381,594	595,363,430	486,991,837
3. Class 3 (a).....	151,813,532	0	3,327,423	2,303,483	133,018,623	151,813,532	150,789,592	142,762,050
4. Class 4 (a).....	22,908,889	0	1,015,771	405,149	27,352,997	22,908,889	22,298,267	32,396,142
5. Class 5 (a).....	28,986,109	24,374	377,365	2,975,910	29,093,969	28,986,109	31,609,028	12,936,879
6. Class 6 (a).....	8,758,035	0	1,510,069	830,714	5,514,388	8,758,035	8,078,680	3,579,488
7. Total Bonds.....	9,426,145,178	1,371,991,271	1,258,611,022	2,088,190	9,474,394,922	9,426,145,178	9,541,613,617	9,297,084,524
PREFERRED STOCK								
8. Class 1.....	770,346	0	0	23,625	15,630,566	770,346	793,971	35,856,100
9. Class 2.....	28,950,752	0	0	5,503,403	31,698,198	28,950,752	34,454,155	27,937,278
10. Class 3.....	10,323,227	0	0	62,854	2,551,432	10,323,227	10,386,081	9,678,841
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	166,000	0	0	0	146,000	166,000	166,000	166,000
14. Total Preferred Stock.....	40,210,325	0	0	5,589,882	50,026,196	40,210,325	45,800,207	73,638,219
15. Total Bonds and Preferred Stock.....	9,466,355,503	1,371,991,271	1,258,611,022	7,678,072	9,524,421,118	9,466,355,503	9,587,413,824	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.....	554,609,447	XXX.....	554,609,447	50,637	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.....	3,064,743,692	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.....	2,830,623,661	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).....	554,609,447	320,489,416
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	554,609,447	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		03/16/1988		2,984	0	0	0	0	0	0	2,984	2,984	0	0	0
0299999. Total - Mortgages With Partial Repayments						2,984	0	0	0	0	0	0	2,984	2,984	0	0	0
0599999. Total Mortgages						2,984	0	0	0	0	0	0	2,984	2,984	0	0	0

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SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	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 Common Stocks - Unaffiliated												
	Black Enterprise/Greenwich Street Corporate Growth Partners	New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3	0	14,185	0	0	5.0
	Blum Strategic Partners, L.P.	San Francisco	CA	Blum Capital Partners		09/03/1998	3	0	27,543	0	353,746	1.1
	Catterton Partners VI, L.P.	Greenwich	CT	Catterton Partners		06/21/2006	3	0	839,191	0	4,104,225	1.3
	Chartwell Investors II, L.P.	New York	NY	Chartwell Managers		02/03/1999	3	0	14,504	0	70,477	1.3
	Granite Global Ventures III L.P.	Menlo Park	CA	Granite Global Ventures		10/05/2006	1	0	375,000	0	4,125,000	1.3
	J.C. Flowers II L.P.	New York	NY	J.C. Flowers & Co.		06/07/2006	3	0	99,531	0	1,298,768	0.6
	JLL Partners Fund V, L.P.	New York	NY	Joseph Littlejohn & Levy		05/04/2005	3	0	11,471	0	3,299,664	1.6
	Mesirow Financial Capital Partners IX, L.P.	St. Louis	MO	Mesirow Financial		06/13/2006	3	0	275,000	0	661,437	3.4
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Oaktree Capital Management		02/16/2005	0	0	203,824	0	10,644,090	0.9
	Providence Equity Partners III L.P.	Providence	RI	Providence Equity Partners		01/25/1999	3	0	153	0	697,582	0.4
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	3	0	403,024	0	12,711,777	0.3
	Thomas, McNerney & Partners II, L.P.	Minneapolis	MN	Thomas, McNerney Partners		06/29/2006	1	0	450,000	0	5,725,000	2.7
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	0	1,208,102	0	7,776,410	5.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	3,921,528	0	51,468,176	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	9,347	0	8,784,519	0.3
	Buchanan Fund V, LLC	Newport Beach	CA	Buchanan Fund		01/19/2007	0	0	1,500,000	0	5,250,000	1.2
	GTIS RE Opportunities Fund I LP	New York	NY	Golden Tree InSite Partners LP		09/17/2007	0	0	1,313,010	0	8,011,869	4.8
	Lowe Resort Finance Investment Partners, LLC	Los Angeles	CA	Lowe Hospitality Investment Partners, LLC		06/12/2007	0	0	84,444	0	15,813,968	12.7
	WCP Real Estate Fund I, L.P.	Westport	CT	WCP Real Estate		11/03/2006	0	0	600,000	0	0	7.6
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	3,506,801	0	37,860,356	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	536,361	0	0	0.6
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	0	0	2,222,744	0	22,243,435	1.6
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Enervest Management Partners, Ltd.		12/08/2006	0	0	2,444,598	0	6,660,192	4.4
	Excellere Capital Fund, L.P.	Denver	CO	Excellere Partners		02/02/2007	3	0	73,292	0	8,960,143	5.8
	Haddington Energy Partners LP	Houston	TX	Haddington Ventures		10/09/1998	0	0	4,030	0	0	22.5
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Moelis & Company		08/10/2007	3	0	1,255,187	0	39,544,561	8.3
	Monomoy Capital Partners, L.P.	New York	NY	Monomoy Capital Partners		05/08/2006	0	0	537,303	0	6,401,818	5.6
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Paine & Partners		03/31/2006	3	0	171,863	0	9,501,455	2.1
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	7,245,378	0	93,311,604	XXX
3999999. Subtotal - Unaffiliated								0	14,673,707	0	182,640,136	XXX
4199999. Totals								0	14,673,707	0	182,640,136	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.
	Golub Capital Partners V, L.P.	New York	NY	Distribution	10/13/2006	07/31/2009	253,401	0	0	0	0	0	253,401	253,401	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								253,401	0	0	0	0	253,401	253,401	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																		
	Brencourt Multi-Strategy, L.P.	New York	NY	Distribution	04/03/2006	08/17/2009	24,496	0	0	0	0	0	24,496	24,496	0	0	0	0
	Bruckman, Rosser, Sherrill & Co. II,	New York	NY	Distribution	10/18/1999	07/22/2009	128,144	0	0	0	0	0	128,144	128,144	0	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income		
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.	
	Catterton Partners IV, L.P.....	Greenwich.....	CT..	Distribution.....	09/27/1999	09/30/2009	98,213	0	0	0	0	0	0	98,213	98,213	0	0	0	0	
	Chartwell Investors II, L.P.....	New York.....	NY.	Distribution.....	02/03/1999	09/14/2009	9,232	0	0	0	0	0	0	9,232	9,232	0	0	0	0	
	Core Capital Partners, L.P.....	Washington.....	DC.	Distribution.....	07/30/1999	08/10/2009	106,191	0	0	0	0	0	0	106,191	106,191	0	0	0	0	
	Granite Global Ventures III L.P.....	Menlo Park.....	CA.	Distribution.....	10/05/2006	07/24/2009	184,851	0	0	0	0	0	0	184,851	184,851	0	0	0	0	
	J.C. Flowers II L.P.....	New York.....	NY.	Distribution.....	06/07/2006	09/30/2009	531,640	0	0	0	0	0	0	531,640	531,640	0	0	0	0	
	JLL Partners Fund V, L.P.....	New York.....	NY.	Distribution.....	05/04/2005	08/11/2009	164,723	0	0	0	0	0	0	164,723	164,723	0	0	0	0	
	Onex Partners II L.P.....	Toronto.....	ON.	Distribution.....	06/29/2006	09/30/2009	398,567	0	0	0	0	0	0	398,567	398,567	0	0	0	0	
	Pomona Capital IV, L.P.....	New York.....	NY.	Distribution.....	07/12/1999	09/24/2009	30,826	0	0	0	0	0	0	30,826	30,826	0	0	0	0	
	Providence Equity Partners VI, L.P..	Providence.....	RI..	Distribution.....	12/05/2006	09/15/2009	486,631	0	0	0	0	0	0	486,631	486,631	0	0	0	0	
	Silver Lake Partners Cayman, L.P...	Menlo Park.....	CA.	Distribution.....	03/23/2001	08/10/2009	916,146	0	0	0	0	0	0	916,146	916,146	0	0	0	0	
	Warburg Pincus Equity Partners, L.P	New York.....	NY.	Distribution.....	06/26/1998	08/24/2009	23,132	0	0	0	0	0	0	23,132	23,132	0	0	0	0	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							3,102,792	0	0	0	0	0	0	3,102,792	3,102,792	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	09/30/2009	587,480	0	0	0	0	0	0	587,480	587,480	0	0	0	0	0
	Moelis Capital Partners Opportunity	Los Angeles.....	CA.	Distribution.....	08/10/2007	08/10/2009	43,213	0	0	0	0	0	0	43,213	43,213	0	0	0	0	0
	Monomoy Capital Partners, L.P.....	New York.....	NY.	Distribution.....	05/08/2006	09/23/2009	855,600	0	0	0	0	0	0	855,600	855,600	0	0	0	0	0
	Reservoir Capital Partners, L.P.....	New York.....	NY.	Distribution.....	10/01/1999	08/31/2009	150,284	0	0	0	0	0	0	150,284	150,284	0	0	0	0	0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							1,636,577	0	0	0	0	0	0	1,636,577	1,636,577	0	0	0	0
3999999.	Subtotal - Unaffiliated.....							4,992,770	0	0	0	0	0	0	4,992,770	4,992,770	0	0	0	0
4199999.	Totals.....							4,992,770	0	0	0	0	0	0	4,992,770	4,992,770	0	0	0	0

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
052591 AV 6	AUSTRIA (REPUBLIC OF) (1 2.000 2012 11.....)	F.....	09/15/2009	HSBC.....		998,720	1,000,000	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					998,720	1,000,000	0	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
271015 KK 4	EAST BAY REGIONAL PARK D 5.000 2026 09.....		09/29/2009	PIPER JAFFRAY & HOPWOOD.....		5,321,885	4,670,000	0	1FE.....
271015 KL 2	EAST BAY REGIONAL PARK D 5.000 2027 09.....		09/29/2009	PIPER JAFFRAY & HOPWOOD.....		2,264,760	2,000,000	0	1FE.....
271015 KN 8	EAST BAY REGIONAL PARK D 5.000 2029 09.....		09/29/2009	PIPER JAFFRAY & HOPWOOD.....		4,744,573	4,250,000	0	1FE.....
591852 LS 5	MINNEAPOLIS ST PAUL TRAN 4.500 2019 03.....		08/12/2009	PIPER JAFFRAY & HOPWOOD.....		2,865,000	2,865,000	0	1FE.....
736688 HM 7	PORTLAND COMM COLL DIST 5.000 2027 06.....		07/01/2009	MORGAN STANLEY.....		12,126,060	11,500,000	153,333	1FE.....
940157 QY 9	WASHINGTON SUBN SAN DIST 4.350 2020 06.....		09/22/2009	WELLS FARGO SECURITIES.....		9,000,000	9,000,000	0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					36,322,278	34,285,000	153,333	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
11575T AA 6	BROWN UNIVERSITY REV (TA 4.570 2019 09.....)		08/12/2009	BAS-MERRILL LYNCH.....		999,980	1,000,000	0	1FE.....
59164G CN 0	METRO WASTEWATER DIST RE 5.018 2020 04.....		08/11/2009	RBC DAIN RAUSCHER INC.....		6,250,000	6,250,000	0	1FE.....
59164G CP 5	METRO WASTEWATER DIST RE 5.218 2021 04.....		08/11/2009	RBC DAIN RAUSCHER INC.....		3,300,000	3,300,000	0	1FE.....
59164G CQ 3	METRO WASTEWATER DIST RE 5.318 2022 04.....		08/11/2009	RBC DAIN RAUSCHER INC.....		7,000,000	7,000,000	0	1FE.....
59164G CS 9	METRO WASTEWATER DIST RE 5.518 2024 04.....		08/11/2009	RBC DAIN RAUSCHER INC.....		6,500,000	6,500,000	0	1FE.....
79575D D8 0	SALT RIVER PROJ AG IMPT 4.500 2019 01.....		09/29/2009	J P MORGAN CHASE SECURITIES INC.....		11,400,500	10,000,000	0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					35,450,480	34,050,000	0	XXX.....
Bonds - Industrial and Miscellaneous									
00846U AE 1	AGILENT TECHNOLOGIES INC 5.500 2015 09.....		09/09/2009	CREDIT SUISSE FIRST BOSTON.....		996,870	1,000,000	0	2FE.....
001192 AG 8	AGL CAPITAL CORP 5.250 2019 08.....		08/05/2009	WELLS FARGO SECURITIES.....		997,830	1,000,000	0	2FE.....
009158 AP 1	AIR PRODUCTS & CHEMICALS 4.375 2019 08.....		08/18/2009	BNP PARIBAS.....		1,998,560	2,000,000	0	1FE.....
01958X AZ 0	ALLIED WASTE NA 7.875 2013 04.....		09/16/2009	LAZARD FRERES & CO.....		1,028,750	1,000,000	34,125	2FE.....
01958X BH 9	ALLIED WASTE NA 7.375 2014 04.....		09/22/2009	MORGAN STANLEY.....		2,085,000	2,000,000	65,556	2FE.....
05523U AG 5	BAE SYSTEMS HOLDINGS (14 4.950 2014 06.....)		08/31/2009	MORGAN STANLEY.....		1,047,450	1,000,000	12,238	2FE.....
05530Q AB 6	BAT INTL FINANCE (144A) 9.500 2018 11.....		08/25/2009	JEFFERIES & CO INC.....		1,277,600	1,000,000	27,181	2FE.....
071813 BA 6	BAXTER INTERNATIONAL 4.500 2019 08.....		08/17/2009	BAS-MERRILL LYNCH.....		996,660	1,000,000	0	1FE.....
081437 AF 2	BEMIS CO 6.800 2019 08.....		07/20/2009	WELLS FARGO SECURITIES.....		996,910	1,000,000	0	2FE.....
097023 AD 7	BOEING CO 8.750 2021 08.....		07/24/2009	BNP PARIBAS.....		1,308,220	1,000,000	39,861	1FE.....
097023 AZ 8	BOEING CO 4.875 2020 02.....		07/23/2009	MORGAN STANLEY.....		989,580	1,000,000	0	1FE.....
127055 AG 6	CABOT CORP 5.000 2016 10.....		09/21/2009	J P MORGAN CHASE SECURITIES INC.....		993,220	1,000,000	0	2FE.....
14170T AE 1	CAREFUSION CORP (144A) 5.125 2014 08.....		07/14/2009	DEUTSCHE BANC.....		989,740	1,000,000	0	2FE.....
186108 CJ 3	CLEVELAND ELECTRIC ILLUM 5.500 2024 08.....		08/13/2009	GOLDMAN SACHS & CO.....		994,660	1,000,000	0	2FE.....
126650 BQ 2	CVS LEASE PASS THRU CERT 6.943 2030 01.....		07/29/2009	STIFEL NICOLAUS & CO INC.....		452,555	484,924	2,151	2FE.....
26442L AA 2	DUKE ENERGY KENTUCKY (14 4.650 2019 10.....)		09/17/2009	KEYBANC CAPITAL MARK.....		996,260	1,000,000	0	2FE.....
263534 BW 8	DUPONT EI NEMOUR 5.750 2019 03.....		07/13/2009	WELLS FARGO SECURITIES.....		1,066,930	1,000,000	23,319	1FE.....
382388 AV 8	GOODRICH CORP 6.125 2019 03.....		09/04/2009	GOLDMAN SACHS & CO.....		138,854	130,000	199	2FE.....
413875 AL 9	HARRIS CORP 6.375 2019 06.....		07/20/2009	MORGAN STANLEY.....		1,068,910	1,000,000	7,792	2FE.....
450679 BX 2	ITT CORP 6.125 2019 05.....		08/17/2009	J P MORGAN CHASE SECURITIES INC.....		1,068,330	1,000,000	18,545	2FE.....
549271 AG 9	LUBRIZOL CORP 8.875 2019 02.....		08/05/2009	J P MORGAN CHASE SECURITIES INC.....		1,232,680	1,000,000	2,219	2FE.....
583491 AA 3	MECCANICA HOLDINGS (144A 6.250 2019 07.....)		07/09/2009	CITIGROUP GLOBAL MARKETS.....		1,012,150	1,000,000	0	2FE.....
640204 AG 8	NEIMAN MARCUS 9.000 2015 10.....		07/15/2009	PAYMENT IN KIND.....		24,374	24,374	0	5FE.....
651639 AL 0	NEWMONT MINING 5.125 2019 10.....		09/15/2009	UBS AG.....		995,020	1,000,000	0	2FE.....
65364U AA 4	NIAGARA MOHAWK POWER (14 4.881 2019 08.....)		08/03/2009	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	1FE.....
670346 AG 0	NUCOR CORP 5.750 2017 12.....		09/29/2009	RBC CAPITAL MARKETS.....		98,310	90,000	0	1FE.....
70109H AH 8	PARKER-HANNIFIN CORP 5.500 2018 05.....		09/14/2009	STIFEL NICOLAUS & CO INC.....		2,119,500	2,000,000	37,278	1FE.....
74005P AV 6	PRAXAIR INC 3.250 2015 09.....		08/27/2009	CITIGROUP GLOBAL MARKETS.....		997,430	1,000,000	0	1FE.....
771196 AS 1	ROCHE HOLDINGS INC (144A 6.000 2019 03.....)		08/24/2009	CITIGROUP GLOBAL MARKETS.....		1,092,200	1,000,000	30,333	1FE.....
786514 BR 9	SAFEWAY INC 5.000 2019 08.....		08/03/2009	BAS-MERRILL LYNCH.....		1,005,080	1,000,000	0	2FE.....
841504 AA 1	SOUTHEAST SUPPLY (144A) 4.850 2014 08.....		08/10/2009	DEUTSCHE BANC.....		999,470	1,000,000	0	2FE.....
790849 AE 3	ST JUDE MEDICAL 3.750 2014 07.....		07/23/2009	BAS-MERRILL LYNCH.....		998,490	1,000,000	0	1FE.....
88732J AP 3	TIME WARNER CABLE 8.750 2019 02.....		07/22/2009	BAS-MERRILL LYNCH.....		1,214,480	1,000,000	39,618	2FE.....
92553P AE 2	VIACOM INC 4.375 2014 09.....		08/19/2009	DEUTSCHE BANC.....		1,985,820	2,000,000	0	2FE.....

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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)
92553P AF 9	VIACOM INC 4.250 2015 09		09/24/2009	WELLS FARGO SECURITIES		1,996,280	2,000,000	.0	2FE
976826 BG 1	WISCONSIN POWER & LIGHT 5.000 2019 07		07/08/2009	WACHOVIA SECURITIES INC		1,007,820	1,000,000	.417	1FE
136375 BR 2	CANADIAN NATIONAL RAILWA 5.550 2018 05	A	07/14/2009	NATIONAL BANK OF CANADA FINANCIAL		1,400,326	1,325,000	12,665	1FE
884903 BG 9	THOMSON REUTERS CORP 4.700 2019 10	A	09/22/2009	BAS-MERRILL LYNCH		996,490	1,000,000	.0	1FE
05565Q BH 0	BP CAPITAL PLC 3.875 2015 03	F	08/06/2009	MORGAN STANLEY		1,021,690	1,000,000	16,253	1FE
20272B AK 0	COMMONWEALTH BANK OF AUS 2.900 2014 09	F	09/10/2009	GOLDMAN SACHS & CO		997,920	1,000,000	.0	1FE
6325C0 AV 3	NATIONAL AUSTRALIA BANK 3.375 2014 07	F	07/01/2009	GOLDMAN SACHS & CO		996,490	1,000,000	.0	1FE
638602 BM 3	NATIONWIDE BUILDING (144 2.500 2012 08	F	08/10/2009	MORGAN STANLEY		999,280	1,000,000	.0	1FE
822582 AJ 1	SHELL INTERNATIONAL FIN 4.300 2019 09	F	09/15/2009	MORGAN STANLEY		1,993,080	2,000,000	.0	1FE
89152U AA 0	TOTAL CAPITAL 3.125 2015 10	F	09/25/2009	BAS-MERRILL LYNCH		1,991,220	2,000,000	.0	1FE
91911T AJ 2	VALE OVERSEAS LIMITED 5.625 2019 09	F	09/09/2009	SANTANDER INVESTMENTS		1,011,300	1,000,000	.0	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					50,679,789	49,054,298	369,749	XXX
8399997.	Total - Bonds - Part 3					123,451,267	118,389,298	523,082	XXX
8399999.	Total - Bonds					123,451,267	118,389,298	523,082	XXX
Common Stocks - Industrial and Miscellaneous									
26928A 20 0	EV3 INC		08/03/2009	DISTRIBUTION FROM PARTNERSHIP	1,870,000	23,132	XXX	.0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					23,132	XXX	.0	XXX
9799997.	Total - Common Stocks - Part 3					23,132	XXX	.0	XXX
9799999.	Total - Common Stocks					23,132	XXX	.0	XXX
9899999.	Total - Preferred and Common Stocks					23,132	XXX	.0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					123,474,399	XXX	523,082	XXX

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

QE04.1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
91203*	9D 8	FHA AMER SAV BANK 88-4	6.930	09/25/2009	PAID ON PRINCIPAL	238,143	238,143	221,473	228,407	0	9,735	0	9,735	0	238,143	0	0	0	2,706	11/01/2015	1
173990	AA 0	FHA CITICORP 85-4 PROJ	6.875	09/25/2009	PAID ON PRINCIPAL	27,096	27,096	25,094	26,002	0	1,094	0	1,094	0	27,096	0	0	0	178	12/01/2015	1
49306#	9A 4	FHA GOLDOME 87-11 PROJ	6.875	09/25/2009	PAID ON PRINCIPAL	54,858	54,858	54,721	54,718	0	140	0	140	0	54,858	0	0	0	632	11/01/2015	1
52517#	AD 5	FHA LEHMAN 92-A PROJ L	6.931	09/25/2009	PAID ON PRINCIPAL	238,341	238,341	223,571	229,812	0	8,530	0	8,530	0	238,341	0	0	0	1,928	07/01/2017	1
590994	9C 5	FHA MERRILL LYNCH 185-	6.810	09/25/2009	PAID ON PRINCIPAL	23,542	23,542	21,188	22,722	0	820	0	820	0	23,542	0	0	0	268	02/01/2020	1
69330@	AA 2	FHA PAXTON FINANCIAL 6	6.500	09/25/2009	PAID ON PRINCIPAL	52,080	52,080	50,518	51,606	0	474	0	474	0	52,080	0	0	0	562	05/01/2014	1
903990	9P 6	FHA USGI GIFHA TOWERS	6.930	09/25/2009	PAID ON PRINCIPAL	25,007	25,007	23,143	24,327	0	681	0	681	0	25,007	0	0	0	289	09/01/2014	1
903990	9G 6	FHA USGI 2067	6.930	09/25/2009	PAID ON PRINCIPAL	46,677	46,677	43,217	45,434	0	1,243	0	1,243	0	46,677	0	0	0	630	12/14/2014	1
36216G	CH 9	GNMA II PASS #163972	9.000	09/20/2009	PAID ON PRINCIPAL	3,515	3,515	3,756	3,674	0	(159)	0	(159)	0	3,515	0	0	0	55	04/20/2016	1
36216M	Z4 0	GNMA II PASS #169163	9.000	09/20/2009	PAID ON PRINCIPAL	51,202	51,202	54,706	53,285	0	(2,082)	0	(2,082)	0	51,202	0	0	0	1,143	09/20/2016	1
362161	EL 1	GNMA II PASS #180239	9.000	09/20/2009	PAID ON PRINCIPAL	762	762	814	808	0	(46)	0	(46)	0	762	0	0	0	11	02/20/2017	1
362161	TR 2	GNMA II PASS #180660	9.000	09/20/2009	PAID ON PRINCIPAL	545	545	583	578	0	(32)	0	(32)	0	545	0	0	0	8	11/20/2016	1
362165	Y5 5	GNMA II PASS #184432	9.000	09/20/2009	PAID ON PRINCIPAL	2,599	2,599	2,777	2,699	0	(100)	0	(100)	0	2,599	0	0	0	39	12/20/2016	1
36219Y	W3 6	GNMA II PASS #263566	9.000	09/20/2009	PAID ON PRINCIPAL	861	861	920	903	0	(42)	0	(42)	0	861	0	0	0	13	10/20/2018	1
36220M	D6 3	GNMA II PASS #281925	9.000	09/20/2009	PAID ON PRINCIPAL	1,090	1,090	1,165	1,141	0	(51)	0	(51)	0	1,090	0	0	0	16	10/20/2019	1
36202D	6D 8	GNMA II PASS #3568	5.000	09/20/2009	PAID ON PRINCIPAL	999,261	999,261	959,092	960,043	0	39,218	0	39,218	0	999,261	0	0	0	8,155	06/20/2034	1
36202E	CM 9	GNMA II PASS #3676	4.500	09/20/2009	PAID ON PRINCIPAL	1,287,580	1,287,580	1,222,195	1,223,724	0	63,857	0	63,857	0	1,287,580	0	0	0	10,710	02/20/2035	1
36202E	EU 9	GNMA II PASS #3747	5.000	09/20/2009	PAID ON PRINCIPAL	1,002,114	1,002,114	973,930	975,840	0	26,275	0	26,275	0	1,002,114	0	0	0	7,927	08/20/2035	1
36202E	FM 6	GNMA II PASS #3772	5.000	09/20/2009	PAID ON PRINCIPAL	888,635	888,635	869,058	870,816	0	17,820	0	17,820	0	888,635	0	0	0	6,876	10/20/2035	1
36202A	3G 0	GNMA II PASS #799	9.000	09/20/2009	PAID ON PRINCIPAL	136	136	145	143	0	(8)	0	(8)	0	136	0	0	0	2	07/20/2017	1
36216F	HQ 6	GNMA PASS TH #163239	9.000	09/15/2009	PAID ON PRINCIPAL	45	45	48	49	0	(3)	0	(3)	0	45	0	0	0	1	04/15/2020	1
362160	6H 1	GNMA PASS TH #180072	9.000	09/15/2009	PAID ON PRINCIPAL	77	77	82	80	0	(3)	0	(3)	0	77	0	0	0	1	08/15/2021	1
362162	TB 5	GNMA PASS TH #181546	9.000	09/15/2009	PAID ON PRINCIPAL	110	110	118	116	0	(6)	0	(6)	0	110	0	0	0	2	01/15/2020	1
36217G	JP 3	GNMA PASS TH #192970	9.000	07/15/2009	PAID ON PRINCIPAL	11,446	11,446	12,209	11,805	0	(359)	0	(359)	0	11,446	0	0	0	86	02/15/2020	1
36218K	EG 8	GNMA PASS TH #224335	9.000	08/15/2009	PAID ON PRINCIPAL	156	156	167	157	0	(1)	0	(1)	0	156	0	0	0	2	02/15/2020	1
36220E	BG 1	GNMA PASS TH #275539	9.000	09/15/2009	PAID ON PRINCIPAL	148	148	158	157	0	(9)	0	(9)	0	148	0	0	0	2	01/15/2020	1
36220M	FV 6	GNMA PASS TH #281980	9.000	09/15/2009	PAID ON PRINCIPAL	64	64	69	71	0	(6)	0	(6)	0	64	0	0	0	1	03/15/2020	1
36220M	HV 4	GNMA PASS TH #282044	9.000	09/15/2009	PAID ON PRINCIPAL	41	41	44	44	0	(3)	0	(3)	0	41	0	0	0	1	01/15/2020	1
36220P	P2 2	GNMA PASS TH #284041	9.000	09/15/2009	PAID ON PRINCIPAL	190	190	203	202	0	(12)	0	(12)	0	190	0	0	0	3	02/15/2020	1
36220Q	CW 8	GNMA PASS TH #284585	9.000	09/15/2009	PAID ON PRINCIPAL	79	79	84	83	0	(4)	0	(4)	0	79	0	0	0	1	01/15/2020	1
36220Q	J3 5	GNMA PASS TH #284782	9.000	09/15/2009	PAID ON PRINCIPAL	684	684	730	723	0	(39)	0	(39)	0	684	0	0	0	5	01/15/2020	1
36220R	TF 5	GNMA PASS TH #285950	9.000	09/15/2009	PAID ON PRINCIPAL	204	204	218	214	0	(10)	0	(10)	0	204	0	0	0	3	06/15/2020	1
36220R	6S 2	GNMA PASS TH #286281	9.000	09/15/2009	PAID ON PRINCIPAL	17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	01/15/2020	1
36220S	JR 8	GNMA PASS TH #286572	9.000	09/15/2009	PAID ON PRINCIPAL	99	99	106	104	0	(5)	0	(5)	0	99	0	0	0	2	04/15/2020	1
36220S	ZZ 8	GNMA PASS TH #287092	9.000	09/15/2009	PAID ON PRINCIPAL	30	30	32	32	0	(2)	0	(2)	0	30	0	0	0	0	03/15/2020	1
36220U	ZA 2	GNMA PASS TH #288837	9.000	09/15/2009	PAID ON PRINCIPAL	68	68	72	71	0	(3)	0	(3)	0	68	0	0	0	1	04/15/2020	1
36220W	C4 7	GNMA PASS TH #289991	9.000	09/15/2009	PAID ON PRINCIPAL	47	47	50	50	0	(3)	0	(3)	0	47	0	0	0	1	08/15/2020	1
36220W	EQ 6	GNMA PASS TH #290043	9.000	09/15/2009	PAID ON PRINCIPAL	53	53	57	57	0	(3)	0	(3)	0	53	0	0	0	1	05/15/2020	1
36220W	EZ 3	GNMA PASS TH #290372	9.000	09/15/2009	PAID ON PRINCIPAL	80	80	85	85	0	(5)	0	(5)	0	80	0	0	0	1	09/15/2020	1
36220W	U5 4	GNMA PASS TH #290504	9.000	09/15/2009	PAID ON PRINCIPAL	77	77	82	79	0	(2)	0	(2)	0	77	0	0	0	1	12/15/2020	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)
36220Y 7H 0	GNMA PASS TH #292596 9.000		.09/15/2009	PAID ON PRINCIPAL		67	67	52	69	0	(2)	0	(2)	0	67	0	0	0	1	11/15/2020	1
36220A LC 1	GNMA PASS TH #296523 9.000		.09/15/2009	PAID ON PRINCIPAL		52	52	56	53	0	(1)	0	(1)	0	52	0	0	0	1	12/15/2020	1
362209 ER 5	GNMA PASS TH #300844 9.000		.09/15/2009	PAID ON PRINCIPAL		559	559	596	586	0	(27)	0	(27)	0	559	0	0	0	10	12/15/2020	1
36223G WQ 8	GNMA PASS TH #307655 9.000		.09/15/2009	PAID ON PRINCIPAL		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2021	1
36223K 6F 2	GNMA PASS TH #310570 9.000		.09/15/2009	PAID ON PRINCIPAL		74	74	79	79	0	(5)	0	(5)	0	74	0	0	0	1	08/15/2021	1
36223M FK 7	GNMA PASS TH #311670 9.000		.09/15/2009	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	08/15/2021	1
36223N UA 0	GNMA PASS TH #312977 9.000		.09/15/2009	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 #402868 9.000		.09/15/2009	PAID ON PRINCIPAL		158	158	168	167	0	(9)	0	(9)	0	158	0	0	0	2	06/15/2024	1
362075 LJ 0	GNMA PASS TH #44429 9.000		.09/15/2009	PAID ON PRINCIPAL		635	635	674	639	0	(4)	0	(4)	0	635	0	0	0	10	07/15/2011	1
36213C YY 0	GNMA PASS TH #550727 5.000		.09/15/2009	PAID ON PRINCIPAL		552,802	552,802	544,165	544,922	0	7,881	0	7,881	0	552,802	0	0	0	4,058	11/15/2035	1
36290R U6 8	GNMA PASS TH #615405 4.500		.09/15/2009	PAID ON PRINCIPAL		215,447	215,447	208,916	208,650	0	6,797	0	6,797	0	215,447	0	0	0	1,145	08/15/2033	1
36291A DH 9	GNMA PASS TH #622104 4.500		.09/15/2009	PAID ON PRINCIPAL		225,332	225,332	218,502	218,032	0	7,301	0	7,301	0	225,332	0	0	0	1,713	09/15/2033	1
36292F H6 7	GNMA PASS TH #647453 5.000		.09/15/2009	PAID ON PRINCIPAL		235,196	235,196	231,521	231,882	0	3,314	0	3,314	0	235,196	0	0	0	1,166	10/15/2035	1
362102 TU 9	GNMA PASS TH #68963 9.000		.09/15/2009	PAID ON PRINCIPAL		614	614	651	627	0	(13)	0	(13)	0	614	0	0	0	13	09/15/2013	1
36225A ER 7	GNMA PASS TH #780144 7.000		.09/15/2009	PAID ON PRINCIPAL		59,353	59,353	56,627	57,289	0	2,064	0	2,064	0	59,353	0	0	0	716	07/15/2024	1
36225A JD 3	GNMA PASS TH #780260 6.500		.09/15/2009	PAID ON PRINCIPAL		2,970	2,970	2,925	2,960	0	10	0	10	0	2,970	0	0	0	31	10/15/2010	1
36225C BX 3	G2 (ARM) #80053 4.375		.09/20/2009	PAID ON PRINCIPAL		77	77	78	77	0	(0)	0	(0)	0	77	0	0	0	1	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 4.375		.09/20/2009	PAID ON PRINCIPAL		346	346	349	347	0	(2)	0	(2)	0	346	0	0	0	3	05/20/2027	1
0399999	Total - Bonds - U.S. Government					6,251,474	6,251,474	6,032,105	6,057,287	0	194,187	0	194,187	0	6,251,474	0	0	0	51,134	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130628 SH 4	CALIFORNIA GENERAL OBL 5.400		.07/01/2009	REDEEMED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	45	12/01/2014	2FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	45	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
796269 MF 2	SAN ANTONIO ISD GO S99 5.750		.08/15/2009	REDEEMED		6,565,000	6,565,000	6,648,179	6,571,105	0	(6,105)	0	(6,105)	0	6,565,000	0	0	0	188,744	08/15/2016	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					6,565,000	6,565,000	6,648,179	6,571,105	0	(6,105)	0	(6,105)	0	6,565,000	0	0	0	188,744	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
246579 GC 4	DELAWARE VALLEY REGL F 5.750		.09/22/2009	CITIGROUP GLOBAL MARKET		7,654,860	6,900,000	7,757,532	7,666,797	0	(13,593)	0	(13,593)	0	7,653,204	0	1,656	1,656	290,950	07/01/2032	1FE
3128QG CC 4	FH (3/1 ARM) #1N0067 3.833		.09/15/2009	PAID ON PRINCIPAL		232,762	232,762	233,599	231,283	0	1,479	0	1,479	0	232,762	0	0	0	2,033	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 4.580		.08/17/2009	PAID ON PRINCIPAL		175,606	175,606	172,465	174,301	0	1,305	0	1,305	0	175,606	0	0	0	1,454	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 4.581		.09/15/2009	PAID ON PRINCIPAL		114,282	114,282	112,238	113,433	0	849	0	849	0	114,282	0	0	0	1,389	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 4.653		.07/15/2009	PAID ON PRINCIPAL		279,284	279,284	274,287	277,208	0	2,076	0	2,076	0	279,284	0	0	0	1,158	12/15/2035	1
34160W GM 0	FLORIDA DEPT ENV PROT 5.000		.08/27/2009	CABRERA CAPITAL MARKETS		5,312,400	5,000,000	5,292,350	5,167,550	0	(18,550)	0	(18,550)	0	5,149,000	0	163,400	163,400	166,667	07/01/2016	1FE
31403D AC 3	FN (5/1 ARM) #745303 4.273		.09/25/2009	PAID ON PRINCIPAL		285,995	285,995	283,157	284,326	0	1,669	0	1,669	0	285,995	0	0	0	3,218	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 4.295		.08/25/2009	PAID ON PRINCIPAL		205,537	205,537	203,498	204,338	0	1,199	0	1,199	0	205,537	0	0	0	1,577	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 4.469		.07/25/2009	PAID ON PRINCIPAL		234,079	234,079	231,756	232,713	0	1,366	0	1,366	0	234,079	0	0	0	924	01/25/2036	1
38373M EN 6	GNR 2002-53 B (PROJECT 5.552		.09/16/2009	PAID ON PRINCIPAL		2,338,842	2,338,842	2,373,924	2,358,366	0	(19,524)	0	(19,524)	0	2,338,842	0	0	0	11,449	05/16/2026	1
43232V BX 8	HILLSBOROUGH CO SCH BR 5.500		.07/01/2009	MATURED		9,510,000	9,510,000	10,208,755	9,548,872	0	(38,872)	0	(38,872)	0	9,510,000	0	0	0	261,525	07/01/2009	1FE
442348 C9 7	HOUSTON ARPT SYS S98B 5.250		.07/01/2009	MATURED		9,455,000	9,455,000	9,311,095	9,445,072	0	9,928	0	9,928	0	9,455,000	0	0	0	248,194	07/01/2009	1FE
45884A KC 6	INTERMOUNTAIN PWR AGY 5.250		.07/01/2009	REDEEMED		1,785,000	1,785,000	1,836,442	1,788,702	0	(3,702)	0	(3,702)	0	1,785,000	0	0	0	46,856	07/01/2015	1FE
592596 UJ 7	METRO TRANS AUTH S98A 5.500		.07/01/2009	MATURED		6,615,000	6,615,000	6,894,616	6,630,942	0	(15,942)	0	(15,942)	0	6,615,000	0	0	0	181,913	07/01/2009	1FE
649836 5B 5	NEW YORK DORM AUTH S93 5.750		.07/01/2009	MATURED		2,800,000	2,800,000	3,082,436	2,819,768	0	(19,768)	0	(19,768)	0	2,800,000	0	0	0	80,500	07/01/2009	1FE

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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)
67766N	AJ 1		09/01/2009	REDEEMED		200,000	200,000	201,425	200,424	0	3,576	0	3,576	0	204,000	0	(4,000)	(4,000)	6,625	09/01/2020	2.....
686507	AE 4		07/01/2009	MATURED		6,500,000	6,500,000	7,133,035	6,569,290	0	(69,290)	0	(69,290)	0	6,500,000	0	0	0	170,625	07/01/2009	1FE.....
882780	FV 6		09/28/2009	REDEEMED		2,631,050	2,605,000	2,646,550	2,610,653	0	(4,689)	0	(4,689)	0	2,605,964	0	25,086	25,086	106,262	01/01/2015	1FE.....
915137	HL 0		08/15/2009	REDEEMED		5,000,000	5,000,000	5,075,050	5,005,450	0	(5,450)	0	(5,450)	0	5,000,000	0	0	0	143,750	08/15/2016	1FE.....
92817F	W2 8		08/01/2009	MATURED		4,765,000	4,765,000	5,241,119	4,821,751	0	(56,751)	0	(56,751)	0	4,765,000	0	0	0	119,125	08/01/2009	1FE.....
246394	7S 3		07/01/2009	PAID ON PRINCIPAL		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	8,993	01/01/2032	1FE.....
3128JR	G4 2		08/17/2009	PAID ON PRINCIPAL		24,770	24,770	24,662	24,675	0	95	0	95	0	24,770	0	0	0	178	03/15/2035	1.....
3128JR	G4 2		09/15/2009	PAID ON PRINCIPAL		18,706	18,706	18,624	18,634	0	72	0	72	0	18,706	0	0	0	199	03/15/2035	1.....
3128JR	G4 2		07/15/2009	PAID ON PRINCIPAL		5,503	5,503	5,479	5,482	0	21	0	21	0	5,503	0	0	0	20	03/15/2035	1.....
31296S	DY 9		09/15/2009	PAID ON PRINCIPAL		334,672	334,672	333,626	333,667	0	1,006	0	1,006	0	334,672	0	0	0	2,368	01/15/2034	1.....
31292G	5P 7		09/15/2009	PAID ON PRINCIPAL		1,049	1,049	1,097	1,158	0	(109)	0	(109)	0	1,049	0	0	0	12	07/15/2029	1.....
31292H	AK 0		09/15/2009	PAID ON PRINCIPAL		1,429	1,429	1,498	1,616	0	(188)	0	(188)	0	1,429	0	0	0	16	01/15/2030	1.....
31292H	AW 4		09/15/2009	PAID ON PRINCIPAL		2,953	2,953	3,097	3,337	0	(384)	0	(384)	0	2,953	0	0	0	26	02/15/2030	1.....
31292H	CY 8		09/15/2009	PAID ON PRINCIPAL		1,184	1,184	1,242	1,361	0	(177)	0	(177)	0	1,184	0	0	0	14	05/15/2030	1.....
31292H	J8 8		09/15/2009	PAID ON PRINCIPAL		133	133	140	148	0	(15)	0	(15)	0	133	0	0	0	2	05/15/2031	1.....
31292H	MW 1		09/15/2009	PAID ON PRINCIPAL		97	97	102	108	0	(11)	0	(11)	0	97	0	0	0	1	10/15/2031	1.....
31292H	NH 3		09/15/2009	PAID ON PRINCIPAL		12,989	12,989	13,334	13,645	0	(656)	0	(656)	0	12,989	0	0	0	112	02/15/2032	1.....
31293E	QB 9		09/15/2009	PAID ON PRINCIPAL		10,963	10,963	11,253	11,552	0	(590)	0	(590)	0	10,963	0	0	0	163	12/15/2028	1.....
31293J	ZX 0		09/15/2009	PAID ON PRINCIPAL		33,849	33,849	34,616	35,618	0	(1,769)	0	(1,769)	0	33,849	0	0	0	326	04/15/2029	1.....
31293K	PD 2		09/15/2009	PAID ON PRINCIPAL		7,549	7,549	7,720	7,882	0	(333)	0	(333)	0	7,549	0	0	0	94	02/15/2029	1.....
31293T	FF 9		09/15/2009	PAID ON PRINCIPAL		167	167	176	195	0	(28)	0	(28)	0	167	0	0	0	2	07/15/2029	1.....
31293W	X9 6		09/15/2009	PAID ON PRINCIPAL		3,350	3,350	3,513	3,860	0	(510)	0	(510)	0	3,350	0	0	0	22	10/15/2029	1.....
31293X	RS 9		09/15/2009	PAID ON PRINCIPAL		35	35	37	43	0	(8)	0	(8)	0	35	0	0	0	0	10/15/2029	1.....
31293Y	C3 8		09/15/2009	PAID ON PRINCIPAL		54	54	56	59	0	(6)	0	(6)	0	54	0	0	0	1	10/15/2029	1.....
31294B	NA 9		09/15/2009	PAID ON PRINCIPAL		29	29	30	33	0	(5)	0	(5)	0	29	0	0	0	0	12/15/2029	1.....
31294B	SZ 4		09/15/2009	PAID ON PRINCIPAL		90	90	94	104	0	(14)	0	(14)	0	90	0	0	0	1	01/15/2030	1.....
31294B	6B 6		09/15/2009	PAID ON PRINCIPAL		15	15	16	17	0	(2)	0	(2)	0	15	0	0	0	0	01/15/2030	1.....
31294B	6K 6		09/15/2009	PAID ON PRINCIPAL		114	114	119	132	0	(18)	0	(18)	0	114	0	0	0	1	01/15/2030	1.....
31294C	TC 7		09/15/2009	PAID ON PRINCIPAL		91	91	95	103	0	(12)	0	(12)	0	91	0	0	0	1	01/15/2030	1.....
31294F	PS 9		09/15/2009	PAID ON PRINCIPAL		53	53	56	62	0	(9)	0	(9)	0	53	0	0	0	1	05/15/2030	1.....
31294F	RD 0		09/15/2009	PAID ON PRINCIPAL		22	22	23	26	0	(4)	0	(4)	0	22	0	0	0	0	06/15/2030	1.....
31297X	TB 0		09/15/2009	PAID ON PRINCIPAL		6	6	7	8	0	(1)	0	(1)	0	6	0	0	0	0	07/15/2030	1.....
31297Y	H2 1		09/15/2009	PAID ON PRINCIPAL		23	23	25	27	0	(4)	0	(4)	0	23	0	0	0	0	08/15/2030	1.....
31297Y	PS 5		09/15/2009	PAID ON PRINCIPAL		118	118	124	136	0	(18)	0	(18)	0	118	0	0	0	1	08/15/2030	1.....
31297Y	T5 1		09/15/2009	PAID ON PRINCIPAL		337	337	354	397	0	(60)	0	(60)	0	337	0	0	0	4	08/15/2030	1.....
31297Y	UD 2		09/15/2009	PAID ON PRINCIPAL		8,647	8,647	9,069	10,546	0	(1,899)	0	(1,899)	0	8,647	0	0	0	54	08/15/2030	1.....
31297Y	UU 4		09/15/2009	PAID ON PRINCIPAL		6,023	6,023	6,316	6,927	0	(905)	0	(905)	0	6,023	0	0	0	40	08/15/2030	1.....
31298A	RX 3		09/15/2009	PAID ON PRINCIPAL		171	171	178	188	0	(18)	0	(18)	0	171	0	0	0	2	09/15/2030	1.....
31298B	LH 2		09/15/2009	PAID ON PRINCIPAL		710	710	743	778	0	(68)	0	(68)	0	710	0	0	0	13	07/15/2030	1.....
31298E	PP 4		09/15/2009	PAID ON PRINCIPAL		70	70	73	81	0	(11)	0	(11)	0	70	0	0	0	1	12/15/2030	1.....
31298E	V7 7		09/15/2009	PAID ON PRINCIPAL		79	79	83	94	0	(15)	0	(15)	0	79	0	0	0	1	12/15/2030	1.....

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SCHEDULE D - PART 4

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

1	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)
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		116	116	122	127	0	(12)	0	(12)	0	116	0	0	0	1	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		128	128	134	144	0	(16)	0	(16)	0	128	0	0	0	2	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		108	108	113	123	0	(15)	0	(15)	0	108	0	0	0	1	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		38	38	40	44	0	(6)	0	(6)	0	38	0	0	0	0	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		6,361	6,361	6,529	6,839	0	(479)	0	(479)	0	6,361	0	0	0	34	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		81	81	85	91	0	(10)	0	(10)	0	81	0	0	0	1	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		15	15	15	17	0	(2)	0	(2)	0	15	0	0	0	0	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		31	31	32	34	0	(4)	0	(4)	0	31	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		11,307	11,307	11,830	12,226	0	(919)	0	(919)	0	11,307	0	0	0	207	08/15/2031	1
31298T AJ 8	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		358	358	374	398	0	(40)	0	(40)	0	358	0	0	0	5	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		67	67	70	73	0	(7)	0	(7)	0	67	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		693	693	711	757	0	(64)	0	(64)	0	693	0	0	0	7	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	09/15/2009	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	09/15/2009	PAID ON PRINCIPAL		429	429	450	468	0	(39)	0	(39)	0	429	0	0	0	5	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		191	191	200	224	0	(34)	0	(34)	0	191	0	0	0	3	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		3,698	3,698	3,878	3,972	0	(274)	0	(274)	0	3,698	0	0	0	69	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		62,698	62,698	64,119	66,110	0	(3,412)	0	(3,412)	0	62,698	0	0	0	680	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		397,473	397,473	408,007	417,276	0	(19,803)	0	(19,803)	0	397,473	0	0	0	3,929	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		1,931	1,931	1,978	2,024	0	(93)	0	(93)	0	1,931	0	0	0	19	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		13,002	13,002	13,371	14,022	0	(1,020)	0	(1,020)	0	13,002	0	0	0	115	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		17,232	17,232	17,689	18,160	0	(928)	0	(928)	0	17,232	0	0	0	171	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		2,391	2,391	2,455	2,464	0	(73)	0	(73)	0	2,391	0	0	0	23	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		20,371	20,371	20,911	21,394	0	(1,024)	0	(1,024)	0	20,371	0	0	0	163	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		33,707	33,707	34,666	35,599	0	(1,892)	0	(1,892)	0	33,707	0	0	0	422	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		33,902	33,902	34,802	35,956	0	(2,053)	0	(2,053)	0	33,902	0	0	0	339	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		522	522	536	575	0	(53)	0	(53)	0	522	0	0	0	5	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		122	122	125	132	0	(10)	0	(10)	0	122	0	0	0	1	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		27,356	27,356	28,082	28,554	0	(1,198)	0	(1,198)	0	27,356	0	0	0	300	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		635	635	619	623	0	12	0	12	0	635	0	0	0	6	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		928	928	904	910	0	18	0	18	0	928	0	0	0	12	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		122	122	119	119	0	2	0	2	0	122	0	0	0	1	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		38,478	38,478	39,422	40,082	0	(1,604)	0	(1,604)	0	38,478	0	0	0	356	07/15/2022	1
313974 GW 1	FHLMC GOLD PASSTHRU	7.000	07/15/2009	PAID ON PRINCIPAL		348	348	340	341	0	8	0	8	0	348	0	0	0	2	07/15/2023	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		43	43	42	42	0	1	0	1	0	43	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		39	39	38	38	0	1	0	1	0	39	0	0	0	0	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		292	292	285	287	0	5	0	5	0	292	0	0	0	3	09/15/2023	1
313980 X8 2	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		449	449	438	441	0	8	0	8	0	449	0	0	0	5	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		1,322	1,322	1,288	1,295	0	27	0	27	0	1,322	0	0	0	23	10/15/2023	1
313983 XA 5	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		136	136	132	133	0	3	0	3	0	136	0	0	0	2	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		115	115	112	113	0	2	0	2	0	115	0	0	0	1	11/15/2023	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For 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)	
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		33	33	32	32	0	1	0	1	0	33	0	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	09/15/2009	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	09/15/2009	PAID ON PRINCIPAL		192	192	188	188	0	5	0	5	0	192	0	0	0	0	2	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		33,015	33,015	33,035	33,035	0	(20)	0	(20)	0	33,015	0	0	0	239	05/15/2016	1	
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		40,790	40,790	40,815	40,850	0	(60)	0	(60)	0	40,790	0	0	0	371	04/15/2016	1	
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	09/15/2009	PAID ON PRINCIPAL		26,616	26,616	27,024	26,981	0	(365)	0	(365)	0	26,616	0	0	0	223	05/15/2018	1	
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	09/15/2009	PAID ON PRINCIPAL		8,235	8,235	8,361	8,346	0	(112)	0	(112)	0	8,235	0	0	0	90	06/15/2018	1	
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	09/15/2009	PAID ON PRINCIPAL		1,822	1,822	1,850	1,850	0	(28)	0	(28)	0	1,822	0	0	0	15	06/15/2018	1	
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	09/15/2009	PAID ON PRINCIPAL		4,108	4,108	4,171	4,166	0	(58)	0	(58)	0	4,108	0	0	0	34	06/15/2018	1	
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	09/15/2009	PAID ON PRINCIPAL		415,938	415,938	422,307	420,979	0	(5,041)	0	(5,041)	0	415,938	0	0	0	2,827	07/15/2018	1	
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	09/15/2009	PAID ON PRINCIPAL		60,270	60,270	61,193	60,924	0	(654)	0	(654)	0	60,270	0	0	0	506	07/15/2018	1	
31283H GS 8	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		3,690	3,690	3,870	4,233	0	(543)	0	(543)	0	3,690	0	0	0	27	03/15/2030	1	
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL		2,012	2,012	2,110	2,274	0	(261)	0	(261)	0	2,012	0	0	0	26	12/15/2031	1	
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		6,666,457	6,666,457	6,650,556	6,650,688	0	15,769	0	15,769	0	6,666,457	0	0	0	52,778	06/15/2033	1	
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		556,006	556,006	570,310	576,795	0	(20,789)	0	(20,789)	0	556,006	0	0	0	5,086	04/15/2033	1	
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		47,413	47,413	48,487	49,623	0	(2,210)	0	(2,210)	0	47,413	0	0	0	418	05/15/2033	1	
31283H Z2 4	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		836,003	836,003	856,492	865,895	0	(29,892)	0	(29,892)	0	836,003	0	0	0	7,528	11/15/2033	1	
31283H Z5 7	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL		648,040	648,040	663,898	671,991	0	(23,951)	0	(23,951)	0	648,040	0	0	0	5,946	02/15/2034	1	
31282R 6A 7	FHLMC GOLD PASSTHRU	4.500	09/15/2009	PAID ON PRINCIPAL		312,880	312,880	317,377	319,401	0	(6,521)	0	(6,521)	0	312,880	0	0	0	2,118	11/15/2010	1	
31368H JA 2	FNMA PASS TH #190257	7.000	09/25/2009	PAID ON PRINCIPAL		1,235	1,235	1,172	1,189	0	47	0	47	0	1,235	0	0	0	14	02/25/2024	1	
31368H KV 4	FNMA PASS TH #190308	7.500	09/25/2009	PAID ON PRINCIPAL		2,504	2,504	2,608	2,891	0	(387)	0	(387)	0	2,504	0	0	0	30	09/25/2030	1	
31368H S6 1	FNMA PASS TH #190541	7.000	09/25/2009	PAID ON PRINCIPAL		198	198	189	191	0	7	0	7	0	198	0	0	0	2	01/25/2024	1	
31369B LB 9	FNMA PASS TH #205622	7.000	09/25/2009	PAID ON PRINCIPAL		659	659	620	633	0	26	0	26	0	659	0	0	0	8	05/25/2023	1	
31370B FK 3	FNMA PASS TH #226170	7.000	09/25/2009	PAID ON PRINCIPAL		144	144	135	138	0	7	0	7	0	144	0	0	0	2	07/25/2023	1	
31370D H9 2	FNMA PASS TH #228056	7.000	09/25/2009	PAID ON PRINCIPAL		243	243	231	236	0	8	0	8	0	243	0	0	0	3	07/25/2023	1	
31370N F9 2	FNMA PASS TH #236092	7.000	09/25/2009	PAID ON PRINCIPAL		48	48	46	47	0	1	0	1	0	48	0	0	0	1	02/25/2024	1	
31370P MQ 1	FNMA PASS TH #237167	7.000	09/25/2009	PAID ON PRINCIPAL		66	66	62	63	0	3	0	3	0	66	0	0	0	1	03/25/2024	1	
31370V A4 0	FNMA PASS TH #242227	7.000	09/25/2009	PAID ON PRINCIPAL		224	224	209	213	0	11	0	11	0	224	0	0	0	3	10/25/2023	1	
31370W 3A 2	FNMA PASS TH #243893	7.000	09/25/2009	PAID ON PRINCIPAL		66	66	63	64	0	2	0	2	0	66	0	0	0	1	11/25/2023	1	
31370Y S7 8	FNMA PASS TH #245442	7.000	09/25/2009	PAID ON PRINCIPAL		2,435	2,435	2,285	2,322	0	113	0	113	0	2,435	0	0	0	15	11/25/2023	1	
31370Y 3K 6	FNMA PASS TH #245702	7.000	09/25/2009	PAID ON PRINCIPAL		36	36	35	35	0	1	0	1	0	36	0	0	0	0	01/25/2024	1	
31371E TY 1	FNMA PASS TH #249967	7.000	09/25/2009	PAID ON PRINCIPAL		137	137	128	130	0	6	0	6	0	137	0	0	0	2	01/25/2024	1	
31371F JB 9	FNMA PASS TH #250558	6.500	09/25/2009	PAID ON PRINCIPAL		1,583	1,583	1,495	1,528	0	55	0	55	0	1,583	0	0	0	17	04/25/2016	1	
31371F J3 7	FNMA PASS TH #250582	6.500	09/25/2009	PAID ON PRINCIPAL		3,536	3,536	3,340	3,426	0	110	0	110	0	3,536	0	0	0	50	04/25/2016	1	
31371F KC 5	FNMA PASS TH #250591	6.500	09/25/2009	PAID ON PRINCIPAL		2,401	2,401	2,269	2,334	0	67	0	67	0	2,401	0	0	0	36	05/25/2016	1	
31371F K7 6	FNMA PASS TH #250618	7.000	09/25/2009	PAID ON PRINCIPAL		230	230	229	229	0	2	0	2	0	230	0	0	0	3	06/25/2016	1	
31371F L4 2	FNMA PASS TH #250647	7.000	09/25/2009	PAID ON PRINCIPAL		336	336	333	334	0	2	0	2	0	336	0	0	0	4	07/25/2016	1	
31371F RB 0	FNMA PASS TH #250782	7.000	09/25/2009	PAID ON PRINCIPAL		9,053	9,053	8,976	8,987	0	66	0	66	0	9,053	0	0	0	105	10/25/2016	1	
31371F SS 2	FNMA PASS TH #250829	7.000	09/25/2009	PAID ON PRINCIPAL		662	662	656	658	0	4	0	4	0	662	0	0	0	8	11/25/2016	1	
31371H 2F 4	FNMA PASS TH #252874	7.500	09/25/2009	PAID ON PRINCIPAL		500	500	521	555	0	(55)	0	(55)	0	500	0	0	0	7	11/25/2029	1	
31371J SC 9	FNMA PASS TH #253515	7.500	09/25/2009	PAID ON PRINCIPAL		951	951	990	1,077	0	(126)	0	(126)	0	951	0	0	0	12	11/25/2030	1	

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.								
31371J	5D 2	FNMA PASS TH #253844	5.500	09/25/2009	PAID ON PRINCIPAL		52,555	52,555	52,128	52,128	0	427	0	427	0	52,555	0	0	0	451	06/25/2016	1
31371K	DN 8	FNMA PASS TH #254009	7.500	09/25/2009	PAID ON PRINCIPAL		4,836	4,836	5,035	5,352	0	(516)	0	(516)	0	4,836	0	0	0	73	10/25/2031	1
31371K	ET 4	FNMA PASS TH #254046	5.500	09/25/2009	PAID ON PRINCIPAL		6,817	6,817	6,776	6,778	0	39	6,817	39	6,817	0	0	0	63	11/25/2016	1	
31371K	H5 3	FNMA PASS TH #254152	5.000	09/25/2009	PAID ON PRINCIPAL		11,424	11,424	11,117	11,164	0	260	0	260	0	11,424	0	0	0	79	12/25/2016	1
31371K	RC 7	FNMA PASS TH #254383	7.500	09/25/2009	PAID ON PRINCIPAL		14,391	14,391	15,044	15,748	0	(1,357)	0	(1,357)	0	14,391	0	0	0	204	06/25/2032	1
31371K	2V 2	FNMA PASS TH #254688	5.500	09/25/2009	PAID ON PRINCIPAL		490,810	490,810	503,310	503,313	0	(12,504)	0	(12,504)	0	490,810	0	0	0	4,268	03/25/2023	1
31371K	2X 8	FNMA PASS TH #254690	5.500	09/25/2009	PAID ON PRINCIPAL		578,524	578,524	590,908	590,905	0	(12,381)	0	(12,381)	0	578,524	0	0	0	4,711	04/25/2023	1
31371K	5X 5	FNMA PASS TH #254762	5.000	09/25/2009	PAID ON PRINCIPAL		158,742	158,742	158,395	158,398	0	344	0	344	0	158,742	0	0	0	1,277	05/25/2023	1
31371L	A8 2	FNMA PASS TH #254831	5.000	09/25/2009	PAID ON PRINCIPAL		136,633	136,633	136,334	136,331	0	302	0	302	0	136,633	0	0	0	1,048	08/25/2023	1
31371L	A9 0	FNMA PASS TH #254832	5.500	09/25/2009	PAID ON PRINCIPAL		1,097,172	1,097,172	1,121,858	1,121,386	0	(24,214)	0	(24,214)	0	1,097,172	0	0	0	9,604	08/25/2023	1
31371L	DM 8	FNMA PASS TH #254908	5.000	09/25/2009	PAID ON PRINCIPAL		408,865	408,865	411,548	411,088	0	(2,223)	0	(2,223)	0	408,865	0	0	0	3,164	09/25/2023	1
31371L	EZ 8	FNMA PASS TH #254952	4.500	09/25/2009	PAID ON PRINCIPAL		73,377	73,377	73,537	73,449	0	(72)	0	(72)	0	73,377	0	0	0	560	11/25/2018	1
31371L	FC 8	FNMA PASS TH #254963	5.500	09/25/2009	PAID ON PRINCIPAL		944	944	964	963	0	(19)	0	(19)	0	944	0	0	0	8	10/25/2023	1
31371L	F3 8	FNMA PASS TH #254986	5.500	09/25/2009	PAID ON PRINCIPAL		284,968	284,968	291,024	290,920	0	(5,952)	0	(5,952)	0	284,968	0	0	0	2,571	11/25/2023	1
31371L	HY 8	FNMA PASS TH #255047	5.500	09/25/2009	PAID ON PRINCIPAL		218,189	218,189	222,825	222,591	0	(4,402)	0	(4,402)	0	218,189	0	0	0	1,958	01/25/2024	1
31371L	JU 4	FNMA PASS TH #255075	5.500	09/25/2009	PAID ON PRINCIPAL		490,789	490,789	503,289	502,504	0	(11,715)	0	(11,715)	0	490,789	0	0	0	4,158	02/25/2024	1
31371S	KE 3	FNMA PASS TH #260493	7.000	09/25/2009	PAID ON PRINCIPAL		105	105	100	101	0	3	0	3	0	105	0	0	0	1	01/25/2024	1
31371S	KF 0	FNMA PASS TH #260494	7.000	09/25/2009	PAID ON PRINCIPAL		41	41	39	40	0	1	0	1	0	41	0	0	0	0	01/25/2024	1
31371T	G5 5	FNMA PASS TH #261320	7.000	09/25/2009	PAID ON PRINCIPAL		3,206	3,206	3,047	3,077	0	130	0	130	0	3,206	0	0	0	56	12/25/2023	1
31371W	RC 1	FNMA PASS TH #264283	7.000	09/25/2009	PAID ON PRINCIPAL		60	60	58	59	0	1	0	1	0	60	0	0	0	1	01/25/2024	1
31371W	XQ 3	FNMA PASS TH #264487	7.000	09/25/2009	PAID ON PRINCIPAL		1,070	1,070	1,017	1,050	0	21	0	21	0	1,070	0	0	0	12	12/25/2023	1
31371X	JM 6	FNMA PASS TH #264968	7.000	09/25/2009	PAID ON PRINCIPAL		238	238	224	228	0	10	0	10	0	238	0	0	0	3	01/25/2024	1
31371Y	WX 5	FNMA PASS TH #266262	7.000	09/25/2009	PAID ON PRINCIPAL		48	48	45	45	0	3	0	3	0	48	0	0	0	1	01/25/2024	1
31372A	FF 4	FNMA PASS TH #266666	7.000	09/25/2009	PAID ON PRINCIPAL		184	184	176	179	0	6	0	6	0	184	0	0	0	2	01/25/2024	1
31372A	HY 1	FNMA PASS TH #266747	7.000	09/25/2009	PAID ON PRINCIPAL		334	334	314	321	0	13	0	13	0	334	0	0	0	4	01/25/2024	1
31372A	RE 4	FNMA PASS TH #266985	7.000	09/25/2009	PAID ON PRINCIPAL		3,235	3,235	3,074	3,108	0	127	0	127	0	3,235	0	0	0	38	03/25/2024	1
31372B	JB 7	FNMA PASS TH #267658	7.000	09/25/2009	PAID ON PRINCIPAL		150	150	143	145	0	5	0	5	0	150	0	0	0	2	01/25/2024	1
31372B	SR 2	FNMA PASS TH #267928	7.000	09/25/2009	PAID ON PRINCIPAL		15	15	14	15	0	1	0	1	0	15	0	0	0	0	02/25/2024	1
31372C	H8 4	FNMA PASS TH #268555	7.000	09/25/2009	PAID ON PRINCIPAL		166	166	158	161	0	5	0	5	0	166	0	0	0	2	01/25/2024	1
31372C	VA 3	FNMA PASS TH #268909	7.000	09/25/2009	PAID ON PRINCIPAL		30	30	29	29	0	1	0	1	0	30	0	0	0	0	01/25/2024	1
31372D	AM 8	FNMA PASS TH #269212	7.000	09/25/2009	PAID ON PRINCIPAL		111	111	106	107	0	4	0	4	0	111	0	0	0	1	01/25/2024	1
31372G	LE 7	FNMA PASS TH #272225	7.000	07/25/2009	PAID ON PRINCIPAL		397	397	372	389	0	8	0	8	0	397	0	0	0	2	02/25/2024	1
31372G	R8 4	FNMA PASS TH #272411	7.000	09/25/2009	PAID ON PRINCIPAL		95	95	91	92	0	3	0	3	0	95	0	0	0	1	03/25/2024	1
31372H	ZU 0	FNMA PASS TH #273587	7.000	09/25/2009	PAID ON PRINCIPAL		535	535	507	514	0	21	0	21	0	535	0	0	0	6	02/25/2024	1
31372K	N7 1	FNMA PASS TH #275014	7.000	09/25/2009	PAID ON PRINCIPAL		143	143	137	139	0	4	0	4	0	143	0	0	0	2	03/25/2024	1
31372L	LW 6	FNMA PASS TH #275841	7.000	09/25/2009	PAID ON PRINCIPAL		72	72	68	69	0	3	0	3	0	72	0	0	0	1	04/25/2024	1
31372M	BC 9	FNMA PASS TH #276435	7.000	09/25/2009	PAID ON PRINCIPAL		482	482	468	472	0	9	0	9	0	482	0	0	0	5	04/25/2024	1
31372N	ZA 5	FNMA PASS TH #278037	7.000	09/25/2009	PAID ON PRINCIPAL		356	356	338	344	0	12	0	12	0	356	0	0	0	4	03/25/2024	1
31372P	4L 0	FNMA PASS TH #279027	7.000	09/25/2009	PAID ON PRINCIPAL		140	140	134	135	0	5	0	5	0	140	0	0	0	2	04/25/2024	1
31372Q	CQ 8	FNMA PASS TH #279179	7.000	09/25/2009	PAID ON PRINCIPAL		1,791	1,791	1,686	1,721	0	70	0	70	0	1,791	0	0	0	21	05/25/2024	1
31372R	LH 6	FNMA PASS TH #280328	7.000	09/25/2009	PAID ON PRINCIPAL		540	540	515	519	0	21	0	21	0	540	0	0	0	6	04/25/2024	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31372R	XQ 3		09/25/2009	PAID ON PRINCIPAL		13,382	13,382	12,595	12,881	0	500	0	500	0	13,382	0	0	0	80	05/25/2024	1
31372U	FW 3		09/25/2009	PAID ON PRINCIPAL		591	591	554	565	0	26	0	26	0	591	0	0	0	7	05/25/2024	1
31372U	FY 9		09/25/2009	PAID ON PRINCIPAL		3,399	3,399	3,198	3,259	0	140	0	140	0	3,399	0	0	0	24	05/25/2024	1
31372V	DS 2		09/25/2009	PAID ON PRINCIPAL		83	83	79	81	0	2	0	2	0	83	0	0	0	1	04/25/2024	1
31372V	EQ 5		09/25/2009	PAID ON PRINCIPAL		999	999	943	964	0	35	0	35	0	999	0	0	0	12	05/25/2024	1
31373N	FL 2		09/25/2009	PAID ON PRINCIPAL		389	389	368	376	0	14	0	14	0	389	0	0	0	4	05/25/2016	1
31373U	F3 6		09/25/2009	PAID ON PRINCIPAL		9,980	9,980	9,353	9,382	0	599	0	599	0	9,980	0	0	0	96	09/25/2025	1
31373U	N2 9		09/25/2009	PAID ON PRINCIPAL		229	229	239	247	0	(18)	0	(18)	0	229	0	0	0	3	04/25/2026	1
31374A	LR 9		09/25/2009	PAID ON PRINCIPAL		1,966	1,966	1,868	1,906	0	60	0	60	0	1,966	0	0	0	23	05/25/2024	1
31374F	TA 7		09/25/2009	PAID ON PRINCIPAL		178	178	176	177	0	1	0	1	0	178	0	0	0	2	03/25/2014	1
31375A	7L 7		09/25/2009	PAID ON PRINCIPAL		265	265	245	246	0	19	0	19	0	265	0	0	0	3	11/25/2025	1
31375D	U7 6		09/25/2009	PAID ON PRINCIPAL		247	247	228	230	0	18	0	18	0	247	0	0	0	3	11/25/2025	1
31375D	4U 4		09/25/2009	PAID ON PRINCIPAL		418	418	386	389	0	29	0	29	0	418	0	0	0	5	12/25/2025	1
31375D	5F 6		09/25/2009	PAID ON PRINCIPAL		3,314	3,314	3,060	3,101	0	213	0	213	0	3,314	0	0	0	36	12/25/2025	1
31375F	LS 5		09/25/2009	PAID ON PRINCIPAL		15	15	15	15	0	0	0	0	0	15	0	0	0	0	01/25/2016	1
31375F	4Z 8		09/25/2009	PAID ON PRINCIPAL		61,479	61,479	58,857	59,477	0	2,002	0	2,002	0	61,479	0	0	0	907	06/25/2024	1
31375M	HX 4		09/25/2009	PAID ON PRINCIPAL		182	182	172	177	0	5	0	5	0	182	0	0	0	2	03/25/2016	1
31375P	ZX 7		09/25/2009	PAID ON PRINCIPAL		177	177	167	173	0	4	0	4	0	177	0	0	0	2	04/25/2016	1
31375R	SY 9		09/25/2009	PAID ON PRINCIPAL		429	429	405	415	0	14	0	14	0	429	0	0	0	5	04/25/2016	1
31375S	CQ 1		09/25/2009	PAID ON PRINCIPAL		1,974	1,974	1,865	1,908	0	66	0	66	0	1,974	0	0	0	21	04/25/2016	1
31375V	QY 2		09/25/2009	PAID ON PRINCIPAL		2,120	2,120	2,002	2,049	0	71	0	71	0	2,120	0	0	0	23	06/25/2016	1
31375W	2M 2		09/25/2009	PAID ON PRINCIPAL		815	815	808	810	0	5	0	5	0	815	0	0	0	10	07/25/2016	1
31376A	AV 0		09/25/2009	PAID ON PRINCIPAL		1,319	1,319	1,246	1,280	0	40	0	40	0	1,319	0	0	0	14	06/25/2016	1
31376D	Q2 1		09/25/2009	PAID ON PRINCIPAL		1,770	1,770	1,672	1,731	0	39	0	39	0	1,770	0	0	0	22	07/25/2016	1
31376G	FU 4		09/25/2009	PAID ON PRINCIPAL		233	233	231	231	0	2	0	2	0	233	0	0	0	3	08/25/2016	1
31376Q	N3 3		09/25/2009	PAID ON PRINCIPAL		1,527	1,527	1,514	1,517	0	10	0	10	0	1,527	0	0	0	18	10/25/2016	1
31376Q	TY 9		09/25/2009	PAID ON PRINCIPAL		1,482	1,482	1,470	1,472	0	11	0	11	0	1,482	0	0	0	17	10/25/2016	1
31376R	6H 9		09/25/2009	PAID ON PRINCIPAL		6,272	6,272	6,053	6,068	0	204	0	204	0	6,272	0	0	0	79	11/25/2026	1
31376U	MV 3		09/25/2009	PAID ON PRINCIPAL		1,028	1,028	992	997	0	31	0	31	0	1,028	0	0	0	13	12/25/2026	1
31376Y	LA 2		09/25/2009	PAID ON PRINCIPAL		401	401	404	404	0	(2)	0	(2)	0	401	0	0	0	5	01/25/2027	1
31378B	Q6 4		09/25/2009	PAID ON PRINCIPAL		670	670	671	671	0	(0)	0	(0)	0	670	0	0	0	8	07/25/2027	1
31378R	S5 9		09/25/2009	PAID ON PRINCIPAL		28	28	29	29	0	(0)	0	(0)	0	28	0	0	0	0	12/25/2027	1
31378R	S8 3		09/25/2009	PAID ON PRINCIPAL		47,836	47,836	47,944	47,921	0	(85)	0	(85)	0	47,836	0	0	0	750	12/25/2027	1
31379F	J3 9		09/25/2009	PAID ON PRINCIPAL		988	988	1,004	1,001	0	(13)	0	(13)	0	988	0	0	0	13	03/25/2028	1
31379P	H5 4		08/25/2009	PAID ON PRINCIPAL		98,338	98,338	99,874	99,770	0	(1,433)	0	(1,433)	0	98,338	0	0	0	1,146	05/25/2028	1
31379T	BL 7		09/25/2009	PAID ON PRINCIPAL		3,957	3,957	3,940	3,941	0	17	0	17	0	3,957	0	0	0	43	06/25/2028	1
31379T	G5 7		09/25/2009	PAID ON PRINCIPAL		42,014	42,014	41,834	41,838	0	176	0	176	0	42,014	0	0	0	637	06/25/2028	1
31383C	XT 7		09/25/2009	PAID ON PRINCIPAL		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	09/25/2029	1
31383M	HJ 5		09/25/2009	PAID ON PRINCIPAL		57	57	60	64	0	(7)	0	(7)	0	57	0	0	0	1	08/25/2029	1
31383M	SH 9		09/25/2009	PAID ON PRINCIPAL		114	114	119	120	0	(5)	0	(5)	0	114	0	0	0	1	08/25/2029	1
313615	L4 6		09/25/2009	PAID ON PRINCIPAL		7,252	7,252	6,775	6,901	0	352	0	352	0	7,252	0	0	0	78	06/25/2023	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
313615	ST 4		09/25/2009	PAID ON PRINCIPAL		145	145	138	140	0	5	0	5	0	145	0	0	0	2	11/25/2023	1
313615	TX 4		09/25/2009	PAID ON PRINCIPAL		1,479	1,479	1,400	1,421	0	59	0	59	0	1,479	0	0	0	16	01/25/2024	1
313615	UT 1		09/25/2009	PAID ON PRINCIPAL		386	386	363	369	0	17	0	17	0	386	0	0	0	4	03/25/2024	1
31383R	VB 5		09/25/2009	PAID ON PRINCIPAL		150	150	156	164	0	(14)	0	(14)	0	150	0	0	0	2	09/25/2029	1
31383S	DT 4		09/25/2009	PAID ON PRINCIPAL		167	167	174	182	0	(15)	0	(15)	0	167	0	0	0	2	08/25/2029	1
31384E	T8 3		09/25/2009	PAID ON PRINCIPAL		111	111	115	123	0	(12)	0	(12)	0	111	0	0	0	1	01/25/2030	1
31384H	PU 1		09/25/2009	PAID ON PRINCIPAL		8	8	9	10	0	(2)	0	(2)	0	8	0	0	0	0	05/25/2030	1
31384K	XD 3		09/25/2009	PAID ON PRINCIPAL		85	85	89	96	0	(11)	0	(11)	0	85	0	0	0	1	05/25/2030	1
31384S	E2 1		09/25/2009	PAID ON PRINCIPAL		51	51	54	59	0	(8)	0	(8)	0	51	0	0	0	1	02/25/2030	1
31384T	FM 4		09/25/2009	PAID ON PRINCIPAL		18	18	19	21	0	(3)	0	(3)	0	18	0	0	0	0	05/25/2030	1
31384V	L7 5		09/25/2009	PAID ON PRINCIPAL		29,187	29,187	30,464	32,357	0	(3,170)	0	(3,170)	0	29,187	0	0	0	449	12/25/2029	1
31384V	UY 6		09/25/2009	PAID ON PRINCIPAL		2,281	2,281	2,376	2,572	0	(291)	0	(291)	0	2,281	0	0	0	28	05/25/2030	1
31385B	5J 0		08/25/2009	PAID ON PRINCIPAL		13,050	13,050	13,593	15,160	0	(2,110)	0	(2,110)	0	13,050	0	0	0	163	05/25/2030	1
31385C	QU 0		08/25/2009	PAID ON PRINCIPAL		4,036	4,036	4,204	4,625	0	(589)	0	(589)	0	4,036	0	0	0	50	07/25/2030	1
31385F	Z3 3		09/25/2009	PAID ON PRINCIPAL		83	83	87	96	0	(13)	0	(13)	0	83	0	0	0	1	06/25/2030	1
31385H	QW 5		09/25/2009	PAID ON PRINCIPAL		18,631	18,631	19,412	19,449	0	(819)	0	(819)	0	18,631	0	0	0	173	07/25/2016	1
31385H	YA 4		09/25/2009	PAID ON PRINCIPAL		5,167	5,167	5,379	5,399	0	(232)	0	(232)	0	5,167	0	0	0	48	11/25/2016	1
31385H	5H 1		09/25/2009	PAID ON PRINCIPAL		4,470	4,470	4,655	5,000	0	(530)	0	(530)	0	4,470	0	0	0	58	02/25/2032	1
31385J	D4 7		09/25/2009	PAID ON PRINCIPAL		6,282	6,282	6,540	6,553	0	(271)	0	(271)	0	6,282	0	0	0	63	05/25/2017	1
31385N	JX 8		09/25/2009	PAID ON PRINCIPAL		2	2	2	3	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385Q	2U 5		09/25/2009	PAID ON PRINCIPAL		269	269	281	305	0	(36)	0	(36)	0	269	0	0	0	3	09/25/2030	1
31385R	6U 9		09/25/2009	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U	H9 7		09/25/2009	PAID ON PRINCIPAL		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	09/25/2030	1
31385X	M8 7		09/25/2009	PAID ON PRINCIPAL		520,312	520,312	513,218	513,778	0	6,533	0	6,533	0	520,312	0	0	0	3,594	10/25/2033	1
31386C	Y4 8		09/25/2009	PAID ON PRINCIPAL		8,997	8,997	9,371	10,355	0	(1,358)	0	(1,358)	0	8,997	0	0	0	168	12/25/2030	1
31386H	TX 9		09/25/2009	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S	PK 7		09/25/2009	PAID ON PRINCIPAL		10,830	10,830	10,766	10,761	0	70	0	70	0	10,830	0	0	0	99	04/25/2016	1
31386T	MD 4		09/25/2009	PAID ON PRINCIPAL		1,977	1,977	1,966	1,965	0	12	0	12	0	1,977	0	0	0	18	04/25/2016	1
31386Y	B2 9		09/25/2009	PAID ON PRINCIPAL		9,799	9,799	9,740	9,742	0	56	0	56	0	9,799	0	0	0	90	04/25/2016	1
31386Y	6U 3		09/25/2009	PAID ON PRINCIPAL		45,938	45,938	45,565	45,567	0	371	0	371	0	45,938	0	0	0	375	04/25/2016	1
31387A	5D 3		09/25/2009	PAID ON PRINCIPAL		16,154	16,154	16,058	16,059	0	95	0	95	0	16,154	0	0	0	125	04/25/2016	1
31387C	MD 0		09/25/2009	PAID ON PRINCIPAL		63,447	63,447	61,742	62,184	0	1,263	0	1,263	0	63,447	0	0	0	527	07/25/2016	1
31387C	QW 4		09/25/2009	PAID ON PRINCIPAL		46,411	46,411	46,407	46,483	0	(71)	0	(71)	0	46,411	0	0	0	590	09/25/2016	1
31387C	VM 0		09/25/2009	PAID ON PRINCIPAL		113,557	113,557	113,220	113,217	0	340	0	340	0	113,557	0	0	0	1,038	05/25/2016	1
31387S	5E 2		09/25/2009	PAID ON PRINCIPAL		16,830	16,830	16,826	16,825	0	6	0	6	0	16,830	0	0	0	162	08/25/2016	1
31387U	D7 3		09/25/2009	PAID ON PRINCIPAL		229	229	239	243	0	(14)	0	(14)	0	229	0	0	0	3	05/25/2030	1
31387X	JK 2		09/25/2009	PAID ON PRINCIPAL		69,680	69,680	69,664	69,619	0	61	0	61	0	69,680	0	0	0	825	09/25/2016	1
31387X	UC 7		09/25/2009	PAID ON PRINCIPAL		8,410	8,410	8,772	8,869	0	(460)	0	(460)	0	8,410	0	0	0	85	09/25/2016	1
31388A	LE 2		09/25/2009	PAID ON PRINCIPAL		5,411	5,411	5,469	5,481	0	(69)	0	(69)	0	5,411	0	0	0	50	12/25/2016	1
31388D	ZE 1		09/25/2009	PAID ON PRINCIPAL		54,817	54,817	54,809	54,809	0	8	0	8	0	54,817	0	0	0	503	08/25/2016	1
31388D	5H 7		09/25/2009	PAID ON PRINCIPAL		19,895	19,895	19,733	19,738	0	157	0	157	0	19,895	0	0	0	164	09/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31388J	JD 8 FNMA PASS TH #606060		09/25/2009	PAID ON PRINCIPAL		12,036	12,036	12,033	12,035	0	1	0	1	0	12,036	0	0	0	110	10/25/2016	1
31388K	CJ 9 FNMA PASS TH #606773		09/25/2009	PAID ON PRINCIPAL		23,287	23,287	23,282	23,276	0	12	0	12	0	23,287	0	0	0	214	10/25/2016	1
31388K	XQ 0 FNMA PASS TH #607387		09/25/2009	PAID ON PRINCIPAL		6,495	6,495	6,775	6,898	0	(403)	0	(403)	0	6,495	0	0	0	62	11/25/2016	1
31388M	J2 5 FNMA PASS TH #608781		09/25/2009	PAID ON PRINCIPAL		116,964	116,964	115,977	116,014	0	950	0	950	0	116,964	0	0	0	1,311	10/25/2016	1
31388M	KG 2 FNMA PASS TH #608795		09/25/2009	PAID ON PRINCIPAL		118,845	118,845	118,139	118,160	0	685	0	685	0	118,845	0	0	0	1,350	10/25/2016	1
31388M	T5 7 FNMA PASS TH #609072		09/25/2009	PAID ON PRINCIPAL		5,177	5,177	5,400	5,544	0	(368)	0	(368)	0	5,177	0	0	0	47	09/25/2016	1
31388N	CT 1 FNMA PASS TH #609482		09/25/2009	PAID ON PRINCIPAL		31,426	31,426	31,423	31,424	0	1	0	1	0	31,426	0	0	0	291	10/25/2016	1
31388N	C3 8 FNMA PASS TH #609490		09/25/2009	PAID ON PRINCIPAL		221	221	230	242	0	(21)	0	(21)	0	221	0	0	0	3	10/25/2031	1
31388N	DP 8 FNMA PASS TH #609510		09/25/2009	PAID ON PRINCIPAL		19,185	19,185	19,181	19,184	0	1	0	1	0	19,185	0	0	0	202	10/25/2016	1
31388N	EK 8 FNMA PASS TH #609538		09/25/2009	PAID ON PRINCIPAL		72,207	72,207	71,620	71,612	0	595	0	595	0	72,207	0	0	0	640	10/25/2016	1
31388N	ET 9 FNMA PASS TH #609546		09/25/2009	PAID ON PRINCIPAL		135,203	135,203	134,802	134,804	0	399	0	399	0	135,203	0	0	0	796	10/25/2016	1
31388N	EU 6 FNMA PASS TH #609547		09/25/2009	PAID ON PRINCIPAL		29,232	29,232	30,431	30,538	0	(1,306)	0	(1,306)	0	29,232	0	0	0	310	10/25/2016	1
31388N	E2 8 FNMA PASS TH #609553		09/25/2009	PAID ON PRINCIPAL		19,576	19,576	19,571	19,576	0	(0)	0	(0)	0	19,576	0	0	0	130	10/25/2016	1
31388P	P7 0 FNMA PASS TH #610746		09/25/2009	PAID ON PRINCIPAL		10,336	10,336	10,275	10,275	0	61	0	61	0	10,336	0	0	0	95	11/25/2016	1
31388P	XP 1 FNMA PASS TH #610986		09/25/2009	PAID ON PRINCIPAL		25,334	25,334	25,183	25,191	0	143	0	143	0	25,334	0	0	0	281	10/25/2016	1
31388Q	FL 8 FNMA PASS TH #611371		09/25/2009	PAID ON PRINCIPAL		7,216	7,216	7,022	7,059	0	156	0	156	0	7,216	0	0	0	61	10/25/2016	1
31388Q	HX 0 FNMA PASS TH #611446		09/25/2009	PAID ON PRINCIPAL		15,789	15,789	15,696	15,695	0	95	0	95	0	15,789	0	0	0	143	11/25/2016	1
31388R	C4 7 FNMA PASS TH #612191		09/25/2009	PAID ON PRINCIPAL		6,898	6,898	6,712	6,691	0	206	0	206	0	6,898	0	0	0	58	11/25/2016	1
31388R	FS 1 FNMA PASS TH #612277		09/25/2009	PAID ON PRINCIPAL		10,315	10,315	10,254	10,257	0	58	0	58	0	10,315	0	0	0	96	10/25/2016	1
31388R	TN 7 FNMA PASS TH #612657		09/25/2009	PAID ON PRINCIPAL		42,818	42,818	42,564	42,563	0	255	0	255	0	42,818	0	0	0	257	10/25/2016	1
31388R	4L 8 FNMA PASS TH #612927		09/25/2009	PAID ON PRINCIPAL		8,225	8,225	8,313	8,332	0	(107)	0	(107)	0	8,225	0	0	0	99	12/25/2016	1
31388T	KX 0 FNMA PASS TH #614210		09/25/2009	PAID ON PRINCIPAL		11,241	11,241	11,361	11,342	0	(101)	0	(101)	0	11,241	0	0	0	102	12/25/2016	1
31388T	KY 8 FNMA PASS TH #614211		09/25/2009	PAID ON PRINCIPAL		104,582	104,582	105,701	105,425	0	(844)	0	(844)	0	104,582	0	0	0	959	12/25/2016	1
31388U	S2 7 FNMA PASS TH #615337		09/25/2009	PAID ON PRINCIPAL		14,626	14,626	14,782	14,802	0	(176)	0	(176)	0	14,626	0	0	0	134	12/25/2016	1
31388V	V4 7 FNMA PASS TH #616335		09/25/2009	PAID ON PRINCIPAL		70,284	70,284	71,036	71,112	0	(828)	0	(828)	0	70,284	0	0	0	853	12/25/2016	1
31388V	XR 4 FNMA PASS TH #616388		09/25/2009	PAID ON PRINCIPAL		129,681	129,681	131,069	131,127	0	(1,446)	0	(1,446)	0	129,681	0	0	0	765	12/25/2016	1
31388V	5C 8 FNMA PASS TH #616543		09/25/2009	PAID ON PRINCIPAL		124,552	124,552	121,205	122,003	0	2,550	0	2,550	0	124,552	0	0	0	1,036	12/25/2016	1
31389E	FJ 9 FNMA PASS TH #623069		09/25/2009	PAID ON PRINCIPAL		42,235	42,235	44,047	44,366	0	(2,131)	0	(2,131)	0	42,235	0	0	0	433	12/25/2016	1
31389J	B7 8 FNMA PASS TH #626562		09/25/2009	PAID ON PRINCIPAL		55,790	55,790	58,079	58,669	0	(2,879)	0	(2,879)	0	55,790	0	0	0	512	02/25/2017	1
31389J	K2 9 FNMA PASS TH #626813		09/25/2009	PAID ON PRINCIPAL		34,316	34,316	35,796	35,941	0	(1,625)	0	(1,625)	0	34,316	0	0	0	299	07/25/2017	1
31389N	5H 4 FNMA PASS TH #630948		09/25/2009	PAID ON PRINCIPAL		6,208	6,208	6,475	6,549	0	(342)	0	(342)	0	6,208	0	0	0	71	02/25/2017	1
31389Y	M7 3 FNMA PASS TH #639482		09/25/2009	PAID ON PRINCIPAL		1,287	1,287	1,346	1,439	0	(152)	0	(152)	0	1,287	0	0	0	16	01/25/2032	1
31390E	R9 5 FNMA PASS TH #644112		09/25/2009	PAID ON PRINCIPAL		9,061	9,061	9,452	9,648	0	(587)	0	(587)	0	9,061	0	0	0	95	05/25/2017	1
31390F	ND 7 FNMA PASS TH #644888		09/25/2009	PAID ON PRINCIPAL		3,328	3,328	3,471	3,530	0	(202)	0	(202)	0	3,328	0	0	0	34	06/25/2017	1
31390K	RG 5 FNMA PASS TH #648587		09/25/2009	PAID ON PRINCIPAL		387	387	405	433	0	(46)	0	(46)	0	387	0	0	0	5	05/25/2032	1
31390L	2C 9 FNMA PASS TH #649771		09/25/2009	PAID ON PRINCIPAL		20,924	20,924	21,827	22,056	0	(1,132)	0	(1,132)	0	20,924	0	0	0	238	06/25/2017	1
31390S	3R 0 FNMA PASS TH #655208		09/25/2009	PAID ON PRINCIPAL		11,757	11,757	12,264	12,311	0	(554)	0	(554)	0	11,757	0	0	0	118	09/25/2017	1
31391E	HS 3 FNMA PASS TH #664541		09/25/2009	PAID ON PRINCIPAL		63,447	63,447	66,184	67,665	0	(4,218)	0	(4,218)	0	63,447	0	0	0	636	10/25/2017	1
31391F	DW 5 FNMA PASS TH #665317		09/25/2009	PAID ON PRINCIPAL		62,603	62,603	65,289	65,337	0	(2,733)	0	(2,733)	0	62,603	0	0	0	624	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463		09/25/2009	PAID ON PRINCIPAL		115,665	115,665	118,503	117,830	0	(2,165)	0	(2,165)	0	115,665	0	0	0	931	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450		09/25/2009	PAID ON PRINCIPAL		530,318	530,318	543,332	542,143	0	(11,825)	0	(11,825)	0	530,318	0	0	0	4,686	06/25/2018	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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)
31401C	KL 6 FNMA PASS TH #704199	5.000	09/25/2009	PAID ON PRINCIPAL		252,283	252,283	258,474	257,835	0	(5,553)	0	(5,553)	0	252,283	0	0	0	1,786	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794	5.000	09/25/2009	PAID ON PRINCIPAL		212,908	212,908	218,133	217,630	0	(4,722)	0	(4,722)	0	212,908	0	0	0	1,711	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048	5.500	09/25/2009	PAID ON PRINCIPAL		17,897	17,897	18,280	18,394	0	(497)	0	(497)	0	17,897	0	0	0	164	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337	5.000	09/25/2009	PAID ON PRINCIPAL		1,133,848	1,133,848	1,161,455	1,154,304	0	(20,456)	0	(20,456)	0	1,133,848	0	0	0	11,038	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060	6.000	09/25/2009	PAID ON PRINCIPAL		2,399	2,399	2,455	2,488	0	(89)	0	(89)	0	2,399	0	0	0	21	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116	5.000	09/25/2009	PAID ON PRINCIPAL		243,146	243,146	249,083	247,843	0	(4,696)	0	(4,696)	0	243,146	0	0	0	2,237	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144	5.000	09/25/2009	PAID ON PRINCIPAL		195,161	195,161	194,017	194,064	0	1,097	0	1,097	0	195,161	0	0	0	1,907	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772	5.000	09/25/2009	PAID ON PRINCIPAL		84,251	84,251	86,318	86,153	0	(1,902)	0	(1,902)	0	84,251	0	0	0	700	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724	5.000	09/25/2009	PAID ON PRINCIPAL		144,994	144,994	148,553	147,961	0	(2,967)	0	(2,967)	0	144,994	0	0	0	1,222	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826	4.500	09/25/2009	PAID ON PRINCIPAL		68,752	68,752	66,260	66,490	0	2,262	0	2,262	0	68,752	0	0	0	511	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577	5.000	09/25/2009	PAID ON PRINCIPAL		210,153	210,153	209,069	209,117	0	1,036	0	1,036	0	210,153	0	0	0	1,682	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491	5.000	09/25/2009	PAID ON PRINCIPAL		309,932	309,932	308,325	308,383	0	1,548	0	1,548	0	309,932	0	0	0	2,356	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936	5.500	09/25/2009	PAID ON PRINCIPAL		101,989	101,989	104,172	103,954	0	(1,965)	0	(1,965)	0	101,989	0	0	0	933	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468	4.500	09/25/2009	PAID ON PRINCIPAL		21,272	21,272	21,342	21,317	0	(44)	0	(44)	0	21,272	0	0	0	136	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835	5.000	09/25/2009	PAID ON PRINCIPAL		9,176	9,176	9,126	9,127	0	49	0	49	0	9,176	0	0	0	98	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953	5.000	09/25/2009	PAID ON PRINCIPAL		341,311	341,311	341,098	341,091	0	220	0	220	0	341,311	0	0	0	2,311	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319	5.000	09/25/2009	PAID ON PRINCIPAL		255,439	255,439	253,943	253,947	0	1,492	0	1,492	0	255,439	0	0	0	1,539	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982	5.000	09/25/2009	PAID ON PRINCIPAL		26,265	26,265	26,111	26,117	0	147	0	147	0	26,265	0	0	0	216	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985	5.000	09/25/2009	PAID ON PRINCIPAL		212,776	212,776	211,529	211,598	0	1,178	0	1,178	0	212,776	0	0	0	1,386	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613	5.000	09/25/2009	PAID ON PRINCIPAL		309,439	309,439	295,563	297,087	0	12,352	0	12,352	0	309,439	0	0	0	3,025	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912	5.000	09/25/2009	PAID ON PRINCIPAL		184,381	184,381	176,833	177,222	0	7,159	0	7,159	0	184,381	0	0	0	1,531	06/25/2019	1
31406V	2P 0 FNMA PASS TH #821682	5.000	09/25/2009	PAID ON PRINCIPAL		1,546,121	1,546,121	1,537,567	1,537,858	0	8,263	0	8,263	0	1,546,121	0	0	0	11,619	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431	5.000	09/25/2009	PAID ON PRINCIPAL		541,678	541,678	518,149	521,394	0	20,284	0	20,284	0	541,678	0	0	0	3,657	07/25/2035	1
63967C	XZ 0 NEBRASKA FIN AUTH SFM	5.850	09/01/2009	PAID ON PRINCIPAL		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,755	09/01/2020	1FE
63967C	YA 4 NEBRASKA FIN AUTH SFM	5.900	09/01/2009	PAID ON PRINCIPAL		80,000	80,000	79,788	79,830	0	170	0	170	0	80,000	0	0	0	2,360	09/01/2024	1FE
65888M	P6 2 NORTH DAKOTA HSG FIN A	5.450	07/01/2009	PAID ON PRINCIPAL		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,813	07/01/2021	1FE
65888M	F8 9 NORTH DAKOTA HSG FIN A	5.200	09/01/2009	VARIOUS		1,649,900	1,635,000	1,635,000	1,635,000	0	0	0	0	0	1,635,000	0	14,900	14,900	55,423	07/01/2019	1FE
65888M	WH 0 NORTH DAKOTA HSG FIN A	5.450	09/01/2009	VARIOUS		1,114,800	1,105,000	1,105,000	1,105,000	0	0	0	0	0	1,105,000	0	9,800	9,800	39,013	07/01/2018	1FE
938865	BM 3 WASHINGTON HSG DEV COR	7.250	09/01/2009	REDEEMED		29,266	29,266	29,266	29,266	0	0	0	0	0	29,266	0	0	0	394	03/01/2020	1
31339W	Q2 5 FHLMC 2433 NH CMO	6.500	09/15/2009	PAID ON PRINCIPAL		2,447,633	2,447,633	2,461,401	2,452,256	0	(4,623)	0	(4,623)	0	2,447,633	0	0	0	25,325	04/15/2032	1
3133TG	NU 9 FHR 2093 Z CMO	6.000	09/15/2009	PAID ON PRINCIPAL		976,026	976,026	899,145	928,480	0	47,546	0	47,546	0	976,026	0	0	0	9,480	11/15/2028	1
3133TK	SJ 0 FHR 2151 JZ CMO	6.000	09/15/2009	PAID ON PRINCIPAL		1,912,757	1,912,757	1,778,690	1,835,629	0	77,129	0	77,129	0	1,912,757	0	0	0	16,850	05/15/2029	1
3133TM	7G 5 FHR 2182 ZC CMO	7.500	09/15/2009	PAID ON PRINCIPAL		170,008	170,008	174,335	171,463	0	(1,455)	0	(1,455)	0	170,008	0	0	0	2,188	09/15/2029	1
3133TN	JY 1 FHR 2223 Z CMO	8.000	09/15/2009	PAID ON PRINCIPAL		20,126	20,126	19,659	19,888	0	237	0	237	0	20,126	0	0	0	221	03/15/2030	1
3133TQ	ZU 4 FHR 2274 KC CMO	6.500	09/15/2009	PAID ON PRINCIPAL		127,639	127,639	127,364	127,363	0	276	0	276	0	127,639	0	0	0	1,126	01/15/2031	1
3133TR	LB 9 FHR 2284 Z CMO	6.500	09/15/2009	PAID ON PRINCIPAL		281,549	281,549	267,832	273,061	0	8,488	0	8,488	0	281,549	0	0	0	2,687	02/15/2031	1
3133TR	GX 7 FHR 2288 Z CMO	6.500	09/15/2009	PAID ON PRINCIPAL		667,375	667,375	631,027	645,431	0	21,944	0	21,944	0	667,375	0	0	0	6,599	02/15/2031	1
3133TR	SR 7 FHR 2297 KZ CMO	6.000	09/15/2009	PAID ON PRINCIPAL		653,219	653,219	606,163	626,754	0	26,465	0	26,465	0	653,219	0	0	0	5,733	03/15/2031	1
31392K	FP 6 FHR 2451 JH CMO	6.500	09/15/2009	PAID ON PRINCIPAL		792,988	792,988	787,227	788,611	0	4,378	0	4,378	0	792,988	0	0	0	8,313	05/15/2032	1
31392K	AA 4 FHR 2454 BK CMO	6.500	09/15/2009	PAID ON PRINCIPAL		786,554	786,554	792,527	788,774	0	(2,220)	0	(2,220)	0	786,554	0	0	0	9,447	05/15/2032	1
31393H	DF 6 FHR 2543 OB CMO	6.000	09/15/2009	PAID ON PRINCIPAL		228,299	228,299	239,428	233,804	0	(5,505)	0	(5,505)	0	228,299	0	0	0	1,955	03/15/2032	1

QE059

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)
31393J AR 9	FHR 2549 NB CMO 6.000		09/15/2009	PAID ON PRINCIPAL		584,609	584,609	611,099	594,697	0	(10,089)	0	(10,089)	0	584,609	0	0	0	5,275	03/15/2030	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2009	PAID ON PRINCIPAL		22,738	22,738	22,930	22,861	0	(123)	0	(123)	0	22,738	0	0	0	262	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		09/25/2009	PAID ON PRINCIPAL		14,701	14,701	14,923	14,832	0	(130)	0	(130)	0	14,701	0	0	0	214	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		09/25/2009	PAID ON PRINCIPAL		49,693	49,693	43,328	46,136	0	3,557	0	3,557	0	49,693	0	0	0	435	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		09/25/2009	PAID ON PRINCIPAL		1,326,551	1,326,551	1,277,788	1,296,487	0	30,065	0	30,065	0	1,326,551	0	0	0	15,195	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		09/25/2009	PAID ON PRINCIPAL		308,647	308,647	293,602	299,000	0	9,648	0	9,648	0	308,647	0	0	0	3,541	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		09/25/2009	PAID ON PRINCIPAL		141,051	141,051	134,154	135,519	0	5,532	0	5,532	0	141,051	0	0	0	1,471	06/25/2029	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		09/25/2009	PAID ON PRINCIPAL		1,440,172	1,440,172	1,504,530	1,474,778	0	(34,606)	0	(34,606)	0	1,440,172	0	0	0	13,576	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		09/25/2009	PAID ON PRINCIPAL		904,692	904,692	947,382	947,382	0	(20,296)	0	(20,296)	0	904,692	0	0	0	8,165	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		09/25/2009	PAID ON PRINCIPAL		1,074,649	1,074,649	1,065,078	1,067,341	0	7,308	0	7,308	0	1,074,649	0	0	0	10,462	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		09/25/2009	PAID ON PRINCIPAL		25,474	25,474	26,505	27,128	0	(1,653)	0	(1,653)	0	25,474	0	0	0	288	06/25/2042	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		09/20/2009	PAID ON PRINCIPAL		212,118	212,118	217,689	215,705	0	(3,587)	0	(3,587)	0	212,118	0	0	0	3,407	08/20/2030	1
3837H4 TT 0	GNR 2000-34 Z CMO 6.500		09/20/2009	PAID ON PRINCIPAL		38,522	38,522	36,525	36,807	0	1,715	0	1,715	0	38,522	0	0	0	376	10/20/2030	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		09/20/2009	PAID ON PRINCIPAL		523,461	523,461	476,994	493,416	0	30,045	0	30,045	0	523,461	0	0	0	5,263	08/20/2031	1
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		09/15/2009	REDEEMED		7,819	7,819	7,819	7,819	7,819	0	0	0	0	7,819	0	0	0	97	04/15/2021	6*
18828* AA 0	CLINTON HSG REV S78 7.125		09/15/2009	REDEEMED		20,042	20,042	20,042	20,042	0	0	0	0	0	20,042	0	0	0	239	05/15/2020	5*
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		09/15/2009	REDEEMED		11,700	11,700	11,700	11,700	0	0	0	0	0	11,700	0	0	0	140	06/15/2020	5*
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					110,237,472	109,119,462	112,558,575	110,274,921	7,819	(256,111)	0	(248,292)	0	110,026,629	0	210,842	210,842	2,327,279	XXX	XXX
Bonds - Industrial and Miscellaneous																					
02635P RS 4	AMERICAN GENERAL FINAN 5.375		09/01/2009	MATURED		3,000,000	3,000,000	2,978,400	2,997,373	0	2,627	0	2,627	0	3,000,000	0	0	0	80,625	09/01/2009	3FE
05947U LW 6	BACM 2003-2 A2 4.342		09/11/2009	PAID ON PRINCIPAL		367,649	367,649	369,506	367,778	0	(129)	0	(129)	0	367,649	0	0	0	2,669	03/11/2041	1FE
07556Q AN 5	BEAZER HOMES USA 6.875		09/02/2009	WELLS FARGO SECURITIES		1,320,000	2,000,000	430,000	680,000	0	(125,000)	125,000	(250,000)	0	430,000	0	890,000	890,000	88,993	07/15/2015	6FE
102183 AC 4	BOWATER INC 9.000		08/12/2009	VARIOUS		944,700	5,415,000	812,250	1,407,900	0	30,000	625,650	(595,650)	0	812,250	0	132,450	132,450	0	08/31/2009	6FE
14149Y AL 2	CARDINAL HEALTH 5.800		09/25/2009	TENDERED		2,102,500	2,000,000	1,997,240	1,997,568	0	290	0	290	0	1,997,858	0	104,642	104,642	51,556	10/15/2016	2FE
20030N AZ 4	COMCAST CORP 5.700		07/22/2009	BAS-MERRILL LYNCH		1,042,800	1,000,000	997,630	997,630	0	(2)	0	(2)	0	997,628	0	45,172	45,172	6,175	07/01/2019	2FE
126410 LM 9	CSX TRANS 6.251		07/15/2009	PAID ON PRINCIPAL		78,189	78,189	78,189	78,189	0	0	0	0	0	78,189	0	0	0	2,444	01/15/2023	1FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2009	PAID ON PRINCIPAL		30,870	30,870	25,889	25,889	0	4,980	0	4,980	0	30,870	0	0	0	303	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2009	PAID ON PRINCIPAL		12,552	12,552	11,773	11,773	0	779	0	779	0	12,552	0	0	0	140	01/10/2030	2FE
438516 AJ 5	HONEYWELL INTERNATIONA --		08/01/2009	MATURED		9,000,000	9,000,000	5,244,390	8,660,335	0	339,665	0	339,665	0	9,000,000	0	0	0	0	08/01/2009	1FE
442488 AU 6	K HOVNANIAN ENTERPRISE 6.250		09/03/2009	DEUTSCHE BANC		610,000	1,000,000	260,000	260,000	0	0	0	0	0	260,000	0	350,000	350,000	40,625	01/15/2015	6FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		09/30/2009	PAID ON PRINCIPAL		150,490	150,490	148,644	148,892	0	1,598	0	1,598	0	150,490	0	0	0	4,249	03/29/2021	2FE
52108H JS 4	LBUBS 2002-C2 A3 5.386		09/15/2009	PAID ON PRINCIPAL		571,149	571,149	564,277	566,690	0	4,459	0	4,459	0	571,149	0	0	0	5,016	06/15/2026	1FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2009	PAID ON PRINCIPAL		11,077	11,077	11,077	11,077	0	0	0	0	0	11,077	0	0	0	183	06/15/2033	2FE
59018Y UH 2	MERRILL LYNCH 4.125		09/10/2009	MATURED		1,000,000	1,000,000	996,650	999,450	0	550	0	550	0	1,000,000	0	0	0	20,625	09/10/2009	1FE
640204 AG 8	NEIMAN MARCUS 9.000		07/31/2009	PALI CAPITAL INC		756,756	1,024,374	345,624	450,725	599,180	(1,099)	703,181	(105,101)	0	345,624	0	411,132	411,132	24,374	10/15/2015	5FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		09/15/2009	PAID ON PRINCIPAL		380,697	380,697	436,478	389,061	0	(8,364)	0	(8,364)	0	380,697	0	0	0	4,667	02/15/2010	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2009	PAID ON PRINCIPAL		61,380	61,380	76,900	75,042	0	(13,662)	0	(13,662)	0	61,380	0	0	0	2,873	01/01/2021	1FE
76009N AE 0	RENT-A-CENTER 7.500		07/28/2009	REDEEMED		990,000	990,000	1,012,275	910,800	81,397	(2,197)	0	79,200	0	990,000	0	0	0	17,944	05/01/2010	4FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2009	PAID ON PRINCIPAL		52,755	52,755	52,755	52,755	0	0	0	0	0	52,755	0	0	0	1,547	07/02/2030	1FE
91530G AC 6	UPFCA 2006-A A3 (MBIAS 5.490		09/15/2009	PAID ON PRINCIPAL		1,381,402	1,381,402	1,352,464	1,356,252	0	25,150	0	25,150	0	1,381,402	0	0	0	0	05/15/2012	2FE
925524 AZ 3	VIACOM INC 5.750		08/28/2009	TENDERED		2,122,500	2,000,000	1,962,460	1,980,189	0	5,321	0	5,321	0	1,985,510	0	136,990	136,990	38,333	04/30/2011	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)		
929766	EA 7	WBCMT 2003-C4 A2	4.566	09/15/2009	PAID ON PRINCIPAL			73,975	73,975	75,119	74,489	0	(514)	0	(514)	0	73,975	0	0	0	327	04/15/2035	1FE
06051G	CF 4	BAFC 2004-2 3A12 CMO	5.500	09/20/2009	PAID ON PRINCIPAL			1,926,479	1,926,479	1,919,109	1,919,792	0	6,687	0	6,687	0	1,926,479	0	0	0	13,960	09/20/2034	1FE
05946X	TD 5	BAFC 2005-2 1A14 CMO	5.500	09/25/2009	PAID ON PRINCIPAL			1,476,012	1,476,012	1,462,713	1,464,589	0	11,423	0	11,423	0	1,476,012	0	0	0	12,532	04/25/2035	1FE
05949Q	AW 5	BAFC 2006-2 2A15 CMO	5.750	09/25/2009	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	BOAMS 2003-D 2A4 CMO	3.913	07/25/2009	PAID ON PRINCIPAL			18,878	18,878	19,114	18,837	0	42	0	42	0	18,878	0	0	0	62	05/25/2033	1FE
05948X	BV 2	BOAMS 2003-D 2A4 CMO	3.915	09/25/2009	PAID ON PRINCIPAL			83,560	83,560	84,603	83,376	0	184	0	184	0	83,560	0	0	0	661	05/25/2033	1FE
05948X	EB 3	BOAMS 2003-E 2A1 CMO	4.151	09/25/2009	PAID ON PRINCIPAL			48,229	48,229	48,710	48,643	0	(414)	0	(414)	0	48,229	0	0	0	401	06/25/2033	1FE
05948X	EB 3	BOAMS 2003-E 2A1 CMO	4.161	07/25/2009	PAID ON PRINCIPAL			24,234	24,234	24,442	24,442	0	(208)	0	(208)	0	24,234	0	0	0	84	06/25/2033	1FE
05948X	SR 3	BOAMS 2003-7 A2 CMO	4.750	09/25/2009	PAID ON PRINCIPAL			649,250	649,250	656,427	654,233	0	(4,983)	0	(4,983)	0	649,250	0	0	0	5,182	09/25/2018	1FE
05948X	WL 1	BOAMS 2003-8 2A5 CMO	5.000	09/25/2009	PAID ON PRINCIPAL			673,027	673,027	657,709	659,773	0	13,253	0	13,253	0	673,027	0	0	0	4,802	11/25/2018	1FE
05948X	D3 2	BOAMS 2003-9 3A1 CMO	5.000	09/25/2009	PAID ON PRINCIPAL			797,157	797,157	779,096	781,602	0	15,555	0	15,555	0	797,157	0	0	0	6,935	12/25/2018	1FE
16162T	V5 2	CHASE 2002-S6 2A1 CMO	6.000	09/25/2009	PAID ON PRINCIPAL			45,104	45,104	45,090	44,937	0	167	0	167	0	45,104	0	0	0	450	05/25/2017	1FE
16162W	CK 3	CHASE 2003-S13 A1 CMO	5.500	09/25/2009	PAID ON PRINCIPAL			5,663	5,663	5,625	5,626	0	37	0	37	0	5,663	0	0	0	52	11/25/2033	1FE
22541Q	4A 7	CSFB 2003-29 4A1 CMO	6.000	09/25/2009	PAID ON PRINCIPAL			187,388	187,388	194,391	198,668	0	(11,280)	0	(11,280)	0	187,388	0	0	0	1,480	12/25/2033	1FE
2254W0	JY 2	CSFB 2004-7 3A1 CMO	5.000	09/25/2009	PAID ON PRINCIPAL			993,681	993,681	1,002,841	1,000,812	0	(7,131)	0	(7,131)	0	993,681	0	0	0	7,803	10/25/2019	1FE
36242D	KV 4	GSR 2004-12 2A2 CMO	4.497	09/25/2009	PAID ON PRINCIPAL			133,108	133,108	121,711	112,020	0	8,239	0	8,239	0	120,260	0	12,849	12,849	1,377	12/25/2034	1FE
36242D	KV 4	GSR 2004-12 2A2 CMO	5.137	07/27/2009	PAID ON PRINCIPAL			115,262	115,262	105,392	97,001	0	18,261	0	18,261	0	115,262	0	0	0	511	12/25/2034	1FE
46630G	BC 8	JPMMT 2007-A1 7A2 CMO	5.293	07/25/2009	PAID ON PRINCIPAL			189,547	189,547	188,096	188,284	0	1,263	0	1,263	0	189,547	0	0	0	836	12/25/2035	1FE
46630G	BC 8	JPMMT 2007-A1 7A2 CMO	5.294	09/25/2009	PAID ON PRINCIPAL			366,998	366,998	364,188	364,553	0	2,445	0	2,445	0	366,998	0	0	0	3,999	12/25/2035	1FE
55265K	A7 4	MASTR 2003-7 2A3 CMO	5.000	09/25/2009	PAID ON PRINCIPAL			787,167	787,167	795,039	793,792	0	(6,624)	0	(6,624)	0	787,167	0	0	0	5,498	08/25/2018	1FE
55265K	K2 4	MASTR 2003-8 2A1 CMO	4.500	09/25/2009	PAID ON PRINCIPAL			119,617	119,617	120,084	119,974	0	(357)	0	(357)	0	119,617	0	0	0	726	09/25/2018	1FE
55265K	M6 3	MASTR 2003-8 8A1 CMO	5.500	09/25/2009	PAID ON PRINCIPAL			2,711,142	2,711,142	2,649,294	2,648,627	0	62,515	0	62,515	0	2,711,142	0	0	0	16,343	09/25/2033	1FE
55265K	P3 7	MASTR 2003-9 1A1 CMO	5.000	09/25/2009	PAID ON PRINCIPAL			2,202,778	2,202,778	2,191,420	2,192,346	0	10,433	0	10,433	0	2,202,778	0	0	0	17,328	10/25/2018	1FE
76111X	EA 7	RFMSI 2003-S20 2A1 CMO	4.750	09/25/2009	PAID ON PRINCIPAL			1,209,308	1,209,308	1,166,509	1,173,336	0	35,971	0	35,971	0	1,209,308	0	0	0	10,807	12/25/2018	1FE
81375F	CX 9	SASI 1993-7 B1 CMO	6.250	09/25/2009	PAID ON PRINCIPAL			17,072	17,072	16,498	16,775	0	297	0	297	0	17,072	0	0	0	178	12/25/2023	1FE
939335	4J 1	WAMMS 2002-MS5 2A1 CMO	6.000	09/25/2009	PAID ON PRINCIPAL			17,030	17,030	17,208	16,980	0	49	0	49	0	17,030	0	0	0	170	07/25/2017	1FE
939336	QN 6	WAMMS 2003-MS2 2A1 CMO	6.000	09/25/2009	PAID ON PRINCIPAL			145,067	145,067	146,858	149,603	0	(4,536)	0	(4,536)	0	145,067	0	0	0	1,725	01/25/2033	1FE
939336	PC 1	WAMU 2003-AR1 A6 CMO	3.770	07/25/2009	PAID ON PRINCIPAL			11,146	11,146	11,257	10,946	0	200	0	200	0	11,146	0	0	0	35	03/25/2033	1FE
939336	PC 1	WAMU 2003-AR1 A6 CMO	3.771	09/25/2009	PAID ON PRINCIPAL			15,557	15,557	15,713	15,279	0	279	0	279	0	15,557	0	0	0	125	03/25/2033	1FE
92922F	GA 0	WAMU 2003-S10 A2 CMO	5.000	09/25/2009	PAID ON PRINCIPAL			1,643,843	1,643,843	1,637,679	1,637,956	0	5,887	0	5,887	0	1,643,843	0	0	0	13,006	10/25/2018	1FE
92922F	KE 7	WAMU 2003-S13 21A1 CMO	4.500	09/25/2009	PAID ON PRINCIPAL			120,818	120,818	119,006	119,433	0	1,385	0	1,385	0	120,818	0	0	0	942	12/25/2018	1FE
929227	6Y 7	WAMU 2003-S6 2A3 CMO	4.750	09/25/2009	PAID ON PRINCIPAL			145,206	145,206	145,660	145,513	0	(307)	0	(307)	0	145,206	0	0	0	1,067	07/25/2018	1FE
94979W	AA 7	WFMB 2003-G A1 CMO	4.100	09/25/2009	PAID ON PRINCIPAL			656,749	656,749	625,579	626,639	0	30,109	0	30,109	0	656,749	0	0	0	3,708	06/25/2033	1FE
94980D	AB 4	WFMB 2003-M A2 CMO	4.689	09/25/2009	PAID ON PRINCIPAL			248,499	248,499	241,724	240,890	0	7,609	0	7,609	0	248,499	0	0	0	2,299	12/25/2033	1FE
94980D	AB 4	WFMB 2003-M A2 CMO	4.693	07/25/2009	PAID ON PRINCIPAL			173,482	173,482	168,752	168,170	0	5,312	0	5,312	0	173,482	0	0	0	679	12/25/2033	1FE
94980Y	AE 2	WFMB 2003-16 2A1 CMO	4.500	09/25/2009	PAID ON PRINCIPAL			97,948	97,948	97,366	97,454	0	493	0	493	0	97,948	0	0	0	690	12/25/2018	1FE
949775	AB 6	WFMB 2003-18 A2 CMO	5.250	09/25/2009	PAID ON PRINCIPAL			1,516,292	1,516,292	1,485,374	1,486,392	0	29,900	0	29,900	0	1,516,292	0	0	0	11,480	12/25/2033	1FE
92977Y	BR 1	WMLT 2005-B 4A1 CMO	5.453	09/20/2009	PAID ON PRINCIPAL			152,897	152,897	150,747	150,954	0	1,943	0	1,943	0	152,897	0	0	0	1,680	10/20/2035	1FE
92977Y	BR 1	WMLT 2005-B 4A1 CMO	5.456	07/20/2009	PAID ON PRINCIPAL			245,474	245,474	242,022	242,355	0	3,119	0	3,119	0	245,474	0	0	0	1,116	10/20/2035	1FE
94982D	AA 4	WFMB 2005-AR14 A1 CMO	5.386	09/25/2009	PAID ON PRINCIPAL			200,679	200,679	197,731	196,701	0	3,977	0	3,977	0	200,679	0	0	0	2,157	08/25/2035	3FE
94982D	AA 4	WFMB 2005-AR14 A1 CMO	5.389	07/25/2009	PAID ON PRINCIPAL			126,744	126,744	124,882	124,232	0	2,512	0	2,512	0	126,744	0	0	0	569	08/25/2035	3FE

QE05.11

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 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)
04541G AS 1	ABSLB 2000-LB1 AF6 7.615.....		.09/21/2009	PAID ON PRINCIPAL.....		610,113	610,113	636,806	607,975	0	2,138	0	2,138	0	610,113	0	0	0	7,019	03/21/2029	1FE.....
161546 EF 9	CFAB 2003-1 2A2 .906.....		.09/25/2009	PAID ON PRINCIPAL.....		13,429	13,429	13,439	13,368	0	.61	0	.61	0	13,429	0	0	0	.33	11/25/2032	1FE.....
161546 EF 9	CFAB 2003-1 2A2 .973.....		.07/25/2009	PAID ON PRINCIPAL.....		20,878	20,878	20,895	20,784	0	.95	0	.95	0	20,878	0	0	0	.17	11/25/2032	1FE.....
76110W UX 2	RASC 2003-KS10 AI6 4.540.....		.09/25/2009	PAID ON PRINCIPAL.....		18,830	18,830	18,827	18,795	0	.36	0	.36	0	18,830	0	0	0	.141	12/25/2033	1FE.....
76110W UP 9	RASC 2003-KS9 AIIB (AM .886.....		.09/25/2009	PAID ON PRINCIPAL.....		7,925	7,925	7,468	7,925	0	0	0	0	0	7,925	0	0	0	.19	11/25/2033	4FE.....
76110W UP 9	RASC 2003-KS9 AIIB (AM .905.....		.08/25/2009	PAID ON PRINCIPAL.....		12,204	12,204	11,500	12,204	0	0	0	0	0	12,204	0	0	0	.19	11/25/2033	4FE.....
76110W UP 9	RASC 2003-KS9 AIIB (AM .953.....		.07/25/2009	PAID ON PRINCIPAL.....		5,642	5,642	5,317	5,642	0	0	0	0	0	5,642	0	0	0	.4	11/25/2033	4FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					47,758,851	53,298,969	41,711,571	45,938,450	680,577	510,421	1,453,831	(262,833)	0	45,675,617	0	2,083,234	2,083,234	573,815	XXX	XXX
8399997.	Total - Bonds - Part 4.....					170,822,797	175,244,905	166,960,430	168,851,764	688,396	442,392	1,453,831	(323,043)	0	168,528,721	0	2,294,076	2,294,076	3,141,017	XXX	XXX
8399999.	Total - Bonds.....					170,822,797	175,244,905	166,960,430	168,851,764	688,396	442,392	1,453,831	(323,043)	0	168,528,721	0	2,294,076	2,294,076	3,141,017	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
775814 3# 1	ROMA RESTAURANTS HLDG PFD.....		.08/31/2009	DIRECT.....		127,440	0	12,500.00	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
26928A 20 0	EV3 INC.....		.08/20/2009	SMITH BARNEY/SALOMON BF.....		1,870,000	23,344	XXX	23,132	0	0	0	0	0	23,132	0	212	212	0	XXX	L.....
775814 2# 2	ROMA RESTAURANTS HLDG COM STK.....		.08/31/2009	DIRECT.....		22,160	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					23,344	XXX	23,132	0	0	0	0	0	0	23,132	0	212	212	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					23,344	XXX	23,132	0	0	0	0	0	0	23,132	0	212	212	0	XXX	XXX
9799999.	Total - Common Stocks.....					23,344	XXX	23,132	0	0	0	0	0	0	23,132	0	212	212	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					23,344	XXX	23,132	0	0	0	0	0	0	23,132	0	212	212	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					170,846,141	XXX	166,983,562	168,851,764	688,396	442,392	1,453,831	(323,043)	0	168,551,853	0	2,294,288	2,294,288	3,141,017	XXX	XXX

QE05.12

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

QE06

SCHEDULE DB - PART B - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART D - SECTION 1

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

QE07

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
Short Insurance Futures Positions - Hedging Transactions												
US 5-YR NOTE.....	206	12/01/2009..	23,641,719	23,915,313	(273,594)	08/26/2009..	CBT.....	0	0	0	(273,594)	206,000
US 10-YR NOTE.....	1,713	12/01/2009..	199,832,156	202,696,078	(2,863,922)	08/26/2009..	CBT.....	0	0	0	(2,863,922)	3,083,400
US 30-YR NOTE.....	81	12/01/2009..	9,696,586	9,831,375	(134,789)	08/26/2009..	CBT.....	0	0	0	(134,789)	259,200
1799999. Subtotal - Short Insurance Futures Positions - Hedging Transactions.....			233,170,461	236,442,766	(3,272,305)	XXX.....	XXX.....	0	0	0	(3,272,305)	3,548,600
2099999. Subtotal - Short Insurance Futures Positions.....			233,170,461	236,442,766	(3,272,305)	XXX.....	XXX.....	0	0	0	(3,272,305)	3,548,600
2599999. Subtotal - Hedging Transactions.....			233,170,461	236,442,766	(3,272,305)	XXX.....	XXX.....	0	0	0	(3,272,305)	3,548,600
9999999. Totals.....			233,170,461	236,442,766	(3,272,305)	XXX.....	XXX.....	0	0	0	(3,272,305)	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.....	.....0.283	.....(76)	.....0	.....(513,131)	.....81,449	.....(259,479)	XXX
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....(104,702)	.....3,625	.....(29,619)	XXX
Citibank, N.A. - China.....	Shanghai, CH.....	.....0.000	.....0	.....0	.....39,864	.....16,392	.....21,142	XXX
0199999. Total Open Depositories.....	XXX.....	XXX.....	.....(76)	.....0	.....(577,968)	.....101,466	.....(267,956)	XXX
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.....(76)	.....0	.....(577,968)	.....101,466	.....(267,956)	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	.....683	.....588	.....300	XXX
0599999. Total Cash.....	XXX.....	XXX.....	.....(76)	.....0	.....(577,285)	.....102,054	.....(267,656)	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



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

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	(9,072)	0	0	36,279
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	71	(555,049)	30,466	55	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	260	0	0	3,073
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	(1)	37	0	0	481
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	760	0	0	8,970
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	70	(563,064)	30,466	55	48,802

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

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	(5,989)	0	0	23,948
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	34,407	0	0	405,955
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	944	0	0	11,128
23. Michigan.....MI	0	0	0	0	16,529	0	0	195,020
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	19,472	0	0	229,734
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	30,401	0	0	396,490
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	1,990	0	0	23,476
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	1,165	0	0	13,752
39. Pennsylvania.....PA	0	0	0	0	2,990	0	0	35,280
40. Rhode Island.....RI	0	0	0	0	56	0	0	655
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	239	0	0	2,820
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	641	0	0	239,130
49. West Virginia.....WV	0	0	0	0	16,140	0	0	192,430
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	118,985	0	0	2,316,179

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	(10,715)	0	0	42,849
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	833	0	0	9,828
23. Michigan.....MI	0	0	0	0	30	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	14,863	0	0	193,839
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	5,023	0	0	247,013

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 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	141	0	0	1,842
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	79	0	0	926
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	220	0	5	2,769

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