



QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2009
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25658 Employer's ID Number 06-0566050
(Current Period) (Prior Period)
Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut,
Country of Domicile US

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

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

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...

Signatures and titles for Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

22nd day of October, 2009

Notary Public signature and commission expiration date: 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.....	12,854,534,027	0	12,854,534,027	13,154,258,716
2. Stocks:				
2.1 Preferred stocks.....	98,723,404	0	98,723,404	119,725,302
2.2 Common stocks.....	3,812,126,242	23,711,430	3,788,414,812	3,517,891,708
3. Mortgage loans on real estate:				
3.1 First liens.....	35,649,123	0	35,649,123	36,769,781
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	187,792,114	0	187,792,114	180,021,776
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 (\$....(462,440,310)), cash equivalents (\$.....0) and short-term investments (\$....799,891,410).....	337,451,100	0	337,451,100	114,578,178
6. Contract loans (including \$.....0 premium notes).....	2,186,324	2,186,324	0	0
7. Other invested assets.....	584,626,923	24,930,952	559,695,971	630,137,929
8. Receivables for securities.....	912,500	0	912,500	100,828,129
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	17,914,001,756	50,828,706	17,863,173,050	17,854,211,519
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	159,544,455	0	159,544,455	168,882,443
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	235,550,362	41,809,605	193,740,756	203,184,920
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....6,694,832 earned but unbilled premiums).....	895,265,542	9,335,596	885,929,946	906,579,151
13.3 Accrued retrospective premiums.....	101,285,516	564,414	100,721,101	74,948,426
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	804,037,006	0	804,037,006	809,791,725
14.2 Funds held by or deposited with reinsured companies.....	4,768,991	0	4,768,991	4,670,635
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.....	30,046,160	0	30,046,160	7,547,481
16.2 Net deferred tax asset.....	872,540,246	602,376,933	270,163,313	301,031,003
17. Guaranty funds receivable or on deposit.....	7,745,682	0	7,745,682	9,060,837
18. Electronic data processing equipment and software.....	41,991,811	61,193	41,930,618	54,843,157
19. Furniture and equipment, including health care delivery assets (\$.....0).....	281,430,338	281,430,338	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	1,301,854,514	662,245,807	639,608,706	393,378,755
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	22,650,062,377	1,648,652,592	21,001,409,785	20,788,130,051
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	22,650,062,377	1,648,652,592	21,001,409,785	20,788,130,051

DETAILS OF WRITE-INS

0901.....	0	0	0	0
0902.....	0	0	0	0
0903.....	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Reinsurance receivable/payable intercompany.....	222,276,785	0	222,276,785	0
2302. Suspense, undistributed payments.....	119,735,308	0	119,735,308	104,571,793
2303. COLI supplemental benefits trust.....	115,728,500	0	115,728,500	103,117,844
2398. Summary of remaining write-ins for Line 23 from overflow page.....	844,113,920	662,245,807	181,868,113	185,689,118
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	1,301,854,514	662,245,807	639,608,706	393,378,755

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,087,626,221).....	6,999,270,958	7,054,244,435
2. Reinsurance payable on paid losses and loss adjustment expenses.....	7,193,938	4,411,743
3. Loss adjustment expenses.....	1,617,624,139	1,614,428,187
4. Commissions payable, contingent commissions and other similar charges.....	107,262,424	135,864,984
5. Other expenses (excluding taxes, licenses and fees).....	91,210,471	99,452,735
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	99,219,838	126,946,360
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....7,173,195,011 and including warranty reserves of \$.....0).....	1,916,999,755	1,888,702,988
10. Advance premium.....	71,132,810	56,514,587
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,516,365	8,328,618
12. Ceded reinsurance premiums payable (net of ceding commissions).....	144,384,101	110,921,642
13. Funds held by company under reinsurance treaties.....	112,118,892	177,174,134
14. Amounts withheld or retained by company for account of others.....	1,016,508,709	963,943,767
15. Remittances and items not allocated.....	207,758,030	133,982,960
16. Provision for reinsurance.....	232,041,217	232,041,217
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.....	371,610,508	169,677,971
20. Payable for securities.....	66,579,170	7,486,768
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.....	67,797,144	41,762,857
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	13,138,228,470	12,825,885,953
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	13,138,228,470	12,825,885,953
27. Aggregate write-ins for special surplus funds.....	37,565,529	43,908,761
28. Common capital stock.....	10,790,700	10,790,700
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	4,299,812,250	4,299,812,250
33. Unassigned funds (surplus).....	3,515,012,837	3,607,732,388
34. Less treasury stock, at cost:		
34.10.000 shares common (value included in Line 28 \$.....0).....	0	0
34.20.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	7,863,181,315	7,962,244,098
36. Totals.....	21,001,409,785	20,788,130,051

DETAILS OF WRITE-INS

2301. Escheat liability.....	62,406,032	59,232,474
2302. Retrospective premium reserve.....	48,957,924	27,821,831
2303. Undistributed salaries.....	835,525	(192,733)
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(44,402,337)	(45,098,715)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	67,797,144	41,762,857
2701. Special surplus from retroactive reinsurance.....	37,565,529	43,908,761
2702.	0	0
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	37,565,529	43,908,761
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

THE TRAVELERS INDEMNITY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,196,308,111).....	1,193,308,917	1,282,553,548	1,700,013,093
1.2 Assumed..... (written \$.....13,909,184,673).....	13,681,637,930	13,730,093,266	18,324,496,064
1.3 Ceded..... (written \$.....11,892,043,950).....	11,696,635,576	11,873,780,190	15,821,393,801
1.4 Net..... (written \$.....3,213,448,834).....	3,178,311,271	3,138,866,624	4,203,115,356
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,676,309,580):			
2.1 Direct.....	542,983,990	472,045,558	521,521,094
2.2 Assumed.....	6,470,328,514	7,156,028,826	9,499,021,071
2.3 Ceded.....	5,513,314,791	6,105,872,992	7,996,411,145
2.4 Net.....	1,499,997,714	1,522,201,393	2,024,131,019
3. Loss adjustment expenses incurred.....	380,170,101	415,131,780	552,384,756
4. Other underwriting expenses incurred.....	934,637,357	1,002,745,873	1,316,510,291
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,814,805,172	2,940,079,045	3,893,026,067
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	363,506,099	198,787,579	310,089,289
INVESTMENT INCOME			
9. Net investment income earned.....	494,361,033	830,549,035	1,396,462,427
10. Net realized capital gains (losses) less capital gains tax of \$.....(14,285,215).....	(36,841,920)	(87,386,376)	(175,915,707)
11. Net investment gain (loss) (Lines 9 + 10).....	457,519,113	743,162,659	1,220,546,720
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....23,229,500 amount charged off \$.....32,958,082).....	(9,728,582)	(6,740,044)	(10,102,093)
13. Finance and service charges not included in premiums.....	16,395,267	16,200,164	21,559,868
14. Aggregate write-ins for miscellaneous income.....	19,172,582	(80,495,428)	(101,082,279)
15. Total other income (Lines 12 through 14).....	25,839,267	(71,035,308)	(89,624,504)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	846,864,479	870,914,930	1,441,011,505
17. Dividends to policyholders.....	3,518,305	3,227,045	5,112,029
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).....	843,346,174	867,687,885	1,435,899,476
19. Federal and foreign income taxes incurred.....	217,339,468	134,672,951	185,890,379
20. Net income (Line 18 minus Line 19) (to Line 22).....	626,006,707	733,014,934	1,250,009,097
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,962,244,098	8,470,643,647	8,470,643,647
22. Net income (from Line 20).....	626,006,707	733,014,934	1,250,009,097
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 \$.....(22,117,320).....	271,833,242	(51,906,105)	(436,573,975)
25. Change in net unrealized foreign exchange capital gain (loss).....	848,397	4,561,650	4,063,092
26. Change in net deferred income tax.....	(24,572,937)	29,472,305	56,342,200
27. Change in nonadmitted assets.....	2,944,881	(162,848,521)	(313,516,100)
28. Change in provision for reinsurance.....	0	0	92,502,383
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.....	38,876,930	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	20,700
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	15,369,300
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.....	(1,015,000,000)	(950,000,000)	(1,185,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	8,383,754
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(99,062,782)	(397,705,737)	(508,399,549)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,863,181,315	8,072,937,910	7,962,244,098
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in COLI cash values.....	12,610,656	(1,890,937)	(12,267,107)
1402. Profit and loss, miscellaneous.....	8,953,713	(36,514,050)	(43,427,019)
1403. Fines and penalties of regulatory authorities.....	(683,952)	(1,799,032)	(3,503,991)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,707,833)	(40,291,409)	(41,884,162)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	19,172,582	(80,495,428)	(101,082,279)
3701. Prior period adjustment.....	0	0	8,383,754
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	8,383,754

THE TRAVELERS INDEMNITY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	3,260,720,239	4,231,629,811
2. Net investment income.....	536,768,774	1,437,135,897
3. Miscellaneous income.....	25,839,269	(89,624,504)
4. Total (Lines 1 through 3).....	3,823,328,281	5,579,141,204
5. Benefit and loss related payments.....	1,546,532,632	2,073,503,853
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,373,273,607	1,841,869,174
8. Dividends paid to policyholders.....	2,330,558	3,924,550
9. Federal and foreign income taxes paid (recovered) net of \$.....(2,955,883) tax on capital gains (losses).....	225,552,932	158,273,289
10. Total (Lines 5 through 9).....	3,147,689,729	4,077,570,865
11. Net cash from operations (Line 4 minus Line 10).....	675,638,552	1,501,570,339
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,386,716,144	1,941,414,773
12.2 Stocks.....	57,065,756	881,544,842
12.3 Mortgage loans.....	1,120,658	1,406,273
12.4 Real estate.....	0	0
12.5 Other invested assets.....	49,256,042	139,334,256
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(115,554)	(29)
12.7 Miscellaneous proceeds.....	159,008,031	2,808,058
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,653,051,077	2,966,508,174
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	1,068,488,872	2,610,947,781
13.2 Stocks.....	3,574,137	965,539,733
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	12,116,200	7,557,472
13.5 Other invested assets.....	47,999,296	80,977,030
13.6 Miscellaneous applications.....	0	101,371,585
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,132,178,505	3,766,393,601
14. Net increase (decrease) in contract loans and premium notes.....	0	296,677
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	520,872,572	(800,182,104)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	15,390,000
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	1,015,000,000	1,185,000,000
16.6 Other cash provided (applied).....	41,361,798	471,094,344
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(973,638,202)	(698,515,656)
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).....	222,872,922	2,872,579
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	114,578,178	111,705,600
19.2 End of period (Line 18 plus Line 19.1).....	337,451,100	114,578,178
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Stock converted to bonds.....	23,895,961	21,241,023
20.0002 Exchange of stock.....	2,600,000	0
20.0003 Stock distributions from limited partnerships.....	1,814,138	10,959,892
20.0004 Intercompany transactions.....	0	566,221,683
20.0005 Bonds converted to other invested assets.....	0	5,000,000

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

The Travelers Indemnity 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	\$264,009,580	\$20,763,589	\$243,245,991	\$189,412,190

NOTES TO FINANCIAL STATEMENTS

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
126378BB3	\$20,168,922	\$19,901,291	\$267,631	\$19,901,291	\$17,091,482
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865
06050HD39	110,057	109,369	688	109,369	97,350
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446
021460AH5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069

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:

at September 30, 2009	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 100,403	\$ 5,239	\$ 2,451,501	\$ 92,610	\$ 2,551,904	\$ 97,849
Structured securities	117,025,320	25,615,338	448,512,828	48,755,982	565,538,148	74,371,320

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.

NOTES TO FINANCIAL STATEMENTS**Note 11 - Debt**

No significant change.

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

No significant change.

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

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

March 24	\$500 million
June 25	\$315 million
September 15	\$200 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:

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

During the quarter ended September 30, 2009, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
<u>Bonds</u>				
NAIC 5	1	\$ 673,215	\$ 54,556	\$ 481,771

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.

NOTES TO FINANCIAL STATEMENTS

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 \$39,981,000 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.

Note 23 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 24 – Changes 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 \$177,666,000 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.

NOTES TO FINANCIAL STATEMENTS

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.

THE TRAVELERS INDEMNITY COMPANY GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

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]

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,528,142,550	\$3,786,980,022
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$174,996,917	\$169,970,996
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,703,139,467	\$3,956,951,018
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. Excluding items in Schedule E-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 [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York	One Wall Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

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

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

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

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

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

17.2 If no, list exceptions:

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES (continued)
PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [X] No []
 If yes, attach an explanation.
 The company commuted various reinsurance agreements through the year-to-date period ending September 30, 2009. The impact of these commutations on the company's net income was immaterial.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	AA-1120084.....	LLOYDS SYNDICATE 1955.....	UNITED KINGDOM.....	YES.....
00000.....	AA-1126005.....	LLOYDS SYNDICATE 4000.....	UNITED KINGDOM.....	YES.....

THE TRAVELERS INDEMNITY 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.....		17,640,835	17,353,008	8,011,880	5,031,957	61,306,171	61,788,017
2. Alaska.....AK.....L.....		951,631	595,156	305,407	310,425	5,487,136	6,672,114
3. Arizona.....AZ.....L.....		23,568,592	24,662,416	6,761,170	9,872,055	54,146,891	54,942,981
4. Arkansas.....AR.....L.....		16,086,216	16,126,512	8,711,333	14,065,730	83,002,908	85,956,814
5. California.....CA.....Q.....		2,631,760	983,525	12,354,441	12,652,929	101,127,768	116,683,280
6. Colorado.....CO.....L.....		32,074,573	37,562,537	21,189,718	13,029,758	94,684,779	102,349,842
7. Connecticut.....CT.....L.....		26,243,928	28,231,020	23,745,588	42,229,305	159,404,380	178,500,155
8. Delaware.....DE.....L.....		5,733,174	7,566,187	2,633,630	6,677,192	37,971,531	41,507,181
9. District of Columbia.....DC.....L.....		12,926,907	13,559,391	6,591,612	4,932,661	52,245,198	55,588,020
10. Florida.....FL.....L.....		37,293,652	39,868,672	21,299,601	16,360,253	314,969,227	341,817,540
11. Georgia.....GA.....L.....		33,793,980	34,880,476	19,884,157	16,559,320	77,284,656	108,277,955
12. Hawaii.....HI.....L.....		5,274,394	4,355,638	865,389	1,509,848	24,654,105	24,262,985
13. Idaho.....ID.....L.....		8,182,922	7,965,937	2,243,888	3,270,742	13,458,720	13,968,082
14. Illinois.....IL.....L.....		50,684,484	65,742,891	47,104,697	58,745,339	265,999,937	304,316,937
15. Indiana.....IN.....L.....		22,385,068	23,069,381	15,487,000	13,326,858	48,411,930	54,158,079
16. Iowa.....IA.....L.....		12,972,634	15,042,002	10,165,066	18,827,004	53,769,017	57,704,469
17. Kansas.....KS.....L.....		32,368,713	38,344,454	15,606,526	18,138,177	91,989,158	87,816,261
18. Kentucky.....KY.....L.....		12,514,184	13,462,793	7,513,520	7,044,924	93,165,647	97,537,025
19. Louisiana.....LA.....L.....		12,811,441	12,584,631	9,934,207	8,631,636	72,100,929	67,956,254
20. Maine.....ME.....L.....		3,547,904	3,252,076	2,562,501	1,617,182	28,183,966	29,460,690
21. Maryland.....MD.....L.....		34,619,625	36,576,904	15,987,243	25,382,347	79,189,380	78,079,506
22. Massachusetts.....MA.....L.....		86,785,668	78,310,356	43,689,951	36,348,151	262,743,760	300,301,376
23. Michigan.....MI.....L.....		24,870,459	27,877,235	24,482,423	16,822,467	123,594,081	130,855,473
24. Minnesota.....MN.....L.....		16,049,281	15,810,019	5,007,500	7,118,901	87,392,591	89,835,880
25. Mississippi.....MS.....L.....		17,516,122	16,858,726	7,372,080	9,371,820	64,143,248	62,420,216
26. Missouri.....MO.....L.....		23,272,980	23,226,465	13,075,412	12,591,200	88,703,024	84,230,401
27. Montana.....MT.....L.....		8,216,686	8,186,515	9,111,023	3,912,160	18,849,639	15,053,608
28. Nebraska.....NE.....L.....		19,406,193	21,564,916	14,458,351	12,898,706	55,355,938	59,051,601
29. Nevada.....NV.....L.....		18,619,022	22,872,003	4,855,481	4,864,353	34,350,223	38,903,579
30. New Hampshire.....NH.....L.....		9,355,732	10,553,347	3,623,234	17,878,897	39,123,656	42,414,812
31. New Jersey.....NJ.....L.....		66,644,677	76,251,724	37,921,444	54,075,537	402,029,587	434,775,721
32. New Mexico.....NM.....L.....		5,652,684	5,542,317	2,621,787	2,983,897	19,004,123	22,322,576
33. New York.....NY.....L.....		94,599,577	102,069,824	79,428,464	112,919,079	673,465,095	790,700,458
34. North Carolina.....NC.....L.....		48,978,349	66,813,935	26,248,792	29,357,640	142,461,650	161,692,132
35. North Dakota.....ND.....L.....		1,827,421	1,655,360	261,842	274,775	1,837,988	1,521,147
36. Ohio.....OH.....L.....		22,993,406	24,620,775	22,299,214	18,618,475	86,227,180	97,181,163
37. Oklahoma.....OK.....L.....		29,323,323	22,996,914	21,727,465	22,378,412	40,979,057	41,559,508
38. Oregon.....OR.....L.....		12,205,903	9,060,578	4,184,987	4,232,400	26,050,908	25,213,941
39. Pennsylvania.....PA.....L.....		71,496,069	70,620,518	36,472,539	34,296,908	300,139,115	322,220,328
40. Rhode Island.....RI.....L.....		4,640,985	5,661,738	2,185,403	4,435,166	25,763,204	28,620,214
41. South Carolina.....SC.....L.....		14,726,589	17,009,356	5,278,891	6,488,561	48,570,005	49,860,960
42. South Dakota.....SD.....L.....		2,273,650	2,091,991	1,054,488	6,995,973	13,868,152	15,369,774
43. Tennessee.....TN.....L.....		41,481,660	43,645,992	11,184,096	13,483,124	152,204,065	150,787,177
44. Texas.....TX.....L.....		50,638,858	57,034,616	53,489,777	26,162,234	369,978,406	327,395,654
45. Utah.....UT.....L.....		8,900,918	8,548,699	2,044,225	2,592,324	14,562,996	18,360,283
46. Vermont.....VT.....L.....		3,972,415	4,996,392	2,846,613	2,778,492	26,408,790	30,265,214
47. Virginia.....VA.....L.....		37,555,163	40,272,472	20,527,379	20,940,653	133,849,756	162,665,699
48. Washington.....WA.....L.....		20,688,366	18,461,727	8,716,245	11,260,380	36,005,101	55,184,845
49. West Virginia.....WV.....L.....		7,521,739	7,336,723	1,459,201	1,065,589	50,901,228	53,211,627
50. Wisconsin.....WI.....L.....		16,409,869	16,006,841	2,021,089	6,376,381	47,808,967	53,512,134
51. Wyoming.....WY.....L.....		3,210,189	3,026,987	2,112,228	1,646,835	3,511,046	3,827,767
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		34,109	6,912	(8,550)	855	0	15,001
54. Puerto Rico.....PR.....L.....		503,150	471,985	69,705	32,415	(3,736)	98,964
55. US Virgin Islands.....VI.....L.....		8,470	13,041	0	0	38,601	48,248
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.....		1,621,812	27,667	430,271	87,333	4,687,146	5,004,464
59. Totals.....(a).....53.....		1,196,308,111	1,271,290,273	729,211,620	803,505,739	5,207,158,022	5,643,826,129

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		1,621,812	27,666	430,271	87,333	4,687,146	5,004,464
5802. Bahama Islands.....XXX.....		0	1	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.....		1,621,812	27,667	430,271	87,333	4,687,146	5,004,464

(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

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	116,139,983	28,480,056	24.5	75.7
2. Allied lines.....	84,328,898	87,991,839	104.3	99.7
3. Farmowners multiple peril.....	19,899,485	14,157,792	71.1	68.5
4. Homeowners multiple peril.....	45,299,571	21,195,159	46.8	44.9
5. Commercial multiple peril.....	194,839,693	237,767,077	122.0	20.6
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	7,982	922,710	11,560.0	374.7
9. Inland marine.....	27,550,992	28,471,225	103.3	21.9
10. Financial guaranty.....	100,195	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	22,916	60,969	266.1	0.0
11.2. Medical professional liability - claims made.....	(8)	(2,430,450)	31,159,615.4	0.0
12. Earthquake.....	20,688,314	3,099,440	15.0	42.7
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	345,283	(173,063)	(50.1)	300.2
16. Workers' compensation.....	300,055,241	128,167,138	42.7	50.5
17.1. Other liability-occurrence.....	205,218,341	(52,029,031)	(25.4)	(12.7)
17.2. Other liability-claims made.....	211,947	52,318,692	24,684.8	16,278.5
18.1. Products liability-occurrence.....	7,302,048	9,588,583	131.3	167.3
18.2. Products liability-claims made.....	6,634	5,494	82.8	0.4
19.1. 19.2 Private passenger auto liability.....	32,558,597	3,442,894	10.6	69.2
19.3. 19.4 Commercial auto liability.....	85,156,429	36,579,067	43.0	48.6
21. Auto physical damage.....	42,065,433	15,271,361	36.3	50.9
22. Aircraft (all perils).....	0	(196,394)	0.0	0.0
23. Fidelity.....	23,911	(71,619,149)	(299,521.0)	990.1
24. Surety.....	1,864,282	1,737,206	93.2	110.7
26. Burglary and theft.....	3,771	7,771	206.1	(12,925.0)
27. Boiler and machinery.....	9,609,873	168,176	1.8	(1.6)
28. Credit.....	9,105	(701)	(7.7)	54.8
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	130	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	1,193,308,917	542,983,990	45.5	36.8
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.....	53,765,070	129,240,127	122,487,412
2. Allied lines.....	40,655,710	96,410,864	89,144,769
3. Farmowners multiple peril.....	6,057,992	20,419,263	19,368,672
4. Homeowners multiple peril.....	16,459,962	43,435,359	48,387,505
5. Commercial multiple peril.....	62,781,973	196,029,221	190,362,677
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	2,953	8,815	10,140
9. Inland marine.....	11,824,983	29,818,742	27,679,148
10. Financial guaranty.....	26,495	50,213	180,899
11.1. Medical professional liability - occurrence.....	0	22,916	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	10,232,361	23,694,345	21,564,562
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	1,054
16. Workers' compensation.....	84,388,242	279,987,882	328,288,578
17.1. Other liability-occurrence.....	58,447,813	199,386,648	233,396,186
17.2. Other liability-claims made.....	411,216	435,079	(265,015)
18.1. Products liability-occurrence.....	2,222,669	8,511,275	4,927,146
18.2. Products liability-claims made.....	39,513	39,487	26
19.1. 19.2 Private passenger auto liability.....	8,705,571	29,901,110	37,505,873
19.3. 19.4 Commercial auto liability.....	28,105,480	85,224,538	90,295,608
21. Auto physical damage.....	13,615,453	41,317,133	46,791,956
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	17,403	29,507	25,535
24. Surety.....	389,761	1,529,531	1,792,153
26. Burglary and theft.....	1,899	4,853	5,523
27. Boiler and machinery.....	4,870,700	10,810,555	9,338,540
28. Credit.....	152	647	1,324
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.....	403,023,371	1,196,308,111	1,271,290,273
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2009 Loss and LAE Payments on Claims Reported as of Prior Year-End	2009 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2009 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2006 + Prior.....	2,410,419	3,511,333	5,921,752	453,872	63,728	517,600	2,085,604	42,545	3,160,684	5,288,833	129,057	(244,376)	(115,319)
2. 2007.....	386,899	660,218	1,047,117	180,502	14,730	195,233	287,298	20,506	497,504	805,308	80,902	(127,478)	(46,576)
3. Subtotals 2007 + Prior.....	2,797,317	4,171,551	6,968,868	634,374	78,458	712,833	2,372,902	63,051	3,658,188	6,094,141	209,959	(371,853)	(161,895)
4. 2008.....	559,300	1,140,504	1,699,804	417,678	75,324	493,002	426,719	53,772	710,540	1,191,031	285,097	(300,868)	(15,771)
5. Subtotals 2008 + Prior.....	3,356,617	5,312,055	8,668,673	1,052,052	153,782	1,205,835	2,799,621	116,823	4,368,728	7,285,172	495,056	(672,722)	(177,666)
6. 2009.....	XXX	XXX	XXX	XXX	726,110	726,110	XXX	393,548	938,174	1,331,722	XXX	XXX	XXX
7. Totals.....	3,356,617	5,312,055	8,668,673	1,052,052	879,893	1,931,945	2,799,621	510,370	5,306,903	8,616,894	495,056	(672,722)	(177,666)
8. Prior Year-End's Surplus As Regards Policyholders	7,962,244										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
											1.14.7 %	2.(12.7)%	3.(2.0)%
													Col. 13, Line 7 Line 8
													4.(2.2)%

Q13

THE TRAVELERS INDEMNITY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Equities and deposits in pools and associations.....	61,321,690	0	61,321,690	70,751,509
2305. Other assets.....	49,171,361	0	49,171,361	56,948,653
2306. Service contract receivable.....	40,867,688	0	40,867,688	20,297,984
2307. Due from unaffiliated companies.....	13,156,516	0	13,156,516	5,276,817
2308. State surcharges receivable.....	10,851,407	0	10,851,407	24,097,275
2309. Amounts receivable under high deductible policies.....	9,334,146	2,985,238	6,348,908	5,259,424
2310. Ceded deposit asset.....	483,474	0	483,474	3,613,009
2311. Performance guarantees receivable.....	6,367	0	6,367	47,069
2312. Other assets nonadmitted.....	659,104,372	659,104,372	0	0
2313. Miscellaneous ledger balances.....	156,197	156,197	0	0
2314. Assumed reinsurance receivable and payable.....	(339,298)	0	(339,298)	(602,622)
2397. Summary of remaining write-ins for Line 23.....	844,113,920	662,245,807	181,868,113	185,689,118

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Retroactive reinsurance reserve assumed.....	532,069	1,084,974
2305. Other liabilities.....	367,664	367,664
2306. Other statutory provisions.....	285,711	285,711
2307. Federal excise tax-reinsurance contracts.....	20,121	(73,675)
2308. Reinsurance receivable/payable intercompany.....	0	5,118,729
2309. Miscellaneous deposits.....	0	50,000
2310. Amounts payable from escrow.....	0	7,018
2311. Deposit asset payable.....	(2,843,313)	4,239,955
2312. Retroactive reinsurance reserve ceded.....	(42,764,589)	(56,179,091)
2397. Summary of remaining write-ins for Line 23.....	(44,402,337)	(45,098,715)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(1,707,833)	(40,291,409)	(41,884,162)
1497. Summary of remaining write-ins for Line 14.....	(1,707,833)	(40,291,409)	(41,884,162)

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	180,021,775	177,780,508
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	12,116,200	7,557,472
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.....	4,345,861	5,316,205
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	187,792,113	180,021,775
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	187,792,113	180,021,775

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.....	36,769,781	38,176,054
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.....	1,120,658	1,406,273
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).....	35,649,122	36,769,781
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	35,649,122	36,769,781
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	35,649,122	36,769,781

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.....	673,177,447	877,595,327
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	13,397,763	45,913,389
2.2 Additional investment made after acquisition.....	34,601,533	35,063,642
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(86,685,521)	(145,623,832)
6. Total gain (loss) on disposals.....	(732,399)	160,657
7. Deduct amounts received on disposals.....	49,256,042	139,334,256
8. Deduct amortization of premium and depreciation.....	15,296	174,961
9. Total foreign exchange change in book/adjusted carrying value.....	139,437	(422,518)
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).....	584,626,923	673,177,447
12. Deduct total nonadmitted amounts.....	24,930,952	43,039,518
13. Statement value at end of current period (Line 11 minus Line 12).....	559,695,971	630,137,929

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	16,829,276,614	16,696,167,276
2. Cost of bonds and stocks acquired.....	1,072,063,010	3,576,487,514
3. Accrual of discount.....	11,188,087	(129,179,002)
4. Unrealized valuation increase (decrease).....	332,258,286	(369,396,468)
5. Total gain (loss) on disposals.....	51,419,094	5,023,486
6. Deduct consideration for bonds and stocks disposed of.....	1,443,781,901	2,822,959,615
7. Deduct amortization of premium.....	46,203,623	(82,235,215)
8. Total foreign exchange change in book/adjusted carrying value.....	388,253	(556,353)
9. Deduct current year's other than temporary impairment recognized.....	41,224,149	208,545,439
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,765,383,672	16,829,276,614
11. Deduct total nonadmitted amounts.....	23,711,430	37,400,888
12. Statement value at end of current period (Line 10 minus Line 11).....	16,741,672,242	16,791,875,726

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	11,745,673,202	16,188,454,805	15,998,379,803	(155,609,523)	11,740,312,348	11,745,673,202	11,780,138,680	12,268,867,633
2. Class 2 (a).....	968,888,097	90,350,312	27,992,487	8,292,363	851,908,020	968,888,097	1,039,538,286	842,721,403
3. Class 3 (a).....	378,097,515	32,363,038	34,068,714	16,966,194	277,103,179	378,097,515	393,358,034	269,536,081
4. Class 4 (a).....	296,929,918	9,906,922	65,825,174	48,070,165	244,132,476	296,929,918	289,081,831	225,034,959
5. Class 5 (a).....	67,357,809	1,016,022	26,963,335	83,671,565	63,384,298	67,357,809	125,082,061	53,017,877
6. Class 6 (a).....	13,651,393	0	5,995,905	19,571,057	11,528,588	13,651,393	27,226,545	27,639,087
7. Total Bonds.....	13,470,597,935	16,322,091,099	16,159,225,418	20,961,822	13,188,368,909	13,470,597,935	13,654,425,437	13,686,817,039
PREFERRED STOCK								
8. Class 1.....	27,351,493	0	0	1,203,338	22,464,645	27,351,493	28,554,831	35,610,172
9. Class 2.....	36,471,639	0	21,500	2,254,602	42,082,464	36,471,639	38,704,741	47,263,393
10. Class 3.....	16,945,614	0	0	13,084,909	17,646,181	16,945,614	30,030,522	18,533,714
11. Class 4.....	12,215,263	460,000	69,201	(11,686,063)	12,001,049	12,215,263	919,999	13,479,375
12. Class 5.....	180,630	0	0	263,370	0	180,630	444,000	10,048
13. Class 6.....	39,000	0	34,333	64,643	39,000	39,000	69,310	4,828,600
14. Total Preferred Stock.....	93,203,638	460,000	125,034	5,184,799	94,233,339	93,203,638	98,723,404	119,725,302
15. Total Bonds and Preferred Stock.....	13,563,801,573	16,322,551,099	16,159,350,452	26,146,621	13,282,602,248	13,563,801,573	13,753,148,840	13,806,542,341

QSI02

(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.....	799,891,410	XXX.....	800,042,981	40,503	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.....	531,053,824	602,692,969
2. Cost of short-term investments acquired.....	45,582,599,021	122,734,816,953
3. Accrual of discount.....	35,335	35,434
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(115,554)	98
6. Deduct consideration received on disposals.....	45,313,569,338	122,806,045,101
7. Deduct amortization of premium.....	143,087	446,530
8. Total foreign exchange change in book/adjusted carrying value.....	31,209	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).....	799,891,410	531,053,824
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	799,891,410	531,053,824

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

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

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,504,498	.0
2. Cost of cash equivalents acquired.....	.0	31,298,604
3. Accrual of discount.....	502	20,369
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	1,505,000	29,788,000
7. Deduct amortization of premium.....	.0	26,475
8. Total foreign exchange change in book/ adjusted carrying value.....	.0	.0
9. Deduct current year's other than temporary impairment recognized.....	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	1,504,498
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	1,504,498

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE #11112 & RE #11118 -- 700 Main Street.....	Hartford.....	CT.....	..03/31/2002	Various.....	0	0	0	1,643,599
RE #10500 & RE #10600 -- 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	..03/31/2002	Various.....	0	0	0	(63,846)
300 Windsor Street.....	Hartford.....	CT.....	..03/31/2002	Various.....	0	0	0	2,555
0199999. Totals.....					0	0	0	1,582,308
0399999. Totals.....					0	0	0	1,582,308

QE01

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages With Partial Repayments																	
30234479	New York	NY		04/29/2004		379,081	0	0	0	0	0	0	379,081	379,081	0	0	0
0299999. Total - Mortgages With Partial Repayments						379,081	0	0	0	0	0	0	379,081	379,081	0	0	0
0599999. Total Mortgages						379,081	0	0	0	0	0	0	379,081	379,081	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Abyr Partners IV, L.P.....	Boston.....	MA.....	Abyr Partners.....		01/02/2001	3	0	4,456	0	584,362	0.2
	Blackstone Communication Partners I, L.P.....	New York.....	NY.....	Blackstone Group.....		08/29/2000	3	0	14,829	0	197,540	0.1
	Carmel Global Software Fund L.P.....	New York.....	NY.....	Carmel Ventures.....		05/05/2000	1	0	262,500	0	150,000	7.9
	Constellation Venture Capital II, L.P.....	New York.....	NY.....	Constellation Ventures.....		05/15/2000	1	0	31,765	0	63,530	1.2
	Cortec Group Fund III, L.P.....	New York.....	NY.....	Cortec Group.....		04/19/2000	3	0	31,327	0	1,485,975	3.7
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006	3	0	2,402,549	0	5,010,368	3.8
	Draper Fisher Jurvetson Gotham Ventures L.P.....	New York.....	NY.....	Draper Fisher Jurvetson Gotham Venture Partners.....		04/19/2000	1	0	60,000	0	30,000	3.3
	EQT III Northern Europe US no. 1 L.P.....	Stockholm.....	SE.....	EQT Partners.....		07/06/2001	3	0	271,820	0	475,973	0.3
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA.....	Fox Paine & Company.....		07/10/2000	3	0	50,824	0	4,998,746	1.4
	GMT Communications Partners II.....	London.....	GB.....	GMT Communications Partners Ltd.....		02/28/2000	3	0	19,238	0	4,493	0.4
	GP Capital Partners II, LP.....	Sao Paulo.....	BR.....	GP Investimentos.....		05/08/1997	3	0	3,659	0	254,084	1.7
	KKR 1996 Fund L.P.....	New York.....	NY.....	Kohlberg Kravis Roberts & Co.....		02/23/1997	3	0	2,093	0	0	0.3
	KRG Capital Fund II, L.P.....	Denver.....	CO.....	KRG Capital Partners.....		11/13/2001	3	0	33,202	0	635,000	0.7
	Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		04/02/2001	3	0	15,019	0	20,319	0.2
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000	3	0	17,715	0	367,657	0.1
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000	3	0	35,122	0	36,437	0.8
	The 2000 Riverside Capital Appreciation Fund, L.P.....	New York.....	NY.....	The Riverside Company.....		02/28/2001	3	0	6,440	0	439,784	0.8
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA.....	Thomas H. Lee Partners.....		08/15/2000	3	0	540,013	0	537,436	0.3
	Trivest Fund III, L.P.....	Miami.....	FL.....	Trivest.....		06/28/2000	3	0	25,723	0	2,804,354	3.8
	TVG Asian Communications Fund II, L.P.....	George Town.....	CI.....	Telecom Venture Group Limited.....		06/09/2000	1	0	(19,883)	0	120,032	0.3
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		02/22/2006	0	0	120,000	0	0	0.9
	Wicks Communications & Media Partners, L.P.....	New York.....	NY.....	The Wicks Group.....		12/16/1999	3	0	104,443	0	0	0.6
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							0	4,032,854	0	18,216,089	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners V L.P.....	New York.....	NY.....	Blackstone Group.....		04/24/2006	0	0	76,241	0	3,960,097	1.3
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							0	76,241	0	3,960,097	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY.....	Avenue Advisors.....		06/21/2006	0	0	1,194,745	0	4,962,153	0.6
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY.....	Black Rock Multi-Manager.....		02/01/2009	13	0	500,139	0	0	6.3
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY.....	Cerberus Partners.....		11/09/2006	0	0	1,500,000	0	5,250,000	0.4
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX.....	EnCap Investments.....		08/23/2004	0	0	120,002	0	89,699	0.9
	Haddington Energy Partners II LP.....	Houston.....	TX.....	Haddington Ventures.....		04/11/2001	0	0	27,955	0	0	13.5
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001	3	0	30,761	0	1,070,053	1.5
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007	3	0	460,155	0	22,518,493	0.5
	M.D. Sass Corporate Resurgence Partners III, L.P.....	White Plains.....	NY.....	MD Sass Partners.....		02/08/2001	0	0	405,105	0	4,159,606	3.1
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		11/30/2005	0	0	39,486	0	1,979,324	0.8
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX.....	Newport Global Advisors.....		04/12/2006	0	0	1,309,708	0	1,887,265	4.1
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007	1	0	375,000	0	5,625,000	3.0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							0	5,963,056	0	47,541,593	XXX
3999999	Subtotal - Unaffiliated.....							0	10,072,150	0	69,717,779	XXX
4199999	Totals.....							0	10,072,150	0	69,717,779	XXX

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income																		
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.																								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																																					
	Sandelman Partners Opportunity Fund	New York	NY	Distribution	08/01/2008	07/31/2009	11,405,673	0	0	0	0	0	0	11,405,673	11,405,673	0	0	0	0	0																	
	Watershed Capital Partners, L.P.	San Francisco	CA	Distribution	08/02/2005	09/08/2009	3,268,660	0	0	0	0	0	0	3,268,660	3,268,660	0	0	0	0	0																	
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							14,674,333	0	0	0	0	0	14,674,333	14,674,333	0	0	0	0	0	0																
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																																					
	American Securities Partners III, L.P.	New York	NY	Distribution	08/22/2001	07/01/2009	1,066	0	0	0	0	0	0	1,066	1,066	0	0	0	0	0																	
	Apax Globis Japan Fund, L.P.	New York	NY	Distribution	04/14/2000	08/26/2009	422,763	0	0	0	0	0	0	422,763	534,987	112,223	0	112,223	0																		
	Baring Asia Private Equity Fund, L.P.	Guernsey, Channel	GB	Distribution	11/02/1999	08/26/2009	103,968	0	0	0	0	0	0	103,968	103,968	0	0	0	0																		
	Carmel Global Software Fund L.P.	New York	NY	Distribution	05/05/2000	09/28/2009	179,654	0	0	0	0	0	0	179,654	179,654	0	0	0	0																		
	Charles River Partnership XI, LP	Waltham	MA	Distribution	02/12/2001	09/30/2009	15,586	0	0	0	0	0	0	15,586	15,586	0	0	0	0																		
	DOR Ventures Fund (a Delaware GF	Waterloo	BE	Distribution	06/15/2000	09/24/2009	18,195	0	0	0	0	0	0	18,195	18,195	0	0	0	0																		
	Focus Ventures II, L.P., a Delaware	Palo Alto	CA	Distribution	05/25/2000	09/24/2009	52,306	0	0	0	0	0	0	52,306	52,306	0	0	0	0																		
	GP Capital Partners II, LP	Sao Paulo	BR	Distribution	05/08/1997	09/29/2009	14,322	0	0	0	0	0	0	14,322	14,322	0	0	0	0																		
	Hellman & Friedman Capital Partner	San Francisco	CA	Distribution	04/28/2000	07/31/2009	127,200	0	0	0	0	0	0	127,200	127,200	0	0	0	0																		
	Highbridge Capital Corporation	Seven Mile Beach	Cl	Distribution	12/11/1995	07/10/2009	3,073,091	0	0	0	0	0	0	3,073,091	3,073,091	0	0	0	0																		
	KRG Capital Fund II, L.P.	Denver	CO	Distribution	11/13/2001	08/03/2009	30,394	0	0	0	0	0	0	30,394	30,394	0	0	0	0																		
	Madison Dearborn Capital Partners I	Chicago	IL	Distribution	04/02/2001	09/24/2009	553,021	0	0	0	0	0	0	553,021	553,021	0	0	0	0																		
	Menlo Ventures IX, L.P.	Menlo Park	CA	Distribution	01/03/2001	09/15/2009	101,749	0	0	0	0	0	0	101,749	101,749	0	0	0	0																		
	New Enterprise Associates 10, Limited	Baltimore	MD	Distribution	02/06/2001	09/09/2009	407,049	0	0	0	0	0	0	407,049	407,049	0	0	0	0																		
	Providence Growth Investors L.P.	Providence	RI	Distribution	01/24/2000	08/11/2009	10,345	0	0	0	0	0	0	10,345	10,345	0	0	0	0																		
	RRE Ventures III-A, L.P.	New York	NY	Distribution	07/06/2001	07/10/2009	148,463	0	0	0	0	0	0	148,463	148,463	0	0	0	0																		
	SKM Equity Fund III, L.P.	Stamford	CT	Distribution	02/01/2000	09/30/2009	134,098	0	0	0	0	0	0	134,098	134,098	0	0	0	0																		
	The HSBC Private Equity Fund 2 Lin	Grand Cayman	Cl	Distribution	09/24/1997	09/30/2009	24,681	0	0	0	0	0	0	24,681	24,681	0	0	0	0																		
	TVG Asian Communications Fund II,	George Town	Cl	Distribution	06/09/2000	09/15/2009	(19,883)	0	0	0	0	0	0	(19,883)	(19,883)	0	0	0	0																		
	Venturion Financial Services Fund, L	New York	NY	Distribution	06/16/2000	08/19/2009	75,101	0	0	0	0	0	0	75,101	75,101	0	0	0	0																		
	Warburg Pincus Equity Partners, L.P	New York	NY	Distribution	06/26/1998	08/24/2009	69,396	0	0	0	0	0	0	69,396	69,396	0	0	0	0																		
	Warburg Pincus Private Equity VIII, L	New York	NY	Distribution	08/07/2001	08/24/2009	340,154	0	0	0	0	0	0	340,154	340,154	0	0	0	0																		
	Wicks Communications & Media Part	New York	NY	Distribution	12/16/1999	08/28/2009	3,788	0	0	0	0	0	0	3,788	3,788	0	0	0	0																		
	Polaris Venture Partners, L.P.	Boston	MA	Liquidation	06/04/1996	09/30/2009	5,587	161,044	0	0	0	0	161,044	166,631	5,443	(161,188)	(161,188)	0	0																		
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							5,892,095	161,044	0	0	0	0	6,053,138	6,004,174	112,223	(161,188)	(48,964)	0	0																	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																																					
	Blackstone Real Estate Partnership I	New York	NY	Distribution	09/30/1999	07/31/2009	21,813	0	0	0	0	0	0	21,813	21,813	0	0	0	0	0																	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							21,813	0	0	0	0	0	21,813	21,813	0	0	0	0	0	0																
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																																					
	Avenue Asia Special Situations Fund	New York	NY	Distribution	06/21/2006	09/21/2009	1,035,736	0	0	0	0	0	0	1,035,736	1,035,736	0	0	0	0	0																	
	Encap Energy Capital Fund V, L.P.	Houston	TX	Distribution	08/23/2004	09/25/2009	942,209	0	0	0	0	0	0	942,209	942,209	0	0	0	0	0																	
	Enervest Energy Institutional Fund IX	Houston	TX	Distribution	10/15/2002	09/30/2009	71,551	0	0	0	0	0	0	71,551	71,551	0	0	0	0	0																	
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	08/12/2009	11,312	0	0	0	0	0	0	11,312	11,312	0	0	0	0																		
	M.D. Sass Corporate Resurgence Pa	White Plains	NY	Distribution	02/08/2001	09/28/2009	702,294	0	0	0	0	0	0	702,294	702,294	0	0	0	0																		
	Midkiff Development Drilling Program	Irving	TX	Distribution	04/27/1990	09/28/2009	202,474	0	0	0	0	0	0	202,474	202,474	0	0	0	0																		
	Natural Gas Partners VIII, L.P.	Irving	TX	Distribution	11/30/2005	07/29/2009	48,746	0	0	0	0	0	0	48,746	48,746	0	0	0	0																		
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							3,014,322	0	0	0	0	0	3,014,322	3,014,322	0	0	0	0	0																	
3999999	Subtotal - Unaffiliated							23,602,563	161,044	0	0	0	0	23,763,607	23,714,643	112,223	(161,188)	(48,964)	0	0																	
4199999	Totals							23,602,563	161,044	0	0	0	0	23,763,607	23,714,643	112,223	(161,188)	(48,964)	0	0																	

QE03.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912827 6T 4	U S TREASURY NOTES 5.000 2011 02.....		09/30/2009.....	DEUTSCHE BANC.....		31,811,819	30,000,000	.0	1.....
912828 EM 8	U S TREASURY NOTES 4.500 2010 11.....		09/29/2009.....	J P MORGAN CHASE SECURITIES INC.....		41,801,697	40,000,000	675,000	1.....
0399999.	Total - Bonds - U.S. Government.....					73,613,516	70,000,000	675,000	XXX.....
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.....
000000 00 0	BELGIUM KINGDOM 2.875 2014 09.....	F.....	09/08/2009.....	ROYAL BANK OF SCOTLAND-EUROCLEAR.....		2,990,580	3,000,000	.0	1.....
1099999.	Total - Bonds - All Other Government.....					3,989,300	4,000,000	.0	XXX.....
Bonds - U.S. States, Territories and Possessions									
70914P LD 2	PENNSYLVANIA GEN OBLIG R 5.000 2021 07.....		08/25/2009.....	BAS-MERRILL LYNCH.....		22,927,000	20,000,000	.0	1FE.....
93974C LJ 7	WASHINGTON MOTOR VEHICLE 5.000 2028 08.....		07/24/2009.....	J P MORGAN CHASE SECURITIES INC.....		10,481,300	10,000,000	1,389	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					33,408,300	30,000,000	1,389	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
041431 EW 3	ARLINGTON CO PUB IMPT GO 4.000 2011 08.....		07/15/2009.....	J P MORGAN CHASE SECURITIES INC.....		3,648,653	3,425,000	.0	1FE.....
041431 EX 1	ARLINGTON CO PUB IMPT GO 4.000 2012 08.....		07/15/2009.....	J P MORGAN CHASE SECURITIES INC.....		5,643,803	5,175,000	.0	1FE.....
041431 EY 9	ARLINGTON CO PUB IMPT GO 4.000 2013 08.....		07/15/2009.....	J P MORGAN CHASE SECURITIES INC.....		4,200,263	3,805,000	.0	1FE.....
158843 VL 3	CHANDLER GO S2009 4.000 2019 07.....		07/20/2009.....	RBC DAIN RAUSCHER INC.....		1,563,125	1,470,000	3,593	1FE.....
160069 RF 9	CHARLESTON CO GENERAL OB 5.250 2027 08.....		07/28/2009.....	PIPER JAFFRAY & HOPWOOD.....		5,187,533	4,730,000	.0	1FE.....
160069 RG 7	CHARLESTON CO GENERAL OB 5.250 2028 08.....		07/28/2009.....	PIPER JAFFRAY & HOPWOOD.....		5,521,331	5,070,000	.0	1FE.....
250433 MQ 9	DESERT SANDS USD GO S200 5.000 2031 06.....		09/18/2009.....	RBC DAIN RAUSCHER INC.....		10,373,100	10,000,000	155,556	1FE.....
401784 WA 7	GUILFORD CO GENERAL OBLI 330 2019 07.....		07/29/2009.....	BB&T CAPITAL MARKETS.....		10,000,000	10,000,000	.0	1FE.....
514040 WC 4	LANCASTER CO GENERAL OBL 5.000 2020 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		887,616	800,000	.0	1FE.....
514040 WD 2	LANCASTER CO GENERAL OBL 5.000 2021 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		1,698,490	1,550,000	.0	1FE.....
514040 WE 0	LANCASTER CO GENERAL OBL 5.000 2022 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		1,284,493	1,185,000	.0	1FE.....
514040 WF 7	LANCASTER CO GENERAL OBL 5.000 2023 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		806,700	750,000	.0	1FE.....
514040 WG 5	LANCASTER CO GENERAL OBL 5.000 2024 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		800,490	750,000	.0	1FE.....
514040 WH 3	LANCASTER CO GENERAL OBL 5.000 2025 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		2,062,086	1,950,000	.0	1FE.....
514040 WJ 9	LANCASTER CO GENERAL OBL 5.000 2026 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		2,145,941	2,045,000	.0	1FE.....
514040 WK 6	LANCASTER CO GENERAL OBL 5.000 2027 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		1,145,452	1,100,000	.0	1FE.....
514040 WR 1	LANCASTER CO GENERAL OBL 4.000 2013 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		474,028	435,000	.0	1FE.....
514040 WT 7	LANCASTER CO GENERAL OBL 4.000 2015 11.....		07/22/2009.....	RBC DAIN RAUSCHER INC.....		544,705	500,000	.0	1FE.....
751091 HW 2	RALEIGH GENERAL OBLIGATI 5.000 2017 12.....		07/17/2009.....	WELLS FARGO SECURITIES.....		3,341,198	2,850,000	.0	1FE.....
751091 HX 0	RALEIGH GENERAL OBLIGATI 5.000 2018 12.....		07/17/2009.....	WELLS FARGO SECURITIES.....		2,931,300	2,500,000	.0	1FE.....
821686 XN 7	SHELBY CO PUB IMPT & SCH 5.000 2021 04.....		09/15/2009.....	HUTCHINSON SHOCKEY ERLEY & CO.....		5,506,433	4,755,000	.0	1FE.....
821686 XQ 0	SHELBY CO PUB IMPT & SCH 4.500 2023 04.....		09/15/2009.....	HUTCHINSON SHOCKEY ERLEY & CO.....		5,718,045	5,240,000	.0	1FE.....
969080 EL 0	WILL GRUNDY CNTYS GO CCD 4.300 2016 01.....		07/15/2009.....	BMO CAPITAL MARKETS.....		2,515,808	2,495,000	.0	1FE.....
969080 EM 8	WILL GRUNDY CNTYS GO CCD 4.600 2017 01.....		07/15/2009.....	BMO CAPITAL MARKETS.....		2,880,563	2,845,000	.0	1FE.....
969080 EN 6	WILL GRUNDY CNTYS GO CCD 4.800 2018 01.....		07/15/2009.....	BMO CAPITAL MARKETS.....		3,258,250	3,225,000	.0	1FE.....
969080 EP 1	WILL GRUNDY CNTYS GO CCD 5.000 2019 01.....		07/15/2009.....	BMO CAPITAL MARKETS.....		3,690,844	3,650,000	.0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					87,830,248	82,300,000	159,149	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
040688 KD 4	ARIZONA WATER INFRAS FIN 5.000 2024 10.....		07/07/2009.....	MORGAN STANLEY.....		6,476,220	6,000,000	.0	1FE.....
040688 KF 9	ARIZONA WATER INFRAS FIN 5.000 2026 10.....		07/07/2009.....	MORGAN STANLEY.....		4,262,440	4,000,000	.0	1FE.....
040688 KG 7	ARIZONA WATER INFRAS FIN 5.000 2027 10.....		07/07/2009.....	MORGAN STANLEY.....		3,173,910	3,000,000	.0	1FE.....
11575T AA 6	BROWN UNIVERSITY REV (TA 4.570 2019 09.....		08/12/2009.....	BAS-MERRILL LYNCH.....		999,980	1,000,000	.0	1FE.....
392690 CH 4	GREEN BAY WTR SYS REF S2 3.500 2026 11.....		09/16/2009.....	RBC DAIN RAUSCHER INC.....		6,120,756	6,815,000	92,760	1FE.....
574217 VC 6	MARYLAND H/E JOHNS HOPKI .250 2036 07.....		09/29/2009.....	GOLDMAN SACHS & CO.....		9,135,000	9,135,000	.921	1FE.....
631663 KF 7	NASSAU CO SALES TAX FIN .250 2025 11.....		09/29/2009.....	GOLDMAN SACHS & CO.....		22,700,000	22,700,000	3,103	1FE.....
762243 MY 6	RHODE ISLAND HEALTH & ED .350 2035 05.....		07/30/2009.....	GOLDMAN SACHS & CO.....		35,000,000	35,000,000	4,104	1FE.....
924214 BN 8	VERMONT MUN BD BK REV S2 5.000 2021 12.....		07/13/2009.....	CITIGROUP GLOBAL MARKETS.....		1,431,950	1,270,000	.0	1FE.....
924214 BR 9	VERMONT MUN BD BK REV S2 5.000 2024 12.....		07/13/2009.....	CITIGROUP GLOBAL MARKETS.....		3,131,014	2,860,000	.0	1FE.....
924214 BS 7	VERMONT MUN BD BK REV S2 5.000 2025 12.....		07/13/2009.....	CITIGROUP GLOBAL MARKETS.....		2,817,807	2,595,000	.0	1FE.....
924214 BT 5	VERMONT MUN BD BK REV S2 5.000 2026 12.....		07/13/2009.....	CITIGROUP GLOBAL MARKETS.....		1,867,864	1,730,000	.0	1FE.....
924214 BV 0	VERMONT MUN BD BK REV S2 5.000 2028 12.....		07/13/2009.....	CITIGROUP GLOBAL MARKETS.....		2,874,460	2,695,000	.0	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
924214 BW 8	VERMONT MUN BD BK REV S2 5.000 2029 12.....		07/13/2009	CITIGROUP GLOBAL MARKETS.....		2,763,546	2,610,000	0	1FE.....
31394M SH 4	FHR 2719 WD CMO 4.500 2021 08.....		09/09/2009	GOLDMAN SACHS & CO.....		6,496,071	6,261,273	10,175	1.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		09/25/2009	DIRECT WITH COMPANY.....		569,797	569,797	0	1.....
31397M QL 4	FNR 2008-75 DA CMO 4.500 2021 03.....		09/30/2009	CREDIT SUISSE FIRST BOSTON.....		27,542,301	26,403,643	0	1.....
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments.....					137,363,115	134,644,714	111,063	XXX.....
Bonds - Industrial and Miscellaneous									
002824 AU 4	ABBOTT LABS 5.125 2019 04.....		08/11/2009	DEUTSCHE BANC.....		2,091,420	2,000,000	45,840	1FE.....
001192 AG 8	AGL CAPITAL CORP 5.250 2019 08.....		08/05/2009	WELLS FARGO SECURITIES.....		1,995,660	2,000,000	0	2FE.....
009158 AP 1	AIR PRODUCTS & CHEMICALS 4.375 2019 08.....		08/18/2009	BNP PARIBAS.....		999,280	1,000,000	0	1FE.....
010392 EK 0	ALABAMA POWER CO 5.125 2019 02.....		08/04/2009	CITIGROUP GLOBAL MARKETS.....		1,039,790	1,000,000	24,486	1FE.....
01903# BA 9	ALLIED CAPITAL CORP 9.000 2011 06.....		08/28/2009	DIRECT WITH COMPANY.....		1,083,398	1,250,000	0	3Z.....
01903# BB 7	ALLIED CAPITAL CORP 9.500 2012 03.....		08/28/2009	DIRECT WITH COMPANY.....		1,083,398	1,250,000	0	3Z.....
01903# BC 5	ALLIED CAPITAL CORP 9.500 2012 04.....		08/28/2009	DIRECT WITH COMPANY.....		253,476	292,455	0	3Z.....
01958X BS 5	ALLIED WASTE NA 6.875 2017 06.....		09/01/2009	VARIOUS.....		2,413,000	2,310,000	40,645	2FE.....
03523T AB 4	ANHEUSER BUSCH INBEV WOR 7.750 2019 01.....		09/03/2009	VARIOUS.....		2,294,130	2,000,000	12,701	2FE.....
00206R AM 4	AT&T INC 5.600 2018 05.....		07/17/2009	BAS-MERRILL LYNCH.....		1,036,070	1,000,000	10,422	1FE.....
05379B AP 2	AVISTA CORP 5.125 2022 04.....		09/15/2009	UBS AG.....		1,995,400	2,000,000	0	2FE.....
058498 AL 0	BALL CORP 6.625 2018 03.....		09/25/2009	J P MORGAN CHASE SECURITIES INC.....		2,910,000	3,000,000	8,281	3FE.....
058498 AN 6	BALL CORP 7.375 2019 09.....		08/11/2009	GOLDMAN SACHS & CO.....		2,922,420	3,000,000	0	1.....
05530Q AB 6	BAT INTL FINANCE (144A) 9.500 2018 11.....		09/24/2009	CREDIT SUISSE FIRST BOSTON.....		2,201,313	1,695,000	59,937	2FE.....
071813 BA 6	BAXTER INTERNATIONAL 4.500 2019 08.....		08/18/2009	BAS-MERRILL LYNCH.....		1,003,840	1,000,000	125	1FE.....
072732 AA 8	BAYER CORP (144A) 7.125 2015 10.....		08/05/2009	GOLDMAN SACHS & CO.....		86,194	75,000	1,915	1FE.....
075887 AU 3	BECTON DICKINSON 5.000 2019 05.....		09/21/2009	KEYBANC CAPITAL MARK.....		525,996	502,000	8,994	1FE.....
081437 AF 2	BEMIS CO 6.800 2019 08.....		07/21/2009	J P MORGAN CHASE SECURITIES INC.....		1,043,870	1,000,000	0	2FE.....
081437 AG 0	BEMIS CO 5.650 2014 08.....		07/20/2009	J P MORGAN CHASE SECURITIES INC.....		998,310	1,000,000	0	2FE.....
090572 AL 2	BIO-RAD LABORATORIES INC 8.000 2016 09.....		07/20/2009	PALI CAPITAL INC.....		3,298,750	3,250,000	41,167	3FE.....
05948# ## 7	BOCF LLC NT FL -- VAR 13.....		07/01/2009	RECODING OF ORIGINAL TRADES.....		63,071	62,762	0	1FE.....
097023 AZ 8	BOEING CO 4.875 2020 02.....		07/24/2009	MORGAN STANLEY.....		1,985,230	2,000,000	135	1FE.....
127055 AG 6	CABOT CORP 5.000 2016 10.....		09/21/2009	J P MORGAN CHASE SECURITIES INC.....		1,986,440	2,000,000	0	2FE.....
14149Y AS 7	CARDINAL HEALTH 5.500 2013 06.....		09/08/2009	ALADDIN.....		1,040,440	1,000,000	13,139	2FE.....
14170T AE 1	CAREFUSION CORP (144A) 5.125 2014 08.....		07/14/2009	DEUTSCHE BANC.....		1,979,480	2,000,000	0	2FE.....
147448 AC 8	CASELLA WASTE SYSTEMS (1 11.000 2014 07.....		07/15/2009	VARIOUS.....		2,383,405	2,400,000	1,681	4FE.....
186108 CJ 3	CLEVELAND ELECTRIC ILLUM 5.500 2024 08.....		08/13/2009	GOLDMAN SACHS & CO.....		994,660	1,000,000	0	2FE.....
212015 AA 9	CONTINENTAL RESOURCES (1 8.250 2019 10.....		09/18/2009	BAS-MERRILL LYNCH.....		247,900	250,000	0	4FE.....
126650 BN 9	CVS CAREMARK 6.600 2019 03.....		08/24/2009	RAYMOND JAMES & ASSOC.....		2,243,800	2,000,000	60,133	2FE.....
245217 AQ 7	DEL MONTE CORP (14AA) 7.500 2019 10.....		09/17/2009	BAS-MERRILL LYNCH.....		491,360	500,000	0	3FE.....
24668P AB 3	DELHAIZE GROUP 6.500 2017 06.....		07/27/2009	UBS AG.....		328,666	320,000	2,600	2FE.....
25459H AH 8	DIRECTV HOLDINGS/FINANCE 5.875 2019 10.....		09/14/2009	J P MORGAN CHASE SECURITIES INC.....		2,977,770	3,000,000	0	2FE.....
25470D AA 7	DISCOVERY COMMUNICATIONS 5.625 2019 08.....		08/12/2009	J P MORGAN CHASE SECURITIES INC.....		994,280	1,000,000	0	2FE.....
25470X AA 3	DISH DBS CORP (144A) 7.875 2019 09.....		08/12/2009	DEUTSCHE BANC.....		3,898,680	4,000,000	0	3FE.....
26138E AH 2	DR PEPPER SNAPPLE 6.820 2018 05.....		08/28/2009	DEUTSCHE BANC.....		379,328	340,000	7,794	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.....
29364N AP 3	ENTERGY MISSISSIPPI 6.640 2019 07.....		08/25/2009	GOLDMAN SACHS & CO.....		1,065,630	1,000,000	14,018	2FE.....
35906A AB 4	FRONTIER COMMUNICATIONS 8.125 2018 10.....		09/17/2009	CREDIT SUISSE FIRST BOSTON.....		984,410	1,000,000	0	3FE.....
370334 BH 6	GENERAL MILLS INC 5.650 2019 02.....		08/04/2009	J P MORGAN CHASE SECURITIES INC.....		1,067,650	1,000,000	28,878	2FE.....
382388 AS 5	GOODRICH (BF) CO 6.290 2016 07.....		07/15/2009	FTN FINANCIAL.....		1,060,500	1,000,000	3,320	2FE.....
39121J A* 1	GREAT RIVER ENERGY 5.810 2021 07.....		08/13/2009	J P MORGAN CHASE SECURITIES INC.....		7,000,000	7,000,000	0	1FE.....
397624 AF 4	GREIF INC (144A) 7.750 2019 08.....		07/23/2009	BAS-MERRILL LYNCH.....		241,593	250,000	0	3FE.....
418056 AR 8	HASBRO INC 6.125 2014 05.....		08/21/2009	ROYAL BANK OF SCOTLAND-EUROCLEAR.....		1,081,650	1,000,000	17,524	2FE.....
42809H AB 3	HESS CORP 8.125 2019 02.....		08/04/2009	UBS AG.....		4,704,140	4,030,000	160,135	2FE.....
438516 AX 4	HONEYWELL INTERNATIONAL 5.300 2018 03.....		09/11/2009	MORGAN STANLEY.....		1,078,280	1,000,000	2,208	1FE.....
438516 AZ 9	HONEYWELL INTERNATIONAL 5.000 2019 02.....		07/09/2009	UBS AG.....		1,034,850	1,000,000	20,000	1FE.....
448579 AA 0	HYATT HOTELS (144A) 5.750 2015 08.....		08/10/2009	BAS-MERRILL LYNCH.....		994,600	1,000,000	0	2FE.....

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SCHEDULE D - PART 3

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

1	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)
471109 AC 2	JARDEN CORP 8.000 2016 05.....		09/22/2009	PALI CAPITAL INC.....		2,055,000	2,000,000	64,000	4FE
466112 AA 7	JBS USA LLA/JBS USA FINA 11.625 2014 05.....		07/01/2009	PALI CAPITAL INC.....		144,538	155,000	3,504	4FE
501044 BM 2	KROGER CO 6.800 2018 12.....		09/28/2009	BAS-MERRILL LYNCH.....		1,147,480	1,000,000	.0	2FE
565849 AG 1	MARATHON OIL 6.500 2014 02.....		07/27/2009	WELLS FARGO SECURITIES.....		1,094,870	1,000,000	29,431	2FE
581557 AW 5	MCKESSON CORP 6.500 2014 02.....		09/03/2009	BAS-MERRILL LYNCH.....		1,103,810	1,000,000	4,333	2FE
583491 AA 3	MECCANICA HOLDINGS (144A 6.250 2019 07.....		07/08/2009	BAS-MERRILL LYNCH.....		1,984,480	2,000,000	.0	2FE
589331 AN 7	MERCK & CO INC 5.000 2019 06.....		07/09/2009	J P MORGAN CHASE SECURITIES INC.....		1,443,176	1,400,000	3,694	1FE
637432 LR 4	NATIONAL RURAL UTILITIES 10.375 2018 11.....		08/31/2009	JEFFERIES & CO INC.....		1,794,290	1,380,000	48,520	1FE
640204 AG 8	NEIMAN MARCUS 9.000 2015 10.....		07/15/2009	PAYMENT IN KIND.....		54,556	54,556	.0	5FE
651639 AL 0	NEWMONT MINING 5.125 2019 10.....		09/15/2009	UBS AG.....		1,990,040	2,000,000	.0	2FE
652482 BV 1	NEWS AMERICA INC (144A) 5.650 2020 08.....		08/20/2009	J P MORGAN CHASE SECURITIES INC.....		997,030	1,000,000	.0	2FE
65364U AA 4	NIAGARA MOHAWK POWER (14 4.881 2019 08.....		08/05/2009	VARIOUS.....		1,999,760	2,000,000	.0	1FE
665228 B# 8	NORTHERN ILLINOIS GAS CO 4.700 2019 07.....		07/21/2009	WELLS FARGO SECURITIES.....		10,000,000	10,000,000	.0	1FE
666807 BA 9	NORTHROP GRUMMAN 5.050 2019 08.....		08/11/2009	VARIOUS.....		2,034,030	2,000,000	1,964	2FE
677415 CP 4	OHIO POWER CO 5.375 2021 10.....		09/21/2009	UBS AG.....		1,991,740	2,000,000	.0	2FE
68619A BR 7	ORGN 2005-B A3 5.605 2022 05.....		09/21/2009	JEFFERIES & CO INC.....		1,174,100	1,180,000	1,653	1FE
708696 BW 8	PENNSYLVANIA ELECTRIC CO 5.200 2020 04.....		09/28/2009	J P MORGAN CHASE SECURITIES INC.....		1,992,960	2,000,000	.0	2FE
717081 DB 6	PFIZER INC 6.200 2019 03.....		08/17/2009	GOLDMAN SACHS & CO.....		1,130,810	1,000,000	25,144	1FE
718172 AA 7	PHILIP MORRIS INTERNATIO 5.650 2018 05.....		09/02/2009	VARIOUS.....		2,116,110	2,000,000	27,622	1FE
723456 AH 2	PINNACLE ENTERTAINMENT (8.625 2017 08.....		07/27/2009	J P MORGAN CHASE SECURITIES INC.....		985,970	1,000,000	.0	3FE
74005P AV 6	PRAXAIR INC 3.250 2015 09.....		08/27/2009	CITIGROUP GLOBAL MARKETS.....		997,430	1,000,000	.0	1FE
742718 DQ 9	PROCTER & GAMBLE CO 3.150 2015 09.....		08/26/2009	GOLDMAN SACHS & CO.....		1,001,520	1,000,000	263	1FE
74913G AU 9	QWEST CORP (144A) 8.375 2016 05.....		07/10/2009	CITIGROUP GLOBAL MARKETS.....		809,950	835,000	17,871	2FE
771196 AS 1	ROCHE HOLDINGS INC (144A 6.000 2019 03.....		07/07/2009	BNP PARIBAS.....		1,070,000	1,000,000	22,500	1FE
774341 AB 7	ROCKWELL COLLINS 5.250 2019 07.....		09/22/2009	J P MORGAN CHASE SECURITIES INC.....		1,075,130	1,000,000	10,208	1FE
776696 AC 0	ROPER INDUSTRIES 6.250 2019 09.....		08/26/2009	BAS-MERRILL LYNCH.....		999,780	1,000,000	.0	2FE
779382 AK 6	ROWAN COMPANIES 7.875 2019 08.....		07/15/2009	BARCLAYS CAPITAL INC.....		1,986,820	2,000,000	.0	2FE
779382 AL 4	ROWAN COMPANIES 3.525 2020 05.....		07/28/2009	CITIGROUP GLOBAL MARKETS.....		1,740,000	1,740,000	.0	1FE
786514 BR 9	SAFEWAY INC 5.000 2019 08.....		07/31/2009	DEUTSCHE BANC.....		991,750	1,000,000	.0	2FE
78401F AA 5	SBA TELECOM INC (144A) 8.000 2016 08.....		07/21/2009	BARCLAYS CAPITAL INC.....		1,253,325	1,250,000	.0	3FE
811904 AK 7	SEACOR HOLDINGS INC 7.375 2019 10.....		09/22/2009	J P MORGAN CHASE SECURITIES INC.....		1,493,835	1,500,000	102	2FE
833034 AH 4	SNAP-ON INC 6.125 2021 09.....		08/11/2009	CITIGROUP GLOBAL MARKETS.....		1,999,400	2,000,000	.0	2FE
83614K AA 7	SOURCE GAS (144A) 5.900 2017 04.....		07/22/2009	WELLS FARGO SECURITIES.....		3,453,243	4,265,000	18,174	3FE
841504 AA 1	SOUTHEAST SUPPLY (144A) 4.850 2014 08.....		08/10/2009	DEUTSCHE BANC.....		1,998,940	2,000,000	.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
883203 BP 5	TEXTRON INC 6.200 2015 03.....		09/16/2009	VARIOUS.....		2,017,370	2,000,000	689	2FE
872540 AN 9	TJX COS INC 4.200 2015 08.....		07/20/2009	J P MORGAN CHASE SECURITIES INC.....		1,999,840	2,000,000	.0	1FE
904764 AK 3	UNILEVER CAPITAL 4.800 2019 02.....		07/09/2009	MORGAN STANLEY.....		1,022,020	1,000,000	20,267	1FE
907818 DD 7	UNION PACIFIC CO 6.125 2020 02.....		07/13/2009	GOLDMAN SACHS & CO.....		1,066,700	1,000,000	24,840	2FE
92553P AD 4	VIACOM INC 5.625 2019 09.....		08/19/2009	CITIGROUP GLOBAL MARKETS.....		1,984,940	2,000,000	.0	2FE
92553P AE 2	VIACOM INC 4.375 2014 09.....		08/20/2009	CITIGROUP GLOBAL MARKETS.....		2,002,820	2,000,000	.0	2FE
94403* AZ 9	WAWA INC 6.040 2018 09.....		08/11/2009	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	.0	2FE
947075 AF 4	WEATHERFORD INTL INC 9.625 2019 03.....		07/22/2009	BARCLAYS CAPITAL INC.....		1,223,770	1,000,000	39,035	2FE
97381W AC 8	WINDSTREAM CORP 8.125 2013 08.....		09/30/2009	J P MORGAN CHASE SECURITIES INC.....		1,032,500	1,000,000	.0	3FE
97381W AG 9	WINDSTREAM CORP (144A) 7.875 2017 11.....		09/29/2009	J P MORGAN CHASE SECURITIES INC.....		492,655	500,000	.0	3FE
976826 BG 1	WISCONSIN POWER & LIGHT 5.000 2019 07.....		07/07/2009	BAS-MERRILL LYNCH.....		993,850	1,000,000	.0	1FE
984121 BS 1	XEROX CORP 5.500 2012 05.....		07/27/2009	WALL STREET ACCESS.....		1,022,500	1,000,000	11,458	2FE
988498 AB 7	YUM! BRANDS INC 6.250 2016 04.....		08/05/2009	STIFEL NICOLAUS & CO INC.....		1,058,820	1,000,000	19,965	2FE
988498 AF 8	YUM! BRANDS INC 5.300 2019 09.....		08/20/2009	GOLDMAN SACHS & CO.....		998,490	1,000,000	.0	2FE
067901 AB 4	BARRICK GOLD CORP 6.950 2019 04.....	A.....	08/26/2009	VARIOUS.....		2,294,340	2,000,000	55,407	2FE
136375 BT 8	CANADIAN NATIONAL RAILWA 5.550 2019 03.....	A.....	09/16/2009	J P MORGAN CHASE SECURITIES INC.....		3,116,942	2,860,000	8,818	1FE
73755L AH 0	POTASH CORP 4.875 2020 03.....	A.....	09/24/2009	RBC CAPITAL MARKETS.....		994,800	1,000,000	135	2FE
87425E AL 7	TALISMAN ENERGY 7.750 2019 06.....	A.....	07/14/2009	BNP PARIBAS.....		1,116,120	1,000,000	9,903	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
884903 BG 9	THOMSON REUTERS CORP 4.700 2019 10	A	09/22/2009	BAS-MERRILL LYNCH		996,490	1,000,000	.0	1FE
00182U AA 1	ANZ NATIONAL INTL (144A) 3.250 2012 04	F	07/30/2009	CITIGROUP GLOBAL MARKETS		2,049,200	2,000,000	22,389	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
151191 AP 8	CELULOSA ARAUCO (144A) 7.250 2019 07	F	07/22/2009	J P MORGAN CHASE SECURITIES INC		1,978,200	2,000,000	.0	2FE
20272B AK 0	COMMONWEALTH BANK OF AUS 2.900 2014 09	F	09/10/2009	GOLDMAN SACHS & CO		1,995,840	2,000,000	.0	1FE
25243Y AM 1	DIAGEO CAPITAL PLC 5.750 2017 10	F	07/28/2009	J P MORGAN CHASE SECURITIES INC		1,747,276	1,644,000	25,733	1FE
43474T AA 1	HOLCIM LTD (144A) 6.000 2019 12	F	09/24/2009	CITIGROUP GLOBAL MARKETS		1,973,480	2,000,000	.0	2FE
6325C0 AV 3	NATIONAL AUSTRALIA BANK 3.375 2014 07	F	07/01/2009	GOLDMAN SACHS & CO		1,992,980	2,000,000	.0	1FE
638602 BM 3	NATIONWIDE BUILDING (144) 2.500 2012 08	F	08/10/2009	MORGAN STANLEY		1,998,560	2,000,000	.0	1FE
G6644# AK 4	NORTHGATE PLC 7.720 2012 11	F	09/11/2009	DIRECT WITH COMPANY		4,530,242	4,530,242	.0	3Z
G6644# AQ 1	NORTHGATE PLC 7.720 2012 11	F	09/11/2009	DIRECT WITH COMPANY		49,254	49,254	.0	3Z
66989G AA 8	NOVARTIS SEC INV 5.125 2019 02	F	09/02/2009	BAS-MERRILL LYNCH		1,064,760	1,000,000	3,986	1FE
767201 AH 9	RIO TINTO FINANCE 9.000 2019 05	F	07/06/2009	J P MORGAN CHASE SECURITIES INC		1,115,000	1,000,000	20,500	2FE
833656 AH 4	SFEF (144A) 2.875 2014 09	F	09/14/2009	BNP PARIBAS		1,989,300	2,000,000	.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		995,610	1,000,000	.0	1FE
902118 BM 9	TYCO INTERNATIONAL FINAN 4.125 2014 10	F	09/30/2009	BAS-MERRILL LYNCH		1,993,060	2,000,000	.0	1
91911T AJ 2	VALE OVERSEAS LIMITED 5.625 2019 09	F	09/08/2009	GOLDMAN SACHS & CO		992,320	1,000,000	.0	2FE
9612EM AH 2	WESTPAC BANKING CORP (14) 2.900 2014 09	F	09/02/2009	GOLDMAN SACHS & CO		2,995,560	3,000,000	.0	1FE
9612EA AB 1	WESTPAC SEC NZ LT (144A) 3.450 2014 07	F	07/21/2009	J P MORGAN CHASE SECURITIES INC		1,995,640	2,000,000	.0	1FE
05949A BA 7	BOAMS 2004-3 1A25 CMO 5.250 2034 04		07/24/2009	STIFEL NICOLAUS & CO INC		13,002,000	13,002,000	53,092	1FE
76111J 7G 3	RFMSI 2003-S10 A2 CMO .646 2033 06		07/31/2009	GUGGENHEIM SECURITIES		1,292,259	1,310,275	249	1FE
76111J 7G 3	RFMSI 2003-S10 A2 CMO .665 2033 06		07/31/2009	GUGGENHEIM SECURITIES		166,589	168,912	32	1FE
76111X DX 8	RFMSI 2003-S20 1A7 CMO .746 2033 12		07/31/2009	GUGGENHEIM SECURITIES		1,181,756	1,191,436	260	1FE
76111X DX 8	RFMSI 2003-S20 1A7 CMO .765 2033 12		07/31/2009	GUGGENHEIM SECURITIES		199,656	201,291	44	1FE
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.160 2035 10		07/09/2009	JEFFERIES & CO INC		3,658,737	4,660,812	8,676	1FE
07386H SW 2	BALTA 2005-4 22A2 CMO 4.127 2035 05		09/08/2009	DEUTSCHE BANC		5,237,389	9,881,865	11,748	3FE
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000 2020 11		09/04/2009	GUGGENHEIM SECURITIES		5,056,750	5,650,000	7,063	2FE
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000 2020 08		07/10/2009	BAS-MERRILL LYNCH		5,076,080	5,902,418	11,477	4FE
93363N AD 7	WAMU 2006-AR12 1A4 CMO 6.037 2036 10		07/07/2009	JEFFERIES & CO INC		961,466	1,560,188	2,355	5FE
3899999.	Total - Bonds - Industrial & Miscellaneous					231,422,849	235,649,467	1,239,437	XXX
8399997.	Total - Bonds - Part 3					567,627,328	556,594,180	2,186,037	XXX
8399999.	Total - Bonds					567,627,328	556,594,180	2,186,037	XXX
Preferred Stocks - Industrial and Miscellaneous									
989701 50 3	ZIONS BANCORP SERIES C 9.50%		07/22/2009	CONVERSION FROM BOND	20,000.000	460,000	0.00	.0	P4LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					460,000	XXX	.0	XXX
8999997.	Total - Preferred Stocks - Part 3					460,000	XXX	.0	XXX
8999999.	Total - Preferred Stocks					460,000	XXX	.0	XXX
Common Stocks - Industrial and Miscellaneous									
23767P 10 9	DATA DOMAIN INC		07/10/2009	DISTRIBUTION FROM PARTNERSHIP	11,109.000	372,263	XXX	.0	L
26928A 20 0	EV3 INC		08/03/2009	DISTRIBUTION FROM PARTNERSHIP	5,610.000	69,396	XXX	.0	L
378967 10 3	GLOBAL CASH ACCESS HOLDINGS		08/18/2009	DISTRIBUTION FROM PARTNERSHIP	6,420.000	53,761	XXX	.0	L
83616T 10 8	SOURCEFIRE INC		09/01/2009	DISTRIBUTION FROM PARTNERSHIP	1,808.000	34,786	XXX	.0	L
893641 10 0	TRANSDIGM GROUP INC		08/06/2009	DISTRIBUTION FROM PARTNERSHIP	7,840.000	340,154	XXX	.0	L
99C000 59 5	ORMET CIRCUITS		09/23/2009	DIRECT	92.000	.0	XXX	.0	U
99C000 75 1	HYPERFORMIX INC		09/18/2009	DISTRIBUTION FROM PARTNERSHIP	70,061.000	.0	XXX	.0	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					870,360	XXX	.0	XXX
9799997.	Total - Common Stocks - Part 3					870,360	XXX	.0	XXX
9799999.	Total - Common Stocks					870,360	XXX	.0	XXX
9899999.	Total - Preferred and Common Stocks					1,330,360	XXX	.0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					568,957,688	XXX	2,186,037	XXX

QE04.3

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:....2.

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)
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QE04.4

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.							
Bonds - U.S. Government																					
911759	DD 7 HOUSING URBAN DEVELOPM 6.410		08/01/2009	REDEEMED		164,000	164,000	186,683	164,000	0	0	0	0	0	164,000	0	0	0	5,256	08/01/2014	1
911759	DU 9 HOUSING URBAN DEVELOPM 7.448		08/01/2009	REDEEMED		120,000	120,000	146,266	122,503	0	(2,503)	0	(2,503)	0	120,000	0	0	0	4,469	08/01/2010	1
912827	5N 8 U S TREASURY NOTES 6.000		08/15/2009	MATURED		6,000,000	6,000,000	6,634,922	6,084,516	0	(84,516)	0	(84,516)	0	6,000,000	0	0	0	180,000	08/15/2009	1
36202C	3X 9 GNMA II PASS #2614 6.000		09/20/2009	PAID ON PRINCIPAL		28,183	28,183	27,320	27,369	0	814	0	814	0	28,183	0	0	0	252	07/20/2028	1
36202D	G6 2 GNMA II PASS #2921 7.500		09/20/2009	PAID ON PRINCIPAL		3,549	3,549	3,593	3,672	0	(123)	0	(123)	0	3,549	0	0	0	38	05/20/2030	1
36202D	J8 5 GNMA II PASS #2987 7.500		09/20/2009	PAID ON PRINCIPAL		243	243	243	245	0	(2)	0	(2)	0	243	0	0	0	3	10/20/2030	1
36202D	6D 8 GNMA II PASS #3568 5.000		09/20/2009	PAID ON PRINCIPAL		872,707	872,707	867,252	867,281	0	5,426	0	5,426	0	872,707	0	0	0	7,122	06/20/2034	1
36202E	BU 2 GNMA II PASS #3651 5.000		09/20/2009	PAID ON PRINCIPAL		2,535,697	2,535,697	2,519,849	2,520,441	0	15,256	0	15,256	0	2,535,697	0	0	0	19,549	12/20/2034	1
36202E	DD 8 GNMA II PASS #3700 4.500		09/20/2009	PAID ON PRINCIPAL		233,244	233,244	220,889	221,258	0	11,986	0	11,986	0	233,244	0	0	0	1,768	04/20/2035	1
36202E	ET 2 GNMA II PASS #3746 4.500		09/20/2009	PAID ON PRINCIPAL		1,642,529	1,642,529	1,565,427	1,570,340	0	72,189	0	72,189	0	1,642,529	0	0	0	12,636	08/20/2035	1
36202E	E7 0 GNMA II PASS #3758 4.500		09/20/2009	PAID ON PRINCIPAL		736,454	736,454	702,854	706,257	0	30,197	0	30,197	0	736,454	0	0	0	5,242	09/20/2035	1
36202E	E8 8 GNMA II PASS #3759 5.000		09/20/2009	PAID ON PRINCIPAL		821,979	821,979	819,539	819,644	0	2,335	0	2,335	0	821,979	0	0	0	6,221	09/20/2035	1
36202E	FL 8 GNMA II PASS #3771 4.500		09/20/2009	PAID ON PRINCIPAL		523,734	523,734	503,685	505,069	0	18,665	0	18,665	0	523,734	0	0	0	4,537	10/20/2035	1
36202E	F2 0 GNMA II PASS #3785 5.000		09/20/2009	PAID ON PRINCIPAL		1,848,487	1,848,487	1,809,496	1,813,125	0	35,362	0	35,362	0	1,848,487	0	0	0	14,670	11/20/2035	1
36202E	HF 9 GNMA II PASS #3830 5.500		09/20/2009	PAID ON PRINCIPAL		1,196,356	1,196,356	1,147,193	1,151,571	0	44,785	0	44,785	0	1,196,356	0	0	0	10,086	03/20/2036	1
36216C	KY 2 GNMA PASS TH #160611 9.500		09/15/2009	PAID ON PRINCIPAL		165	165	176	178	0	(13)	0	(13)	0	165	0	0	0	3	09/15/2016	1
36216G	N3 8 GNMA PASS TH #164310 9.500		09/15/2009	PAID ON PRINCIPAL		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	09/15/2018	1
36216Q	Q9 7 GNMA PASS TH #179680 9.500		09/15/2009	PAID ON PRINCIPAL		68	68	72	71	0	(3)	0	(3)	0	68	0	0	0	1	10/15/2016	1
362161	7E 5 GNMA PASS TH #180993 9.500		09/15/2009	PAID ON PRINCIPAL		249	249	265	258	0	(9)	0	(9)	0	249	0	0	0	4	11/15/2019	1
362164	W5 0 GNMA PASS TH #183468 9.500		09/15/2009	PAID ON PRINCIPAL		157	157	168	168	0	(11)	0	(11)	0	157	0	0	0	4	10/15/2016	1
362167	NJ 3 GNMA PASS TH #185893 9.500		09/15/2009	PAID ON PRINCIPAL		56	56	59	60	0	(4)	0	(4)	0	56	0	0	0	1	10/15/2016	1
36217D	UZ 5 GNMA PASS TH #190600 9.500		09/15/2009	PAID ON PRINCIPAL		448	448	478	464	0	(16)	0	(16)	0	448	0	0	0	7	08/15/2016	1
36217J	QQ 7 GNMA PASS TH #194963 9.000		08/15/2009	PAID ON PRINCIPAL		1,075	1,075	1,152	1,120	0	(45)	0	(45)	0	1,075	0	0	0	16	09/15/2019	1
36217S	TL 5 GNMA PASS TH #202255 9.500		09/15/2009	PAID ON PRINCIPAL		48	48	51	51	0	(3)	0	(3)	0	48	0	0	0	1	08/15/2017	1
36217T	CA 5 GNMA PASS TH #202665 9.500		09/15/2009	PAID ON PRINCIPAL		91	91	97	98	0	(7)	0	(7)	0	91	0	0	0	1	11/15/2019	1
36217T	CQ 0 GNMA PASS TH #202679 9.500		09/15/2009	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	12/15/2019	1
362172	N4 6 GNMA PASS TH #210211 9.500		09/15/2009	PAID ON PRINCIPAL		33	33	36	36	0	(2)	0	(2)	0	33	0	0	0	1	07/15/2017	1
36218X	3Z 0 GNMA PASS TH #235816 9.500		09/15/2009	PAID ON PRINCIPAL		160	160	171	171	0	(11)	0	(11)	0	160	0	0	0	3	06/15/2018	1
36219L	BK 9 GNMA PASS TH #252142 9.500		09/15/2009	PAID ON PRINCIPAL		2,168	2,168	2,311	2,302	0	(134)	0	(134)	0	2,168	0	0	0	34	10/15/2018	1
362191	X7 8 GNMA PASS TH #264502 9.500		09/15/2009	PAID ON PRINCIPAL		31	31	33	34	0	(2)	0	(2)	0	31	0	0	0	1	09/15/2018	1
36205F	5V 1 GNMA PASS TH #389760 5.000		09/15/2009	PAID ON PRINCIPAL		19,392	19,392	19,835	19,675	0	(283)	0	(283)	0	19,392	0	0	0	162	11/15/2017	1
36201M	A8 5 GNMA PASS TH #586931 5.000		09/15/2009	PAID ON PRINCIPAL		6,714	6,714	6,884	6,843	0	(129)	0	(129)	0	6,714	0	0	0	56	10/15/2017	1
36201M	SA 1 GNMA PASS TH #587413 5.500		09/15/2009	PAID ON PRINCIPAL		12,989	12,989	13,273	13,366	0	(376)	0	(376)	0	12,989	0	0	0	158	11/15/2032	1
36201M	SJ 2 GNMA PASS TH #587421 5.500		09/15/2009	PAID ON PRINCIPAL		61,264	61,264	62,604	62,779	0	(1,514)	0	(1,514)	0	61,264	0	0	0	406	11/15/2032	1
36201P	VA 0 GNMA PASS TH #589309 5.000		09/15/2009	PAID ON PRINCIPAL		7,992	7,992	8,195	8,134	0	(141)	0	(141)	0	7,992	0	0	0	67	08/15/2017	1
36201U	BA 1 GNMA PASS TH #593233 5.000		09/15/2009	PAID ON PRINCIPAL		91,235	91,235	93,317	92,919	0	(1,684)	0	(1,684)	0	91,235	0	0	0	1,083	10/15/2017	1
36201V	ZG 0 GNMA PASS TH #594843 5.000		09/15/2009	PAID ON PRINCIPAL		15,681	15,681	16,078	16,013	0	(331)	0	(331)	0	15,681	0	0	0	134	08/15/2017	1
36200A	A7 4 GNMA PASS TH #595030 5.000		09/15/2009	PAID ON PRINCIPAL		8,820	8,820	9,044	8,987	0	(167)	0	(167)	0	8,820	0	0	0	74	10/15/2017	1
36200M	YX 5 GNMA PASS TH #604726 4.500		09/15/2009	PAID ON PRINCIPAL		98,263	98,263	93,654	93,325	0	4,939	0	4,939	0	98,263	0	0	0	852	10/15/2033	1
36290R	YQ 0 GNMA PASS TH #615519 4.500		09/15/2009	PAID ON PRINCIPAL		115,944	115,944	109,241	109,065	0	6,879	0	6,879	0	115,944	0	0	0	1,021	09/15/2033	1

QE05

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)
36290R 6X 6	GNMA PASS TH #615686 4.500		09/15/2009	PAID ON PRINCIPAL		50,493	50,493	47,574	47,576	0	2,917	0	2,917	0	50,493	0	0	0	406	10/15/2033	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		09/25/2009	PAID ON PRINCIPAL		5,705	5,705	5,586	5,572	0	133	0	133	0	5,705	0	0	0	66	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		09/04/2009	PAID ON PRINCIPAL		1,132	1,132	1,102	1,112	0	21	0	21	0	1,132	0	0	0	8	08/01/2024	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		09/25/2009	PAID ON PRINCIPAL		335	335	334	334	0	1	0	1	0	335	0	0	0	4	07/01/2022	1
831641 DL 6	SBIC 2002-10B 1 4.670		09/10/2009	PAID ON PRINCIPAL		415,983	415,983	415,983	415,983	0	0	0	0	0	415,983	0	0	0	9,793	09/10/2012	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		08/10/2009	PAID ON PRINCIPAL		3,939	3,939	3,939	3,939	0	0	0	0	0	3,939	0	0	0	51	08/10/2013	1
0399999	Total - Bonds - U.S. Government					17,647,832	17,647,832	18,066,960	17,487,961	0	159,871	0	159,871	0	17,647,832	0	0	0	286,264	XXX	XXX
Bonds - All Other Government																					
000000 00 0	BELGIUM KINGDOM 2.875	F.	09/14/2009	ROYAL BANK OF SCOTLAND		2,995,800	3,000,000	2,990,580	2,990,580	0	62	0	62	0	2,990,642	0	5,158	5,158	0	09/15/2014	1
1099999	Total - Bonds - All Other Government					2,995,800	3,000,000	2,990,580	2,990,580	0	62	0	62	0	2,990,642	0	5,158	5,158	0	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
010410 X6 0	ALABAMA GENERAL OBLIGA 4.000		09/01/2009	MATURED		2,360,000	2,360,000	2,390,609	2,367,646	0	(7,646)	0	(7,646)	0	2,360,000	0	0	0	47,200	09/01/2009	1FE
56052A ND 4	MAINE GENERAL OBLIGATI 5.000		07/15/2009	MATURED		2,460,000	2,460,000	2,521,844	2,478,967	0	(18,967)	0	(18,967)	0	2,460,000	0	0	0	61,500	07/15/2009	1FE
574192 SC 5	MARYLAND GENERAL OBLIG 5.250		07/15/2009	MATURED		6,360,000	6,360,000	6,817,093	6,395,552	0	(35,552)	0	(35,552)	0	6,360,000	0	0	0	166,950	07/15/2009	1FE
677518 MT 6	OHIO GENERAL OBLIGATIO 5.250		08/01/2009	MATURED		1,000,000	1,000,000	1,046,790	1,002,940	0	(2,940)	0	(2,940)	0	1,000,000	0	0	0	26,250	08/01/2009	1FE
880541 FX 0	TENNESSEE GENERAL OBLI 5.000		08/01/2009	MATURED		6,750,000	6,750,000	7,129,958	6,812,505	0	(62,505)	0	(62,505)	0	6,750,000	0	0	0	168,750	08/01/2009	1FE
93974B CS 9	WASHINGTON GENERAL OBL 5.000		07/24/2009	BAS-MERRILL LYNCH		10,567,600	10,000,000	10,639,700	10,470,920	0	(40,840)	0	(40,840)	0	10,430,080	0	137,520	137,520	288,889	01/01/2022	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					29,497,600	28,930,000	30,545,994	29,528,530	0	(168,450)	0	(168,450)	0	29,360,080	0	137,520	137,520	759,539	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
041790 HH 2	ARLINGTON GENERAL OBLI 5.375		08/15/2009	MATURED		2,620,000	2,620,000	2,417,285	2,607,345	0	12,655	0	12,655	0	2,620,000	0	0	0	70,413	08/15/2009	1FE
167484 QU 1	CHICAGO GO S99 (FGICM) ---		09/15/2009	HUTCHINSON SHOCKEY ERL		1,736,300	5,000,000	1,083,900	1,669,650	0	66,650	0	66,650	0	1,736,300	0	0	0	0	01/01/2029	1FE
235308 BC 6	DALLAS ISD GO REF S99 5.250		09/01/2009	REDEEMED		11,040,000	11,040,000	11,960,072	11,141,464	0	(101,464)	0	(101,464)	0	11,040,000	0	0	0	315,560	08/15/2013	1FE
346838 3B 9	FORT BEND ISD GO S1999 5.375		08/18/2009	REDEEMED		8,625,000	8,625,000	8,926,616	8,641,646	0	(16,646)	0	(16,646)	0	8,625,000	0	0	0	235,660	02/15/2019	1FE
478718 YD 5	JOHNSON CO USD #233 GO 5.000		09/01/2009	MATURED		4,115,000	4,115,000	4,239,479	4,163,886	0	(48,886)	0	(48,886)	0	4,115,000	0	0	0	102,875	09/01/2009	1FE
567373 XD 2	MARICOPA CO SCH DIST # 4.250		07/01/2009	MATURED		6,250,000	6,250,000	6,362,375	6,298,710	0	(48,710)	0	(48,710)	0	6,250,000	0	0	0	132,813	07/01/2009	1FE
567288 MC 6	MARICOPA CO USD #48 GO 5.125		07/01/2009	REDEEMED		13,781,450	13,645,000	13,891,625	13,791,957	0	(10,507)	0	(10,507)	0	13,781,450	0	0	0	349,653	07/01/2015	1FE
567288 ME 2	MARICOPA CO USD #48 GO 5.125		07/01/2009	REDEEMED		8,489,050	8,405,000	8,556,915	8,495,522	0	(6,472)	0	(6,472)	0	8,489,050	0	0	0	215,378	07/01/2015	1FE
596564 MG 6	MIDDLESEX CO IMPT AUTH 3.850		07/15/2009	MATURED		1,680,000	1,680,000	1,716,439	1,697,539	0	(17,539)	0	(17,539)	0	1,680,000	0	0	0	32,340	07/15/2009	1FE
879709 A6 0	TEMPE GENERAL OBLIGATI 4.500		07/01/2009	MATURED		1,550,000	1,550,000	1,591,990	1,569,468	0	(19,468)	0	(19,468)	0	1,550,000	0	0	0	34,875	07/01/2009	1FE
899525 NC 9	TULSA CO ISD #001 GO S 4.000		08/01/2009	MATURED		8,365,000	8,365,000	8,592,026	8,399,547	0	(34,547)	0	(34,547)	0	8,365,000	0	0	0	167,300	08/01/2009	1FE
899525 NS 4	TULSA CO ISD #001 GO S 4.250		08/01/2009	MATURED		2,500,000	2,500,000	2,564,150	2,532,175	0	(32,175)	0	(32,175)	0	2,500,000	0	0	0	53,125	08/01/2009	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					70,751,800	73,795,000	71,902,872	71,008,910	0	(257,110)	0	(257,110)	0	70,751,800	0	0	0	1,709,991	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
040654 FV 2	ARIZONA TRANS BRD HWY 6.250		07/01/2009	REDEEMED		4,000,000	4,000,000	4,579,836	4,050,730	0	(50,730)	0	(50,730)	0	4,000,000	0	0	0	125,000	07/01/2015	1FE
088621 AZ 0	BI ST DEV AGY (ILL MET 5.250		08/27/2009	BB&T CAPITAL MARKETS		9,180,016	8,455,000	9,642,251	9,007,027	0	(93,005)	0	(93,005)	0	8,914,022	0	265,994	265,994	184,953	10/01/2012	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		09/01/2009	REDEEMED		99,684	99,684	99,684	99,684	0	0	0	0	0	99,684	0	0	0	832	12/01/2027	1
3128JM N7 8	FH (3/1 ARM) #1B2313 3.485		09/15/2009	PAID ON PRINCIPAL		3,020	3,020	3,004	3,016	0	4	0	4	0	3,020	0	0	0	41	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) #1B2313 5.360		08/15/2009	PAID ON PRINCIPAL		6,390	6,390	6,357	6,382	0	8	0	8	0	6,390	0	0	0	41	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 4.754		09/15/2009	PAID ON PRINCIPAL		31,502	31,502	31,304	31,398	0	104	0	104	0	31,502	0	0	0	392	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 4.912		08/17/2009	PAID ON PRINCIPAL		27,809	27,809	27,634	27,717	0	92	0	92	0	27,809	0	0	0	231	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 4.953		07/15/2009	PAID ON PRINCIPAL		168,701	168,701	167,640	168,145	0	556	0	556	0	168,701	0	0	0	702	09/15/2035	1

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3128JM SB 4	FH (3/1 ARM) #1B2413 4.919		09/15/2009	PAID ON PRINCIPAL		278,487	278,487	277,834	277,588	0	899	0	899	0	278,487	0	0	0	3,476	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 4.973		08/17/2009	PAID ON PRINCIPAL		270,457	270,457	269,823	269,584	0	873	0	873	0	270,457	0	0	0	2,251	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 4.993		07/15/2009	PAID ON PRINCIPAL		31,525	31,525	31,451	31,423	0	102	0	102	0	31,525	0	0	0	131	10/01/2035	1
31406G 5S 4	FN (10/1 ARM #810057 5.079		09/25/2009	PAID ON PRINCIPAL		257,995	257,995	260,373	259,438	0	(1,444)	0	(1,444)	0	257,995	0	0	0	3,277	03/01/2035	1
31406G 5S 4	FN (10/1 ARM #810057 5.080		08/25/2009	PAID ON PRINCIPAL		2,144	2,144	2,164	2,156	0	(12)	0	(12)	0	2,144	0	0	0	16	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.079		09/25/2009	PAID ON PRINCIPAL		371,168	371,168	374,416	373,456	0	(2,288)	0	(2,288)	0	371,168	0	0	0	3,160	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.101		07/25/2009	PAID ON PRINCIPAL		373,286	373,286	376,552	375,587	0	(2,301)	0	(2,301)	0	373,286	0	0	0	1,587	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.985		09/25/2009	PAID ON PRINCIPAL		707,756	707,756	695,370	697,538	0	10,218	0	10,218	0	707,756	0	0	0	8,831	03/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.991		08/25/2009	PAID ON PRINCIPAL		4,072	4,072	4,001	4,013	0	59	0	59	0	4,072	0	0	0	27	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.774		09/25/2009	PAID ON PRINCIPAL		477,480	477,480	477,756	476,937	0	543	0	543	0	477,480	0	0	0	5,713	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.781		08/25/2009	PAID ON PRINCIPAL		833,840	833,840	834,320	832,892	0	948	0	948	0	833,840	0	0	0	4,769	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.897		08/25/2009	PAID ON PRINCIPAL		27,410	27,410	27,495	27,445	0	(35)	0	(35)	0	27,410	0	0	0	168	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.906		09/25/2009	PAID ON PRINCIPAL		537,081	537,081	538,759	537,767	0	(686)	0	(686)	0	537,081	0	0	0	6,575	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.967		09/25/2009	PAID ON PRINCIPAL		802,097	802,097	803,332	802,492	0	(395)	0	(395)	0	802,097	0	0	0	9,987	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.983		08/25/2009	PAID ON PRINCIPAL		213,081	213,081	213,409	213,186	0	(105)	0	(105)	0	213,081	0	0	0	1,016	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.953		09/25/2009	PAID ON PRINCIPAL		489,675	489,675	485,237	485,574	0	4,101	0	4,101	0	489,675	0	0	0	4,117	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.955		07/25/2009	PAID ON PRINCIPAL		402,448	402,448	398,801	399,078	0	3,371	0	3,371	0	402,448	0	0	0	1,661	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.669		09/25/2009	PAID ON PRINCIPAL		223,417	223,417	219,898	220,461	0	2,956	0	2,956	0	223,417	0	0	0	1,805	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.674		07/25/2009	PAID ON PRINCIPAL		15,587	15,587	15,342	15,381	0	206	0	206	0	15,587	0	0	0	61	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.936		09/25/2009	PAID ON PRINCIPAL		12,159	12,159	12,104	12,112	0	46	0	46	0	12,159	0	0	0	97	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.958		08/25/2009	PAID ON PRINCIPAL		13,880	13,880	13,817	13,827	0	53	0	53	0	13,880	0	0	0	77	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 3.010		07/25/2009	PAID ON PRINCIPAL		10,404	10,404	10,357	10,364	0	40	0	40	0	10,404	0	0	0	32	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 3.632		09/25/2009	PAID ON PRINCIPAL		26,952	26,952	26,820	26,870	0	82	0	82	0	26,952	0	0	0	163	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 3.519		09/25/2009	PAID ON PRINCIPAL		17,946	17,946	17,864	17,884	0	62	0	62	0	17,946	0	0	0	105	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 3.276		09/25/2009	PAID ON PRINCIPAL		32,649	32,649	32,422	32,571	0	78	0	78	0	32,649	0	0	0	230	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 3.652		09/25/2009	PAID ON PRINCIPAL		11,270	11,270	11,220	11,243	0	27	0	27	0	11,270	0	0	0	133	10/01/2035	1
31407F ML 1	FN (3/1 ARM) #829363 4.441		08/25/2009	PAID ON PRINCIPAL		10,222	10,222	10,176	10,197	0	25	0	25	0	10,222	0	0	0	83	10/01/2035	1
31407F ML 1	FN (3/1 ARM) #829363 4.804		07/25/2009	PAID ON PRINCIPAL		10,591	10,591	10,544	10,565	0	26	0	26	0	10,591	0	0	0	43	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 4.090		09/25/2009	PAID ON PRINCIPAL		202,363	202,363	200,972	200,979	0	1,385	0	1,385	0	202,363	0	0	0	1,453	11/01/2033	1
31403K 3F 8	FN (5/1 ARM) #751498 4.258		07/25/2009	PAID ON PRINCIPAL		4,681	4,681	4,648	4,649	0	32	0	32	0	4,681	0	0	0	17	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 5.276		08/25/2009	PAID ON PRINCIPAL		59,567	59,567	59,036	59,332	0	235	0	235	0	59,567	0	0	0	526	01/01/2034	1
31403V G4 5	FN (5/1 ARM) #759019 5.298		07/25/2009	PAID ON PRINCIPAL		1,928	1,928	1,911	1,921	0	8	0	8	0	1,928	0	0	0	9	01/01/2034	1
31403V G4 5	FN (5/1 ARM) #759019 5.314		09/25/2009	PAID ON PRINCIPAL		65,541	65,541	64,957	65,282	0	259	0	259	0	65,541	0	0	0	867	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.948		09/25/2009	PAID ON PRINCIPAL		285,989	285,989	285,721	285,555	0	434	0	434	0	285,989	0	0	0	1,306	12/01/2034	1
38373M AC 4	GNR 2001-12 C (PROJECT 6.408		07/16/2009	PAID ON PRINCIPAL		31,353	31,353	31,250	31,353	0	0	0	0	0	31,353	0	0	0	167	08/16/2023	1
38373M AC 4	GNR 2001-12 C (PROJECT 6.408		09/16/2009	PAID ON PRINCIPAL		63,253	63,253	63,045	63,253	0	0	0	0	0	63,253	0	0	0	845	08/16/2023	1
38373M AW 0	GNR 2001-44 C (PROJECT 6.380		09/16/2009	PAID ON PRINCIPAL		215,690	215,690	220,998	216,533	0	(843)	0	(843)	0	215,690	0	0	0	2,298	01/16/2025	1
38373T Y4 1	GNR 2002-09 C (PROJECT 6.269		09/16/2009	PAID ON PRINCIPAL		109,280	109,280	109,280	109,280	0	0	0	0	0	109,280	0	0	0	1,143	01/16/2015	1
38373M BR 0	GNR 2002-26 C (PROJECT 5.987		09/16/2009	PAID ON PRINCIPAL		186,230	186,230	192,690	187,409	0	(1,179)	0	(1,179)	0	186,230	0	0	0	2,324	02/16/2024	1
38373M BR 0	GNR 2002-26 C (PROJECT 5.987		07/16/2009	PAID ON PRINCIPAL		92,351	92,351	95,554	92,936	0	(585)	0	(585)	0	92,351	0	0	0	461	02/16/2024	1
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878		09/16/2009	PAID ON PRINCIPAL		365,656	365,656	376,397	370,516	0	(4,860)	0	(4,860)	0	365,656	0	0	0	3,589	06/16/2024	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)
38373M SH 4	GNR 2006-3 A (PROJECT 4.212.....		09/16/2009	PAID ON PRINCIPAL.....		144,269	144,269	141,383	142,974	0	1,295	0	1,295	0	144,269	0	0	0	1,013	01/16/2028	1.....
45200F EG 0	ILLINOIS FIN AUTH (UNI 200.....		07/01/2009	PAID ON PRINCIPAL.....		172,000	172,000	172,000	172,000	0	0	0	0	0	172,000	0	0	0	25	07/01/2038	1FE.....
45884A BT 9	INTERMOUNTAIN PWR AGY 6.500.....		07/01/2009	MATURED.....		8,150,000	8,150,000	9,352,859	8,218,542	0	(68,542)	0	(68,542)	0	8,150,000	0	0	0	264,875	07/01/2009	1FE.....
485424 JC 0	KANSAS DEPT TRANSN HWY .750.....		07/01/2009	REDEEMED.....		15,103,785	15,100,000	15,100,000	15,100,000	0	0	0	0	0	15,100,000	0	3,785	3,785	16,155	09/01/2019	1FE.....
64465P AH 1	NEW HAMPSHIRE MUN BOND 4.000.....		08/15/2009	MATURED.....		2,545,000	2,545,000	2,604,731	2,575,896	0	(30,896)	0	(30,896)	0	2,545,000	0	0	0	50,900	08/15/2009	1FE.....
67766N AJ 1	OHIO WATER DEV SWD (BA 6.625.....		09/01/2009	PAID ON PRINCIPAL.....		200,000	200,000	201,425	200,424	0	(424)	0	(424)	0	200,000	0	0	0	6,625	09/01/2020	2.....
812642 N6 9	SEATTLE LIGHT & POWER 5.000.....		07/01/2009	MATURED.....		2,240,000	2,240,000	2,303,570	2,243,450	0	(3,450)	0	(3,450)	0	2,240,000	0	0	0	56,000	07/01/2009	1FE.....
915137 GU 1	TEXAS UNIV REF FING SY 5.700.....		08/15/2009	REDEEMED.....		1,000,000	1,000,000	1,042,604	1,022,110	0	(22,110)	0	(22,110)	0	1,000,000	0	0	0	28,500	08/15/2020	1.....
246395 BB 2	DELAWARE HSG AUTH SFM 3.950.....		07/01/2009	PAID ON PRINCIPAL.....		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,271	07/01/2019	1FE.....
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		10,147	10,147	9,934	9,926	0	222	0	222	0	10,147	0	0	0	98	06/15/2033	1.....
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		46,537	46,537	45,561	45,568	0	969	0	969	0	46,537	0	0	0	425	06/15/2033	1.....
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		98	98	96	96	0	2	0	2	0	98	0	0	0	1	07/15/2033	1.....
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		37,540	37,540	36,753	36,584	0	956	0	956	0	37,540	0	0	0	253	07/15/2033	1.....
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		6,397	6,397	6,262	6,218	0	179	0	179	0	6,397	0	0	0	40	07/15/2033	1.....
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		4,262	4,262	4,173	4,194	0	68	0	68	0	4,262	0	0	0	39	07/15/2033	1.....
31296K AD 5	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		46,815	46,815	45,832	45,640	0	1,174	0	1,174	0	46,815	0	0	0	641	07/15/2033	1.....
31296K AL 7	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		4,573	4,573	4,477	4,418	0	155	0	155	0	4,573	0	0	0	28	04/15/2033	1.....
31296K BK 8	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		33,900	33,900	33,188	33,187	0	713	0	713	0	33,900	0	0	0	347	07/15/2033	1.....
31296K E3 3	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		457	457	448	448	0	9	0	9	0	457	0	0	0	4	07/15/2033	1.....
31296K NR 0	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		163,633	163,633	160,199	159,833	0	3,800	0	3,800	0	163,633	0	0	0	1,298	07/15/2033	1.....
31296K QD 8	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		61,428	61,428	60,139	60,130	0	1,298	0	1,298	0	61,428	0	0	0	587	07/15/2033	1.....
31296K TN 3	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		171,020	171,020	167,431	166,851	0	4,169	0	4,169	0	171,020	0	0	0	1,164	07/15/2033	1.....
31296K X5 7	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		255	255	249	247	0	8	0	8	0	255	0	0	0	2	07/15/2033	1.....
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		122	122	120	119	0	3	0	3	0	122	0	0	0	1	07/15/2033	1.....
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000.....		09/15/2009	PAID ON PRINCIPAL.....		285,519	285,519	283,735	283,856	0	1,663	0	1,663	0	285,519	0	0	0	2,130	08/15/2033	1.....
31296L AV 3	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		2,217	2,217	2,171	2,176	0	42	0	42	0	2,217	0	0	0	18	08/15/2033	1.....
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		46,860	46,860	45,877	46,042	0	819	0	819	0	46,860	0	0	0	220	08/15/2033	1.....
31296L P6 2	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		1,914	1,914	1,874	1,864	0	49	0	49	0	1,914	0	0	0	15	08/15/2033	1.....
31296L QV 6	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		314,093	314,093	307,501	305,043	0	9,051	0	9,051	0	314,093	0	0	0	2,989	08/15/2033	1.....
31296L WL 1	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		13,396	13,396	13,114	13,062	0	333	0	333	0	13,396	0	0	0	100	08/15/2033	1.....
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		5,128	5,128	5,020	5,021	0	107	0	107	0	5,128	0	0	0	45	08/15/2033	1.....
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		20,072	20,072	19,650	19,614	0	458	0	458	0	20,072	0	0	0	220	08/15/2033	1.....
31296M CE 7	FHLMC GOLD PASSTHRU 5.500.....		09/15/2009	PAID ON PRINCIPAL.....		1,177	1,177	1,152	1,143	0	33	0	33	0	1,177	0	0	0	11	05/15/2033	1.....
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000.....		09/15/2009	PAID ON PRINCIPAL.....		834,028	834,028	828,816	829,100	0	4,929	0	4,929	0	834,028	0	0	0	5,358	09/15/2033	1.....
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000.....		09/15/2009	PAID ON PRINCIPAL.....		262,544	262,544	260,903	261,076	0	1,468	0	1,468	0	262,544	0	0	0	1,709	09/15/2033	1.....
312966 KL 7	FHLMC GOLD PASSTHRU 4.000.....		09/15/2009	PAID ON PRINCIPAL.....		21,923	21,923	21,087	21,100	0	823	0	823	0	21,923	0	0	0	146	05/15/2019	1.....
312966 SM 7	FHLMC GOLD PASSTHRU 4.000.....		09/15/2009	PAID ON PRINCIPAL.....		51,000	51,000	48,299	48,766	0	2,234	0	2,234	0	51,000	0	0	0	264	05/15/2019	1.....
312966 TP 9	FHLMC GOLD PASSTHRU 4.000.....		09/15/2009	PAID ON PRINCIPAL.....		250,380	250,380	237,118	240,741	0	9,639	0	9,639	0	250,380	0	0	0	1,522	05/15/2019	1.....
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000.....		09/15/2009	PAID ON PRINCIPAL.....		573,266	573,266	542,902	550,697	0	22,569	0	22,569	0	573,266	0	0	0	3,145	05/15/2019	1.....
312967 HM 7	FHLMC GOLD PASSTHRU 4.000.....		09/15/2009	PAID ON PRINCIPAL.....		115,673	115,673	109,546	111,477	0	4,196	0	4,196	0	115,673	0	0	0	637	05/15/2019	1.....
312967 KD 3	FHLMC GOLD PASSTHRU 4.000.....		09/15/2009	PAID ON PRINCIPAL.....		386,256	386,256	365,797	371,623	0	14,633	0	14,633	0	386,256	0	0	0	2,332	05/15/2019	1.....

QE053

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.							
312967	PC 0	FHLMC GOLD PASSTHRU	4.000	09/15/2009	PAID ON PRINCIPAL	199,897	199,897	189,309	192,593	0	7,304	0	7,304	0	199,897	0	0	0	1,333	05/15/2019	1
31292G	6L 5	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	1,544	1,544	1,624	1,749	0	(206)	0	(206)	0	1,544	0	0	0	19	10/15/2029	1
31292G	6T 8	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	7,992	7,992	8,408	9,108	0	(1,116)	0	(1,116)	0	7,992	0	0	0	106	11/15/2029	1
31292G	7H 3	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	2,259	2,259	2,376	2,582	0	(323)	0	(323)	0	2,259	0	0	0	25	12/15/2029	1
31292H	EV 2	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	1,134	1,134	1,193	1,334	0	(200)	0	(200)	0	1,134	0	0	0	7	08/15/2030	1
31292H	G5 7	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	572	572	667	667	0	(95)	0	(95)	0	572	0	0	0	7	01/15/2031	1
31292H	M2 7	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	4,504	4,504	4,740	5,132	0	(628)	0	(628)	0	4,504	0	0	0	42	11/15/2031	1
31292H	P9 9	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL	9,207	9,207	9,014	8,966	0	242	0	242	0	9,207	0	0	0	77	03/15/2032	1
31292H	QQ 0	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL	3,413	3,413	3,342	3,325	0	89	0	89	0	3,413	0	0	0	27	04/15/2032	1
31292H	XK 5	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL	165,716	165,716	162,238	161,982	0	3,733	0	3,733	0	165,716	0	0	0	1,274	07/15/2033	1
31293E	N4 8	FHLMC GOLD PASSTHRU	6.000	09/15/2009	PAID ON PRINCIPAL	2,726	2,726	2,568	2,514	0	211	0	211	0	2,726	0	0	0	28	12/15/2028	1
31293F	WM 5	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL	38	38	37	36	0	2	0	2	0	38	0	0	0	0	12/15/2028	1
31293M	FE 7	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL	715	715	700	691	0	24	0	24	0	715	0	0	0	4	03/15/2029	1
31293Q	2V 4	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	6,261	6,261	6,589	7,005	0	(745)	0	(745)	0	6,261	0	0	0	52	06/15/2029	1
31293V	FH 0	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	278	278	293	321	0	(43)	0	(43)	0	278	0	0	0	2	08/15/2029	1
31293W	ZQ 6	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	23	23	24	28	0	(5)	0	(5)	0	23	0	0	0	0	10/15/2029	1
31293W	6X 3	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	313	313	330	341	0	(27)	0	(27)	0	313	0	0	0	4	10/15/2029	1
31293X	EG 9	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	59	59	62	64	0	(5)	0	(5)	0	59	0	0	0	1	10/15/2029	1
31293X	RH 3	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	30	30	31	33	0	(4)	0	(4)	0	30	0	0	0	0	10/15/2029	1
31293X	W5 3	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	4	4	5	5	0	(1)	0	(1)	0	4	0	0	0	0	11/15/2029	1
31293Y	DY 9	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	93	93	98	110	0	(17)	0	(17)	0	93	0	0	0	1	11/15/2029	1
31293Y	GV 2	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	1,785	1,785	1,878	2,113	0	(328)	0	(328)	0	1,785	0	0	0	22	11/15/2029	1
31293Y	KN 5	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	80	80	85	93	0	(12)	0	(12)	0	80	0	0	0	1	11/15/2029	1
31293Y	LG 9	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	118	118	124	140	0	(22)	0	(22)	0	118	0	0	0	2	11/15/2029	1
31293Y	LV 6	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	7,158	7,158	7,531	8,062	0	(903)	0	(903)	0	7,158	0	0	0	81	11/15/2029	1
31293Y	L6 1	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	7	7	8	8	0	(2)	0	(2)	0	7	0	0	0	0	12/15/2029	1
31293Y	L7 9	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	5,176	5,176	5,445	5,999	0	(823)	0	(823)	0	5,176	0	0	0	33	12/15/2029	1
31293Y	Q8 2	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	3,526	3,526	3,709	4,149	0	(623)	0	(623)	0	3,526	0	0	0	64	12/15/2029	1
31293Y	RF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	126	126	132	142	0	(17)	0	(17)	0	126	0	0	0	2	12/15/2029	1
31294B	FC 4	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	85	85	90	96	0	(10)	0	(10)	0	85	0	0	0	1	12/15/2029	1
31294B	NE 1	FHLMC GOLD PASSTHRU	7.500	09/15/2009	PAID ON PRINCIPAL	42	42	44	51	0	(9)	0	(9)	0	42	0	0	0	1	12/15/2029	1
31294B	5Y 7	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	284	284	298	331	0	(47)	0	(47)	0	284	0	0	0	3	01/15/2030	1
31294G	Q9 8	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	94	94	99	109	0	(15)	0	(15)	0	94	0	0	0	1	06/15/2030	1
31298E	3C 7	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	321	321	338	351	0	(30)	0	(30)	0	321	0	0	0	4	01/15/2029	1
31298Q	GD 4	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	230	230	242	284	0	(54)	0	(54)	0	230	0	0	0	3	06/15/2031	1
31298S	UV 4	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	1,241	1,241	1,306	1,482	0	(241)	0	(241)	0	1,241	0	0	0	8	01/15/2031	1
31298T	WD 0	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	34	34	36	40	0	(6)	0	(6)	0	34	0	0	0	0	08/15/2031	1
31298V	ZF 7	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	84	84	89	99	0	(15)	0	(15)	0	84	0	0	0	1	10/15/2031	1
31298V	ZH 3	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	49	49	52	55	0	(6)	0	(6)	0	49	0	0	0	1	10/15/2031	1
31298W	N7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL	22	22	23	27	0	(5)	0	(5)	0	22	0	0	0	0	10/15/2031	1
31287M	FB 1	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL	145	145	142	140	0	5	0	5	0	145	0	0	0	1	12/15/2031	1

QE054

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31287M 3L 2	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		135	135	142	159	0	(24)	0	(24)	0	135	0	0	0	2	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		2,588	2,588	2,534	2,488	0	100	0	100	0	2,588	0	0	0	24	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		5,860	5,860	6,168	6,832	0	(971)	0	(971)	0	5,860	0	0	0	68	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		7,285	7,285	7,133	7,116	0	170	0	170	0	7,285	0	0	0	59	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		2,646	2,646	2,784	3,066	0	(421)	0	(421)	0	2,646	0	0	0	17	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		4,830	4,830	5,083	5,370	0	(541)	0	(541)	0	4,830	0	0	0	30	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		140	140	137	136	0	4	0	4	0	140	0	0	0	1	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		92	92	97	101	0	(9)	0	(9)	0	92	0	0	0	1	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		1,756	1,756	1,852	2,011	0	(255)	0	(255)	0	1,756	0	0	0	21	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		318	318	335	358	0	(40)	0	(40)	0	318	0	0	0	4	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		6,293	6,293	6,624	7,478	0	(1,184)	0	(1,184)	0	6,293	0	0	0	44	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		113	113	119	130	0	(17)	0	(17)	0	113	0	0	0	1	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		12	12	13	14	0	(1)	0	(1)	0	12	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		392	392	414	479	0	(86)	0	(86)	0	392	0	0	0	5	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		23,931	23,931	25,187	25,817	0	(1,886)	0	(1,886)	0	23,931	0	0	0	410	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		137	137	144	160	0	(23)	0	(23)	0	137	0	0	0	1	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		696	696	735	841	0	(144)	0	(144)	0	696	0	0	0	8	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		294	294	309	367	0	(73)	0	(73)	0	294	0	0	0	3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		21,656	21,656	21,201	21,078	0	578	0	578	0	21,656	0	0	0	174	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		5,595	5,595	5,478	5,456	0	139	0	139	0	5,595	0	0	0	37	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		1,910	1,910	1,870	1,846	0	64	0	64	0	1,910	0	0	0	15	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		92	92	90	89	0	2	0	2	0	92	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		1,799	1,799	1,893	1,894	0	(95)	0	(95)	0	1,799	0	0	0	21	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		10	10	9	9	0	1	0	1	0	10	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		12,012	12,012	11,760	11,753	0	259	0	259	0	12,012	0	0	0	96	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		1,657	1,657	1,622	1,615	0	42	0	42	0	1,657	0	0	0	15	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		522	522	511	500	0	22	0	22	0	522	0	0	0	3	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		7,489	7,489	7,332	7,322	0	167	0	167	0	7,489	0	0	0	62	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		21,595	21,595	21,142	21,082	0	513	0	513	0	21,595	0	0	0	175	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		16,663	16,663	16,314	16,271	0	392	0	392	0	16,663	0	0	0	169	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		9,280	9,280	9,085	9,112	0	168	0	168	0	9,280	0	0	0	67	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		236,813	236,813	241,845	241,402	0	(4,589)	0	(4,589)	0	236,813	0	0	0	2,084	12/15/2023	1
31280R CN 4	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		1,146	1,146	1,208	1,208	0	(62)	0	(62)	0	1,146	0	0	0	9	04/15/2013	1
3128G8 YT 2	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		751	751	785	778	0	(27)	0	(27)	0	751	0	0	0	7	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		2,708	2,708	2,830	2,794	0	(86)	0	(86)	0	2,708	0	0	0	25	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		3,292	3,292	3,440	3,432	0	(140)	0	(140)	0	3,292	0	0	0	31	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		2,410	2,410	2,537	2,775	0	(365)	0	(365)	0	2,410	0	0	0	33	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5.500	09/15/2009	PAID ON PRINCIPAL		2,619	2,619	2,564	2,548	0	71	0	71	0	2,619	0	0	0	20	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		1,966	1,966	2,069	2,305	0	(339)	0	(339)	0	1,966	0	0	0	24	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		1,666	1,666	1,754	1,898	0	(232)	0	(232)	0	1,666	0	0	0	14	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU	7.000	09/15/2009	PAID ON PRINCIPAL		418	418	440	483	0	(65)	0	(65)	0	418	0	0	0	5	05/15/2031	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		.09/15/2009	PAID ON PRINCIPAL		8,662	8,662	9,116	9,958	0	(1,296)	0	(1,296)	0	8,662	0	0	0	108	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		.09/15/2009	PAID ON PRINCIPAL		18,090	18,090	19,171	21,152	0	(3,062)	0	(3,062)	0	18,090	0	0	0	187	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		.09/15/2009	PAID ON PRINCIPAL		637	637	670	734	0	(97)	0	(97)	0	637	0	0	0	7	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		.09/15/2009	PAID ON PRINCIPAL		300	300	316	346	0	(45)	0	(45)	0	300	0	0	0	3	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		.09/15/2009	PAID ON PRINCIPAL		183,891	183,891	180,039	179,715	0	4,177	0	4,177	0	183,891	0	0	0	1,456	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		.09/15/2009	PAID ON PRINCIPAL		365,004	365,004	324,169	327,705	0	37,299	0	37,299	0	365,004	0	0	0	2,365	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		.09/15/2009	PAID ON PRINCIPAL		925,221	925,221	911,541	912,108	0	13,113	0	13,113	0	925,221	0	0	0	7,627	12/15/2036	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		.09/15/2009	PAID ON PRINCIPAL		782,200	782,200	793,444	798,503	0	(16,304)	0	(16,304)	0	782,200	0	0	0	5,295	11/15/2010	1
31367B 2P 1	FNMA PASS TH #164682 7.500		.09/25/2009	PAID ON PRINCIPAL		252	252	252	252	0	0	0	0	0	252	0	0	0	3	09/25/2022	1
31367B 2T 3	FNMA PASS TH #164686 7.500		.09/25/2009	PAID ON PRINCIPAL		65	65	65	65	0	0	0	0	0	65	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857 7.500		.09/25/2009	PAID ON PRINCIPAL		87	87	87	86	0	0	0	0	0	87	0	0	0	1	09/25/2022	1
31367M ZB 2	FNMA PASS TH #173638 7.500		.09/25/2009	PAID ON PRINCIPAL		335	335	335	334	0	1	0	1	0	335	0	0	0	4	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		.09/25/2009	PAID ON PRINCIPAL		43	43	43	43	0	0	0	0	0	43	0	0	0	1	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		.09/25/2009	PAID ON PRINCIPAL		107	107	107	107	0	0	0	0	0	107	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		.09/25/2009	PAID ON PRINCIPAL		116	116	116	116	0	0	0	0	0	116	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		.09/25/2009	PAID ON PRINCIPAL		11,172	11,172	11,172	11,151	0	21	0	21	0	11,172	0	0	0	208	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		.09/25/2009	PAID ON PRINCIPAL		348	348	348	347	0	1	0	1	0	348	0	0	0	5	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911 7.500		.09/25/2009	PAID ON PRINCIPAL		8,357	8,357	8,357	8,347	0	10	0	10	0	8,357	0	0	0	104	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		.09/25/2009	PAID ON PRINCIPAL		97	97	97	96	0	0	0	0	0	97	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #179044 7.500		.09/25/2009	PAID ON PRINCIPAL		48	48	48	48	0	0	0	0	0	48	0	0	0	1	09/25/2022	1
31367T Z4 3	FNMA PASS TH #179063 7.500		.09/25/2009	PAID ON PRINCIPAL		314	314	314	313	0	1	0	1	0	314	0	0	0	4	09/25/2022	1
31367U KT 1	FNMA PASS TH #179506 7.500		.09/25/2009	PAID ON PRINCIPAL		41	41	41	41	0	0	0	0	0	41	0	0	0	1	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308 7.500		.09/25/2009	PAID ON PRINCIPAL		32	32	33	37	0	(5)	0	(5)	0	32	0	0	0	0	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272 6.000		.09/25/2009	PAID ON PRINCIPAL		258,262	258,262	255,882	256,088	0	2,174	0	2,174	0	258,262	0	0	0	2,774	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		.09/25/2009	PAID ON PRINCIPAL		7,326	7,326	7,223	7,235	0	91	0	91	0	7,326	0	0	0	69	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436 7.500		.09/25/2009	PAID ON PRINCIPAL		288	288	300	333	0	(45)	0	(45)	0	288	0	0	0	5	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196 6.000		.09/25/2009	PAID ON PRINCIPAL		10,805	10,805	11,270	11,311	0	(506)	0	(506)	0	10,805	0	0	0	111	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235 6.000		.09/25/2009	PAID ON PRINCIPAL		13,813	13,813	14,406	14,483	0	(671)	0	(671)	0	13,813	0	0	0	130	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		.09/25/2009	PAID ON PRINCIPAL		35,667	35,667	37,200	37,443	0	(1,775)	0	(1,775)	0	35,667	0	0	0	365	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342 6.000		.09/25/2009	PAID ON PRINCIPAL		1,564	1,564	1,631	1,645	0	(81)	0	(81)	0	1,564	0	0	0	15	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		.09/25/2009	PAID ON PRINCIPAL		249,007	249,007	248,541	248,828	0	379	0	379	0	249,007	0	0	0	2,003	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		.09/25/2009	PAID ON PRINCIPAL		1,407,260	1,407,260	1,414,516	1,413,178	0	(5,918)	0	(5,918)	0	1,407,260	0	0	0	10,892	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		.09/25/2009	PAID ON PRINCIPAL		130,979	130,979	130,754	130,736	0	243	0	243	0	130,979	0	0	0	1,039	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		.09/25/2009	PAID ON PRINCIPAL		113,434	113,434	113,682	113,545	0	(111)	0	(111)	0	113,434	0	0	0	865	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954 4.500		.09/25/2009	PAID ON PRINCIPAL		686,417	686,417	665,932	669,597	0	16,820	0	16,820	0	686,417	0	0	0	4,995	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983 5.500		.09/25/2009	PAID ON PRINCIPAL		9,684	9,684	9,666	9,668	0	16	0	16	0	9,684	0	0	0	84	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569 6.500		.09/25/2009	PAID ON PRINCIPAL		1,822	1,822	1,707	1,716	0	106	0	106	0	1,822	0	0	0	20	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317 10.500		.09/25/2009	PAID ON PRINCIPAL		939	939	1,017	997	0	(58)	0	(58)	0	939	0	0	0	16	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319 11.500		.09/25/2009	PAID ON PRINCIPAL		471	471	519	513	0	(42)	0	(42)	0	471	0	0	0	9	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635 6.500		.09/25/2009	PAID ON PRINCIPAL		596	596	558	560	0	36	0	36	0	596	0	0	0	6	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372 6.500		.09/25/2009	PAID ON PRINCIPAL		4,242	4,242	3,976	4,004	0	238	0	238	0	4,242	0	0	0	36	11/25/2025	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)
31375E	6U 0		09/25/2009	PAID ON PRINCIPAL		116	116	111	112	0	4	0	4	0	116	0	0	0	1	02/25/2026	1
31375Q	XL 3		09/25/2009	PAID ON PRINCIPAL		156	156	153	153	0	3	0	3	0	156	0	0	0	2	04/25/2026	1
31375S	XJ 5		09/25/2009	PAID ON PRINCIPAL		134	134	131	132	0	3	0	3	0	134	0	0	0	2	04/25/2026	1
31376K	B2 1		09/25/2009	PAID ON PRINCIPAL		5,682,687	5,682,687	5,672,048	5,672,448	0	10,238	0	10,238	0	5,682,687	0	0	0	49,708	11/25/2033	1
31378R	S5 9		09/25/2009	PAID ON PRINCIPAL		140	140	140	140	0	(0)	0	(0)	0	140	0	0	0	2	12/25/2027	1
31384V	ZT 2		09/25/2009	PAID ON PRINCIPAL		15,158	15,158	15,809	15,710	0	(552)	0	(552)	0	15,158	0	0	0	150	02/25/2015	1
31385H	WJ 7		09/25/2009	PAID ON PRINCIPAL		206	206	189	184	0	21	0	21	0	206	0	0	0	2	10/25/2016	1
31385H	YA 4		09/25/2009	PAID ON PRINCIPAL		5,486	5,486	5,721	5,788	0	(302)	0	(302)	0	5,486	0	0	0	51	11/25/2016	1
31385J	LH 9		09/25/2009	PAID ON PRINCIPAL		7,594	7,594	7,921	7,866	0	(271)	0	(271)	0	7,594	0	0	0	75	12/25/2014	1
31385J	NQ 7		09/25/2009	PAID ON PRINCIPAL		9,684	9,684	9,933	9,933	0	(249)	0	(249)	0	9,684	0	0	0	83	09/25/2017	1
31385W	2N 8		09/25/2009	PAID ON PRINCIPAL		67,844	67,844	69,646	70,954	0	(3,111)	0	(3,111)	0	67,844	0	0	0	642	03/25/2033	1
31385X	F9 3		09/25/2009	PAID ON PRINCIPAL		190,783	190,783	190,425	190,500	0	282	0	282	0	190,783	0	0	0	1,550	07/25/2033	1
31385X	6M 4		09/25/2009	PAID ON PRINCIPAL		1,583	1,583	1,651	1,664	0	(81)	0	(81)	0	1,583	0	0	0	16	03/25/2016	1
31386T	QH 1		09/25/2009	PAID ON PRINCIPAL		238	238	248	252	0	(14)	0	(14)	0	238	0	0	0	3	04/25/2016	1
31387R	DC 9		09/25/2009	PAID ON PRINCIPAL		3,341	3,341	3,305	3,283	0	58	0	58	0	3,341	0	0	0	37	09/25/2031	1
31388M	JZ 2		09/25/2009	PAID ON PRINCIPAL		3,545	3,545	3,697	3,731	0	(186)	0	(186)	0	3,545	0	0	0	35	10/25/2016	1
31388N	KR 6		09/25/2009	PAID ON PRINCIPAL		14,359	14,359	14,976	15,120	0	(760)	0	(760)	0	14,359	0	0	0	143	02/25/2017	1
31388V	P3 6		09/25/2009	PAID ON PRINCIPAL		414	414	431	436	0	(22)	0	(22)	0	414	0	0	0	3	12/25/2016	1
31388W	WL 6		09/25/2009	PAID ON PRINCIPAL		1,422	1,422	1,483	1,495	0	(73)	0	(73)	0	1,422	0	0	0	13	12/25/2016	1
31388X	G9 9		09/25/2009	PAID ON PRINCIPAL		2,040	2,040	2,128	2,124	0	(84)	0	(84)	0	2,040	0	0	0	21	06/25/2017	1
31389D	QT 7		09/25/2009	PAID ON PRINCIPAL		160,626	160,626	158,869	158,900	0	1,726	0	1,726	0	160,626	0	0	0	1,841	12/25/2016	1
31390B	ED 6		09/25/2009	PAID ON PRINCIPAL		151	151	157	157	0	(6)	0	(6)	0	151	0	0	0	2	01/25/2018	1
31390C	PC 4		09/25/2009	PAID ON PRINCIPAL		2,094	2,094	2,184	2,223	0	(129)	0	(129)	0	2,094	0	0	0	21	05/25/2017	1
31390J	SN 2		09/25/2009	PAID ON PRINCIPAL		10,976	10,976	11,448	11,584	0	(608)	0	(608)	0	10,976	0	0	0	105	05/25/2017	1
31400E	Q3 7		09/25/2009	PAID ON PRINCIPAL		181,733	181,733	180,966	181,038	0	695	0	695	0	181,733	0	0	0	1,486	04/25/2018	1
31400S	ER 6		09/25/2009	PAID ON PRINCIPAL		1,085,180	1,085,180	1,114,853	1,109,454	0	(24,275)	0	(24,275)	0	1,085,180	0	0	0	8,571	05/25/2018	1
31400V	2K 7		09/25/2009	PAID ON PRINCIPAL		148,612	148,612	147,741	147,838	0	774	0	774	0	148,612	0	0	0	1,113	04/25/2018	1
31401W	AP 4		09/25/2009	PAID ON PRINCIPAL		155,153	155,153	154,862	154,919	0	234	0	234	0	155,153	0	0	0	1,185	07/25/2033	1
31401X	UH 8		09/25/2009	PAID ON PRINCIPAL		267,633	267,633	267,131	267,442	0	190	0	190	0	267,633	0	0	0	2,375	07/25/2033	1
31401Y	FH 3		09/25/2009	PAID ON PRINCIPAL		186,804	186,804	186,454	186,529	0	275	0	275	0	186,804	0	0	0	1,574	07/25/2033	1
31401Y	LS 2		09/25/2009	PAID ON PRINCIPAL		210,132	210,132	209,738	209,778	0	354	0	354	0	210,132	0	0	0	1,078	07/25/2033	1
31402B	FR 0		09/25/2009	PAID ON PRINCIPAL		49,707	49,707	49,614	49,661	0	46	0	46	0	49,707	0	0	0	566	07/25/2033	1
31402D	C4 0		09/25/2009	PAID ON PRINCIPAL		324,187	324,187	311,473	312,229	0	11,958	0	11,958	0	324,187	0	0	0	2,401	07/25/2034	1
31402H	VV 0		09/25/2009	PAID ON PRINCIPAL		23,283	23,283	23,239	23,246	0	37	0	37	0	23,283	0	0	0	217	07/25/2033	1
31402J	4W 4		09/25/2009	PAID ON PRINCIPAL		238,191	238,191	237,744	237,831	0	359	0	359	0	238,191	0	0	0	1,909	07/25/2033	1
31402Q	GH 8		09/25/2009	PAID ON PRINCIPAL		102,782	102,782	99,441	100,368	0	2,413	0	2,413	0	102,782	0	0	0	726	09/25/2018	1
31402V	UR 9		09/25/2009	PAID ON PRINCIPAL		10,002	10,002	9,984	9,990	0	12	0	12	0	10,002	0	0	0	107	09/25/2033	1
31402W	NN 4		09/25/2009	PAID ON PRINCIPAL		780,425	780,425	778,957	779,079	0	1,346	0	1,346	0	780,425	0	0	0	6,983	10/25/2033	1
31402W	3P 1		09/25/2009	PAID ON PRINCIPAL		128,514	128,514	127,761	127,898	0	616	0	616	0	128,514	0	0	0	1,040	09/25/2018	1
31402W	3W 6		09/25/2009	PAID ON PRINCIPAL		37,918	37,918	37,696	37,720	0	198	0	198	0	37,918	0	0	0	253	08/25/2018	1
31402W	4N 5		09/25/2009	PAID ON PRINCIPAL		303,179	303,179	301,403	301,647	0	1,532	0	1,532	0	303,179	0	0	0	1,772	11/25/2018	1

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SCHEDULE D - PART 4

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										11	12	13	14	15							
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31403A 2X 2	FNMA PASS TH #743390 4.500		09/25/2009	PAID ON PRINCIPAL		19,956	19,956	19,999	19,985	0	(30)	0	(30)	0	19,956	0	0	0	149	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		09/25/2009	PAID ON PRINCIPAL		45,722	45,722	45,454	45,485	0	237	0	237	0	45,722	0	0	0	343	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		09/25/2009	PAID ON PRINCIPAL		1,750,135	1,750,135	1,639,658	1,648,482	0	101,653	0	101,653	0	1,750,135	0	0	0	11,494	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		09/25/2009	PAID ON PRINCIPAL		100,002	100,002	99,417	99,491	0	512	0	512	0	100,002	0	0	0	692	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		09/25/2009	PAID ON PRINCIPAL		84,569	84,569	84,754	84,667	0	(98)	0	(98)	0	84,569	0	0	0	684	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2009	PAID ON PRINCIPAL		37,180	37,180	37,157	37,156	0	24	0	24	0	37,180	0	0	0	252	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		09/25/2009	PAID ON PRINCIPAL		279,403	279,403	268,270	269,008	0	10,395	0	10,395	0	279,403	0	0	0	2,149	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2009	PAID ON PRINCIPAL		952,723	952,723	944,075	944,403	0	8,319	0	8,319	0	952,723	0	0	0	7,159	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		09/25/2009	PAID ON PRINCIPAL		4,276,831	4,276,831	4,127,508	4,137,012	0	139,819	0	139,819	0	4,276,831	0	0	0	31,140	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		09/25/2009	PAID ON PRINCIPAL		293,957	293,957	276,550	276,693	0	17,264	0	17,264	0	293,957	0	0	0	2,387	12/25/2033	1
49130P BB 9	KENTUCKY HSG CORP S200 5.375		07/01/2009	PAID ON PRINCIPAL		1,145,000	1,145,000	1,145,000	1,145,000	0	0	0	0	0	1,145,000	0	0	0	30,772	01/01/2033	1FE
65888M VB 4	NORTH DAKOTA HSG FIN A 5.350		09/01/2009	VARIOUS		457,850	455,000	452,261	452,329	0	455	0	455	0	452,785	0	5,065	5,065	15,560	07/01/2028	1FE
65888E CS 3	NORTH DAKOTA HSG FIN A 6.150		07/01/2009	PAID ON PRINCIPAL		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,613	07/01/2031	1FE
65888M ZD 6	NORTH DAKOTA HSG FIN A 5.150		09/01/2009	VARIOUS		1,048,400	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	8,400	8,400	33,990	01/01/2019	1FE
95662M GC 8	WEST VIRGINIA HSG DEV 5.300		08/01/2009	REDEEMED		95,000	95,000	93,550	93,584	0	36	0	36	0	93,620	0	1,380	1,380	0	11/01/2023	1FE
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2009	PAID ON PRINCIPAL		250,172	250,172	249,634	249,631	0	541	0	541	0	250,172	0	0	0	2,208	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2009	PAID ON PRINCIPAL		769,113	769,113	758,538	762,049	0	7,064	0	7,064	0	769,113	0	0	0	8,867	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2009	PAID ON PRINCIPAL		1,414,258	1,414,258	1,394,812	1,400,512	0	13,746	0	13,746	0	1,414,258	0	0	0	15,693	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		09/15/2009	PAID ON PRINCIPAL		205,022	205,022	211,941	207,900	0	(2,878)	0	(2,878)	0	205,022	0	0	0	1,756	11/15/2017	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2009	PAID ON PRINCIPAL		14,817	14,817	15,324	15,277	0	(460)	0	(460)	0	14,817	0	0	0	169	12/25/2041	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		09/25/2009	PAID ON PRINCIPAL		72,516	72,516	74,461	74,869	0	(2,353)	0	(2,353)	0	72,516	0	0	0	810	04/25/2024	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/25/2009	PAID ON PRINCIPAL		499,454	499,454	485,563	487,248	0	12,206	0	12,206	0	499,454	0	0	0	4,525	05/25/2043	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					85,562,022	84,821,970	87,456,175	85,095,534	0	181,863	0	181,863	0	85,277,397	0	284,625	284,625	1,151,317	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00081T AB 4	ACCO BRANDS 7.625		07/22/2009	FTN FINANCIAL		1,792,725	2,915,000	583,000	1,515,800	0	25,491	958,291	(932,800)	0	583,000	0	1,209,725	1,209,725	100,021	08/15/2015	5FE
00110A AA 2	AEPCT 2006-A A1 4.980		07/01/2009	PAID ON PRINCIPAL		308,712	308,712	311,527	310,520	0	(1,808)	0	(1,808)	0	308,712	0	0	0	7,687	01/01/2010	1FE
00130H BH 7	AES CORP 8.000		07/28/2009	CREDIT SUISSE FIRST BOST		1,857,550	1,915,000	1,916,494	1,570,300	0	14,002	0	14,002	0	1,584,302	0	273,248	273,248	45,109	10/15/2017	3FE
00130H BL 8	AES CORP 7.750		07/28/2009	CREDIT SUISSE FIRST BOST		1,212,500	1,250,000	1,252,256	1,050,000	0	11,972	0	11,972	0	1,061,972	0	150,528	150,528	28,524	10/15/2015	3FE
00828B AB 1	AFFINIA GROUP INC 9.000		07/29/2009	SAMCO CAPITAL MARKETS..		2,134,063	2,625,000	971,250	1,312,500	0	24,842	366,092	(341,250)	0	971,250	0	1,162,813	1,162,813	39,844	11/30/2014	5FE
016745 AJ 0	ALLBRITTON COMMUNICATI 7.750		06/30/2009	J P MORGAN CHASE SECURI		0	0	0	0	0	0	0	0	0	0	0	0	0	5,651	12/15/2012	4FE
01903# AR 3	ALLIED CAPITAL CORPORA 9.150		08/28/2009	VARIOUS		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	167,466	10/13/2010	3
01958X BR 7	ALLIED WASTE NA 7.125		06/30/2009	CITIGROUP GLOBAL MARKET		0	0	0	0	0	0	0	0	0	0	0	0	0	25,032	05/15/2016	2FE
03061N JS 9	AMCAR 2005-DA A4 (AMBA 5.020		09/06/2009	PAID ON PRINCIPAL		762,432	762,432	719,575	730,556	0	31,876	0	31,876	0	762,432	0	0	0	7,128	11/06/2012	1FE
02635P RS 4	AMERICAN GENERAL FINAN 5.375		09/01/2009	MATURED		1,400,000	1,400,000	1,389,920	1,398,774	0	1,226	0	1,226	0	1,400,000	0	0	0	37,625	09/01/2009	3FE
026375 AL 9	AMERICAN GREETINGS 7.375		07/21/2009	PALI CAPITAL INC		1,760,531	2,225,000	1,090,250	1,490,750	0	13,844	414,344	(400,500)	0	1,090,250	0	670,281	670,281	24,158	06/01/2016	4FE
030981 AD 6	AMERIGAS PARTNERS LP 7.250		07/21/2009	J P MORGAN CHASE SECURI		2,358,850	2,470,000	2,476,863	2,013,050	0	28,462	0	28,462	0	2,041,512	0	317,338	317,338	31,836	05/20/2015	3FE
001778 AB 5	AMR HOLDCO/EMCARE HOLD 10.000		08/07/2009	SAMCO CAPITAL MARKETS..		2,774,750	2,660,000	2,704,431	2,473,800	0	13,827	0	13,827	0	2,487,627	0	287,123	287,123	129,683	02/15/2015	4FE
677502 A@ 5	AMTRUST FINANCIAL CORP 5.780		09/02/2009	VARIOUS		700,241	10,000,000	500,000	500,000	0	0	0	0	0	500,000	0	200,241	200,241	283,106	10/20/2015	2
038521 A# 7	ARAMARK CORP 2.157		09/30/2009	PAID ON PRINCIPAL		84,551	84,551	83,531	71,657	12,228	666	0	12,894	0	84,551	0	0	0	531	01/26/2014	3FE
044209 AC 8	ASHLAND INC (144A) 9.125		07/30/2009	J P MORGAN CHASE SECURI		838,725	795,000	767,787	767,787	0	250	0	250	0	768,038	0	70,687	70,687	13,501	06/01/2017	3FE
045054 AA 1	ASHTAD CAPITAL INC (1 9.000		07/28/2009	CREDIT SUISSE FIRST BOST		1,795,740	2,076,000	2,149,599	1,069,140	0	33,066	0	33,066	0	1,102,206	0	693,534	693,534	86,154	08/15/2016	4FE

QE058

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	Forfeiture	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)
05508R AC 0	B&G FOODS HOLDING CORP 8.000.....		08/17/2009	WELLS FARGO SECURITIES.		3,134,250	3,150,000	3,268,175	2,677,500	0	93,516	0	93,516	0	2,771,016	0	363,234	363,234	97,300	10/01/2011	4FE.....
05947U LW 6	BACM 2003-2 A2 4.342.....		09/11/2009	PAID ON PRINCIPAL		36,765	36,765	36,951	36,778	0	(13)	0	(13)	0	36,765	0	0	0	267	03/11/2041	1FE.....
057741 AA 8	BALDOR ELECTRIC CO 8.625.....		07/13/2009	CREDIT SUISSE FIRST BOST		1,354,150	1,460,000	1,494,506	1,087,700	0	14,268	0	14,268	0	1,101,968	0	252,182	252,182	52,819	02/15/2017	4FE.....
058498 AN 6	BALL CORP 7.375.....		09/25/2009	J P MORGAN CHASE SECURI		3,060,000	3,000,000	2,922,420	2,922,420	0	415	0	415	0	2,922,835	0	137,165	137,165	24,583	09/01/2019	1.....
05538B AF 2	BE AEROSPACE INC TL B 5.750.....		09/30/2009	PAID ON PRINCIPAL		5,013	5,013	4,677	4,612	69	332	0	401	0	5,013	0	0	0	73	07/28/2014	3FE.....
077454 AC 0	BELDEN CDT INC 7.000.....		07/20/2009	WELLS FARGO SECURITIES.		136,400	155,000	137,563	137,563	0	(388)	0	(388)	0	137,175	0	(775)	(775)	3,858	03/15/2017	4.....
077454 AD 8	BELDEN INC (144A) 9.250.....		07/20/2009	CITIGROUP GLOBAL MARKET		1,287,000	1,320,000	1,278,631	1,278,631	0	(11)	0	(11)	0	1,278,620	0	8,380	8,380	8,140	06/15/2019	4FE.....
085790 AP 8	BERRY PLASTICS 5.263.....		07/13/2009	BAS-MERRILL LYNCH.....		1,730,025	1,980,000	1,750,200	1,366,200	10,875	35,324	0	46,199	0	1,412,399	0	317,626	317,626	29,725	02/15/2015	4FE.....
05568B AA 6	BNSF 2006-1 TRUST 5.720.....		07/15/2009	PAID ON PRINCIPAL		3,054	3,054	3,054	3,054	0	0	0	0	0	3,054	0	0	0	87	01/15/2024	1FE.....
05948# ## 7	BOCF LLC NT FL 9.441.....		07/01/2009	RECODING OF ORIGINAL TRA		63,071	63,071	63,071	63,071	0	0	0	0	0	63,071	0	0	0	0	03/01/2010	1FE.....
097395 AH 0	BOISE CASCADE CO 7.125.....		06/30/2009	CREDIT SUISSE FIRST BOST		0	0	0	0	0	0	0	0	0	0	0	0	0	14,364	10/15/2014	4FE.....
110394 AB 9	BRISTOW GROUP 7.500.....		08/17/2009	CANTOR FITZGERALD.....		1,606,500	1,700,000	1,711,688	1,139,000	566,266	(275)	0	565,991	0	1,704,991	0	(98,491)	(98,491)	54,896	09/15/2017	3FE.....
118255 AE 8	BUCKEYE TECHNOLOGIES I 8.500.....		07/31/2009	SAMCO CAPITAL MARKETS..		2,196,878	2,259,000	2,249,015	1,920,150	0	32,365	0	32,365	0	1,952,515	0	244,362	244,362	66,139	10/01/2013	4FE.....
120111 BC 2	BUILDING MATERIALS COR 7.750.....		07/16/2009	OPPENHEIMER AND CO.....		2,237,460	2,514,000	2,170,941	1,583,820	21,600	55,436	0	77,036	0	1,660,856	0	576,604	576,604	92,005	08/01/2014	4FE.....
12802R AA 3	CAL DIVE INT 4.930.....		08/05/2009	PAID ON PRINCIPAL		31,612	31,612	31,612	31,612	0	0	0	0	0	31,612	0	0	0	779	02/01/2027	1FE.....
14149Y AQ 1	CARDINAL HEALTH 6.000.....		09/11/2009	TENDERED		2,125,000	2,000,000	1,993,720	1,994,430	0	204	0	204	0	1,994,634	0	130,366	130,366	28,667	06/15/2017	2FE.....
147448 AB 0	CASELLA WASTE SYSTEMS 9.750.....		07/01/2009	BAS-MERRILL LYNCH.....		1,008,000	1,200,000	1,299,750	960,000	255,810	(3,665)	0	252,145	0	1,212,145	0	(204,145)	(204,145)	50,700	02/01/2013	5FE.....
156431 AH 1	CENTURY ALUMINUM 7.500.....		07/28/2009	OPPENHEIMER AND CO.....		1,866,875	2,575,000	1,416,613	1,480,625	110,713	22,948	187,491	(53,830)	0	1,426,795	0	440,080	440,080	89,052	08/15/2014	6FE.....
161175 AA 2	CHARTER COMM OPT (144A 10.000.....		08/03/2009	CREDIT SUISSE FIRST BOST		2,244,375	2,250,000	2,245,019	1,845,000	0	57,835	0	57,835	0	1,902,835	0	341,540	341,540	60,000	04/30/2012	4FE.....
161175 AD 6	CHARTER COMM OPT (144A 10.375.....		07/28/2009	J P MORGAN CHASE SECURI		952,613	955,000	957,825	730,575	0	16,378	0	16,378	0	746,953	0	205,659	205,659	24,770	04/30/2014	4FE.....
161175 AG 9	CHARTER COMM OPT (144A 12.875.....		07/28/2009	CREDIT SUISSE FIRST BOST		1,150,200	1,065,000	1,027,009	852,000	0	14,089	0	14,089	0	866,089	0	284,111	284,111	51,090	09/15/2014	4FE.....
171276 AD 0	CHUKCHANSI ECO DEV AUT 8.000.....		06/29/2009	MORGAN STANLEY.....		0	0	0	0	0	0	0	0	0	0	0	0	0	15,667	11/15/2013	4FE.....
171871 AB 2	CINCINNATI BELL INC 7.250.....		07/13/2009	J P MORGAN CHASE SECURI		2,143,650	2,305,000	2,305,856	2,028,400	0	26,693	0	26,693	0	2,055,093	0	88,557	88,557	84,020	07/15/2013	3FE.....
172441 AR 8	CINEMARK USA INC (144A 8.625.....		07/13/2009	CREDIT SUISSE FIRST BOST		1,592,000	1,600,000	1,562,897	1,562,897	0	4	0	4	0	1,562,900	0	29,100	29,100	6,517	06/15/2019	4FE.....
17453B AS 0	CITIZENS COMMUNICATION 7.875.....		09/30/2009	CREDIT SUISSE FIRST BOST		912,500	1,000,000	1,001,168	580,000	373,564	726	0	374,290	0	954,290	0	(41,790)	(41,790)	39,375	01/15/2027	3FE.....
184502 AU 6	CLEAR CHANNEL COMMUNIC 5.000.....		08/11/2009	MORGAN STANLEY.....		800,000	2,000,000	340,000	360,000	0	30,000	50,000	(20,000)	0	340,000	0	460,000	460,000	40,833	03/15/2012	6FE.....
14041G CL 8	COAFT 2005-C A4A (FGIC 4.710.....		09/15/2009	PAID ON PRINCIPAL		250,412	250,412	242,697	240,978	0	7,714	0	7,714	0	250,412	0	0	0	1,959	06/15/2012	1FE.....
14041U AC 9	COAFT 2006-C A3A (FGI 5.070.....		09/15/2009	PAID ON PRINCIPAL		1,470,353	1,470,353	1,456,754	1,461,096	0	9,257	0	9,257	0	1,470,353	0	0	0	12,373	07/15/2011	1FE.....
20030N AA 9	COMCAST CORP 5.850.....		08/13/2009	BAS-MERRILL LYNCH.....		509,810	500,000	512,960	503,448	0	(2,118)	0	(2,118)	0	501,330	0	8,480	8,480	17,306	01/15/2010	2FE.....
20453E AC 3	COMPLETE PRODUCTION SE 8.000.....		07/23/2009	FTN FINANCIAL.....		1,386,913	1,645,000	1,044,575	1,036,350	0	9,267	1,042	8,225	0	1,044,575	0	342,338	342,338	15,719	12/15/2016	4FE.....
21079N AA 9	CONTINENTAL AIR PASS C 5.983.....		07/10/2009	CREDIT SUISSE FIRST BOST		219,700	260,000	260,000	174,200	0	1,645	0	1,645	0	175,845	0	43,855	43,855	3,716	04/19/2022	2FE.....
21079R AA 0	CONTINENTAL AIR PASS C 6.903.....		07/30/2009	GOLDMAN SACHS & CO.....		103,850	155,000	155,313	109,890	0	922	0	922	0	110,812	0	(6,962)	(6,962)	3,121	04/19/2022	4FE.....
21079Q AA 2	CONTINENTAL AIR PASS C 7.339.....		07/31/2009	STIFEL NICOLAUS & CO INC.		94,900	130,000	130,900	75,400	0	3,676	0	3,676	0	79,076	0	15,824	15,824	2,809	04/19/2014	4FE.....
21079T AA 6	CONTINENTAL AIR PASS C 9.000.....		07/13/2009	GOLDMAN SACHS & CO.....		995,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,000)	(5,000)	3,750	07/08/2016	2FE.....
210805 BU 0	CONTINENTAL AIR PASS C 6.900.....		07/10/2009	VARIOUS.....		348,083	394,734	315,787	315,787	0	1,274	1,274	0	0	315,787	0	32,297	32,297	14,587	01/02/2018	2FE.....
210805 BV 8	CONTINENTAL AIR PASS C 6.900.....		07/30/2009	VARIOUS.....		94,290	122,405	107,383	83,236	0	1,733	0	1,733	0	84,969	0	9,321	9,321	4,973	01/02/2017	3FE.....
216648 AK 1	COOPER COMPANIES INC 7.125.....		07/22/2009	CITIGROUP GLOBAL MARKET		2,634,313	2,825,000	2,784,131	2,368,432	0	31,544	0	31,544	0	2,399,975	0	234,337	234,337	90,577	02/15/2015	3FE.....
126650 BP 4	CVS LEASE PASS THRU CE 6.036.....		09/10/2009	PAID ON PRINCIPAL		12,910	12,910	12,910	12,910	0	0	0	0	0	12,910	0	0	0	130	12/10/2028	2FE.....
126650 AL 4	CVS LEASE PASS THRU CE 6.117.....		09/10/2009	PAID ON PRINCIPAL		13,553	13,553	13,668	13,661	0	(108)	0	(108)	0	13,553	0	0	0	138	01/10/2013	2FE.....
23383F BT 1	DAIMLERCHRYSLER N.A. 5.750.....		08/10/2009	MATURED.....		1,000,000	1,000,000	995,800	998,916	0	1,084	0	1,084	0	1,000,000	0	0	0	28,750	08/10/2009	2FE.....
233835 AA 5	DAIMLERCHRYSLER N.A. 7.200.....		09/01/2009	MATURED.....		1,000,000	1,000,000	1,118,380	1,017,172	0	(17,172)	0	(17,172)	0	1,000,000	0	0	0	36,000	09/01/2009	2FE.....

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	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.	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)
242370 B@ 2	DEAN FOODS CO 1.665.....		09/30/2009	PAID ON PRINCIPAL.....		12,500	12,500	12,525	10,500	2,017	(17)	0	2,000	0	12,500	0	0	0	63	04/02/2014	4FE.....
247367 BH 7	DELTA AIR LINES 6.821.....		07/10/2009	CREDIT SUISSE FIRST BOST		732,619	872,166	584,351	654,124	589,672	1,902	71,675	(69,773)	0	584,351	0	148,268	148,268	25,614	08/10/2022	1FE.....
247367 BJ 3	DELTA AIR LINES 8.021.....		08/03/2009	STIFEL NICOLAUS & CO INC.		503,440	774,523	776,645	774,523	0	3,683	0	3,683	0	593,355	0	(89,915)	(89,915)	30,372	08/10/2022	3FE.....
256605 AQ 9	DOLE FOOD CO (144A) 13.875.....		07/15/2009	J P MORGAN CHASE SECURI		838,050	755,000	701,267	701,267	0	2,095	0	2,095	0	703,362	0	134,688	134,688	35,501	03/15/2014	4FE.....
256605 AN 6	DOLE FOODS CO 7.250.....		07/15/2009	DEUTSCHE BANC.....		2,662,875	2,700,000	2,317,918	1,883,250	0	264,548	0	264,548	0	2,147,798	0	515,077	515,077	19,031	06/15/2010	5FE.....
256605 AP 1	DOLE FOODS CO 8.875.....		07/15/2009	J P MORGAN CHASE SECURI		68,600	70,000	64,825	43,750	0	4,959	0	4,959	0	48,709	0	19,891	19,891	2,157	03/15/2011	5FE.....
257559 AC 8	DOMTAR CORP 7.125.....		07/21/2009	BARCLAYS CAPITAL INC.....		1,241,000	1,460,000	1,432,625	949,000	0	26,424	0	26,424	0	975,424	0	265,577	265,577	45,944	08/15/2015	3FE.....
257559 AG 9	DOMTAR CORP 10.750.....		07/21/2009	UBS AG.....		891,000	900,000	865,413	865,413	0	11	1,424	(1,413)	0	864,000	0	27,000	27,000	12,094	06/01/2017	3FE.....
26816L AX 0	DYNEGY HOLDINGS 7.500.....		08/11/2009	CITIGROUP GLOBAL MARKET		2,125,200	2,415,000	1,648,238	1,690,500	0	17,181	59,443	(42,263)	0	1,648,238	0	476,963	476,963	36,728	06/01/2015	4FE.....
26816L AG 7	DYNEGY HOLDINGS INC 8.750.....		09/24/2009	DEUTSCHE BANC.....		494,700	485,000	433,113	426,800	8,813	2,874	16,536	(4,850)	0	421,950	0	72,750	72,750	26,406	02/15/2012	4FE.....
26816L AT 9	DYNEGY HOLDINGS INC 8.375.....		09/24/2009	DEUTSCHE BANC.....		1,131,250	1,250,000	846,875	887,500	336,742	724	378,091	(40,625)	0	846,875	0	284,375	284,375	43,038	05/01/2016	4FE.....
281023 AN 1	EDISON MISSION 7.500.....		07/30/2009	CITIGROUP GLOBAL MARKET		532,350	585,000	462,150	535,275	0	2,163	75,288	(73,125)	0	462,150	0	70,200	70,200	5,972	06/15/2013	3FE.....
281023 AU 5	EDISON MISSION 7.000.....		07/28/2009	J P MORGAN CHASE SECURI		284,700	365,000	266,450	317,550	0	964	52,064	(51,100)	0	266,450	0	18,250	18,250	5,394	05/15/2017	3FE.....
281023 AX 9	EDISON MISSION 7.200.....		07/30/2009	CITIGROUP GLOBAL MARKET		590,713	785,000	545,575	643,700	0	69,557	167,682	(98,125)	0	545,575	0	45,138	45,138	12,403	05/15/2019	3FE.....
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400.....		08/01/2009	MATURED.....		44,597	44,597	44,597	44,597	0	0	0	0	0	44,597	0	0	0	1,497	08/01/2011	1FE.....
31430Q AL 1	FELCOR LODGING 9.000.....		08/31/2009	J P MORGAN CHASE SECURI		1,360,425	1,455,000	1,285,109	1,076,700	312,857	16,267	0	329,124	0	1,405,824	0	(45,399)	(45,399)	33,465	06/01/2011	4FE.....
31430Q AY 3	FELCOR LODGING 3.135.....		08/14/2009	FTN FINANCIAL.....		281,250	300,000	296,250	186,000	108,837	1,017	0	109,855	0	295,855	0	(14,605)	(14,605)	2,064	12/01/2011	4FE.....
319963 AP 9	FIRST DATA CORP 9.875.....		07/14/2009	UBS AG.....		1,298,800	1,910,000	1,117,350	1,155,550	0	14,538	52,738	(38,200)	0	1,117,350	0	181,450	181,450	56,060	09/24/2015	5FE.....
36962G R4 8	GENERAL ELECTRIC CAPIT 4.125.....		09/01/2009	MATURED.....		2,000,000	2,000,000	1,946,320	1,989,507	0	10,493	0	10,493	0	2,000,000	0	0	0	41,250	09/01/2009	1FE.....
373200 A# 1	GEORGIA GULF CORP 10.000.....		09/30/2009	PAID ON PRINCIPAL.....		3,381	3,381	3,077	2,130	947	0	0	947	0	3,077	0	304	304	35	10/03/2013	4FE.....
410345 AE 2	HANESBRANDS INC 4.592.....		08/17/2009	PALI CAPITAL INC.....		1,220,400	1,440,000	1,263,600	1,015,200	412,062	1,096	0	413,159	0	1,428,359	0	(207,959)	(207,959)	11,941	12/15/2014	4FE.....
410345 A* 3	HANESBRANDS INC TL B 5.253.....		09/29/2009	PAID ON PRINCIPAL.....		337,120	337,120	333,530	294,980	39,083	3,057	0	42,140	0	337,120	0	0	0	4,943	09/05/2013	3FE.....
413627 AQ 3	HARRAHS OPERATING CO I 5.500.....		07/24/2009	MORGAN STANLEY.....		2,538,525	2,715,000	1,018,125	1,724,025	0	128,049	833,949	(705,900)	0	1,018,125	0	1,520,400	1,520,400	86,277	07/01/2010	6FE.....
437076 AL 6	HOME DEPOT INC 3.750.....		09/15/2009	MATURED.....		4,000,000	4,000,000	3,904,860	3,982,251	0	17,749	0	17,749	0	4,000,000	0	0	0	75,000	09/15/2009	2FE.....
44332L AB 6	HUB INTERNATIONAL (144) 9.000.....		07/29/2009	PALI CAPITAL INC.....		1,750,875	2,030,000	1,719,713	1,239,227	23,588	37,585	18,078	43,095	0	1,282,322	0	468,553	468,553	24,360	12/15/2014	5FE.....
451663 AC 2	IDEARC INC 8.000.....		08/21/2009	CANTOR FITZGERALD.....		127,500	2,000,000	52,500	150,000	0	0	97,500	(97,500)	0	52,500	0	75,000	75,000	0	11/15/2016	6FE.....
45661T AD 3	INERGY LP/INERGY FIN C 8.250.....		07/23/2009	J P MORGAN CHASE SECURI		131,625	135,000	135,000	105,300	0	1,528	0	1,528	0	106,828	0	24,797	24,797	4,548	03/01/2016	4FE.....
45661T AB 7	INERGY LP/INERGY FIN C 6.875.....		07/23/2009	J P MORGAN CHASE SECURI		1,415,250	1,530,000	1,527,200	1,193,400	0	23,017	0	23,017	0	1,216,417	0	198,833	198,833	12,564	12/15/2014	4FE.....
45661T AF 8	INERGY LP/INERGY FIN C 8.750.....		07/23/2009	J P MORGAN CHASE SECURI		621,875	625,000	563,694	563,694	0	3,578	0	3,578	0	567,272	0	54,603	54,603	26,736	03/01/2015	4FE.....
45823V AE 1	INTELSAT CORP 9.250.....		07/16/2009	UBS AG.....		206,850	210,000	211,050	195,300	0	1,110	0	1,110	0	196,410	0	10,440	10,440	8,418	08/15/2014	4FE.....
45823V AF 8	INTELSAT CORP 9.250.....		07/16/2009	UBS AG.....		1,041,450	1,060,000	1,062,125	964,600	0	4,681	0	4,681	0	969,281	0	72,169	72,169	9,805	06/15/2016	4FE.....
460146 CD 3	INTERNATIONAL PAPER CO 9.375.....		07/10/2009	BAS-MERRILL LYNCH.....		896,875	875,000	856,886	856,886	0	3	0	3	0	856,889	0	39,986	39,986	14,583	05/15/2019	2FE.....
464592 C* 3	ISLE OF CAPRI CASINOS 2.032.....		09/30/2009	PAID ON PRINCIPAL.....		11,991	11,991	11,991	7,195	4,798	(1)	0	4,797	0	11,991	0	0	0	70	11/25/2013	4FE.....
471109 AB 4	JARDEN CORP 7.500.....		09/22/2009	VARIOUS.....		1,941,250	2,000,000	2,009,988	1,365,000	402,504	11,427	0	413,931	0	1,778,931	0	162,319	162,319	52,917	05/01/2017	4FE.....
466112 AA 7	JBS USA LLA/JBS USA FI 11.625.....		07/23/2009	J P MORGAN CHASE SECURI		2,728,450	2,770,000	2,629,990	2,629,990	0	2,415	16,606	(14,191)	0	2,615,800	0	112,650	112,650	81,398	05/01/2014	4FE.....
47508X AB 1	JEFFERSON SMURFIT CORP 8.250.....		07/15/2009	BARCLAYS CAPITAL INC.....		647,063	1,785,000	223,125	303,450	0	26,292	106,617	(80,325)	0	223,125	0	423,938	423,938	0	10/01/2012	6FE.....
47508X AD 7	JEFFERSON SMURFIT CORP 7.500.....		07/15/2009	BARCLAYS CAPITAL INC.....		337,125	930,000	109,275	162,750	0	9,285	62,760	(53,475)	0	109,275	0	227,850	227,850	0	06/01/2013	6FE.....
24422E PT 0	JOHN DEERE CAPITAL COR 4.400.....		07/15/2009	MATURED.....		4,000,000	4,000,000	3,943,563	3,990,104	0	9,896	0	9,896	0	4,000,000	0	0	0	88,000	07/15/2009	1FE.....
481087 AC 8	JOSTENS IH CORP 7.625.....		08/19/2009	GOLDMAN SACHS & CO.....		2,560,650	2,580,000	2,628,031	2,115,600	0	64,523	0	64,523	0	2,180,123	0	380,527	380,527	78,144	10/01/2012	4FE.....
485260 BH 5	KANSAS GAS & ELECTRIC 5.647.....		09/30/2009	PAID ON PRINCIPAL.....		50,163	50,163	49,488	49,579	0	585	0	585	0	50,163	0	0	0	1,416	03/29/2021	2FE.....
50076X AB 7	KRATON POLYMERS 8.125.....		08/18/2009	FTN FINANCIAL.....		1,378,173	2,051,000	635,810	820,400	0	25,148	209,738	(184,590)	0	635,810	0	742,363	742,363	97,549	01/15/2014	5FE.....

QE05.10

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amortization/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
513075 C@	8 LAMAR MEDIA CORP 5.500	09/30/2009	PAID ON PRINCIPAL		2,500	2,500	2,500	2,150	350	(0)	0	350	0	2,500	0	0	0	35	03/31/2014	3FE
521865 AP	0 LEAR CORP 8.500	07/27/2009	MORGAN STANLEY		886,625	2,050,000	461,250	635,500	1,319,765	3,641	1,497,656	(174,250)	0	461,250	0	425,375	425,375	0	12/01/2013	6FE
521865 AQ	8 LEAR CORP 8.750	07/27/2009	MORGAN STANLEY		519,000	1,200,000	246,000	348,000	751,868	1,979	855,847	(102,000)	0	246,000	0	273,000	273,000	0	12/01/2016	6FE
5525V0 AM	8 MARSHALL & ILSLEY 3.950	08/14/2009	MATURED		2,924,000	2,924,000	2,889,051	2,911,272	0	12,728	0	12,728	0	2,924,000	0	0	0	57,749	08/14/2009	2FE
59217E AL	8 MET LIFE GLOBAL FUNDIN 4.250	07/30/2009	MATURED		3,000,000	3,000,000	2,976,390	2,996,092	0	3,908	0	3,908	0	3,000,000	0	0	0	63,750	07/30/2009	1FE
591324 AJ	7 METALS USA 11.125	07/29/2009	CREDIT SUISSE FIRST BOST		2,334,150	2,565,000	2,454,600	1,513,350	0	39,782	0	39,782	0	1,553,132	0	781,018	781,018	49,145	12/01/2015	5FE
552953 BB	6 MGM MIRAGE 7.625	09/08/2009	BAS-MERRILL LYNCH		1,501,500	2,100,000	745,500	1,354,500	233,731	8,159	850,891	(609,000)	0	745,500	0	756,000	756,000	104,971	01/15/2017	5FE
60467X AC	1 MIRANT NORTH AMERICA L 7.375	07/21/2009	BAS-MERRILL LYNCH		2,202,870	2,271,000	2,051,655	2,129,988	0	5,763	82,779	(77,016)	0	2,052,972	0	149,898	149,898	11,166	12/31/2013	4FE
615322 AV	6 MONUMENTAL GLOBAL FUND 4.375	07/30/2009	MATURED		2,000,000	2,000,000	1,986,480	1,997,780	0	2,221	1,997,780	0	2,221	2,000,000	0	0	0	43,750	07/30/2009	1FE
624758 AB	4 MUELLER WATER 7.375	08/04/2009	SAMCO CAPITAL MARKETS.		1,377,500	1,900,000	978,500	1,292,000	0	19,021	332,521	(313,500)	0	978,500	0	399,000	399,000	25,690	06/01/2017	5FE
634902 JZ	4 NATIONAL CITY BANK 4.150	08/01/2009	MATURED		2,000,000	2,000,000	2,027,860	2,003,648	0	(3,648)	0	(3,648)	0	2,000,000	0	0	0	41,500	08/01/2009	1FE
637432 CV	5 NATIONAL RURAL UTILITI 5.750	08/28/2009	MATURED		1,000,000	1,000,000	1,020,760	1,011,113	0	(11,113)	0	(11,113)	0	1,000,000	0	0	0	28,750	08/28/2009	1FE
640204 AG	8 NEIMAN MARCUS 9.000	07/31/2009	VARIOUS		1,371,317	2,292,815	809,746	1,008,839	60,376	16,645	297,950	(220,929)	0	787,910	0	583,407	583,407	54,556	10/15/2015	5FE
648053 AE	6 NEW PLAN EXCEL REALTY 5.125	09/24/2009	STIFEL NICOLAUS & CO INC.		1,131,250	2,000,000	500,000	500,000	0	0	0	0	0	500,000	0	631,250	631,250	51,535	09/15/2012	5FE
674135 CP	1 OAK 1997-C B1 7.450	09/30/2009	WRITE OFF		2,908	5,147	2,908	2,855	0	33	0	33	0	2,888	0	(2,878)	(2,878)	96	11/15/2027	6FE
68210* AA	1 OMEGA LEASING LLC SR N 8.800	07/13/2009	PAID ON PRINCIPAL		4,923,748	4,923,748	4,923,748	4,923,748	0	0	0	0	0	4,923,748	0	0	0	36,107	05/12/2010	1
681904 AG	3 OMNICARE INC 6.125	07/13/2009	DEUTSCHE BANC.		401,613	445,000	429,300	373,800	0	7,040	0	7,040	0	380,840	0	20,772	20,772	3,407	06/01/2013	4FE
681904 AK	4 OMNICARE INC 6.875	07/13/2009	BAS-MERRILL LYNCH		2,222,325	2,490,000	2,441,106	2,041,800	0	24,411	0	24,411	0	2,066,211	0	156,114	156,114	14,741	12/15/2015	4FE
698657 AG	8 PANTRY INC 7.750	07/23/2009	PALI CAPITAL INC.		2,336,638	2,615,000	2,598,856	1,804,350	0	60,595	0	60,595	0	1,864,945	0	471,693	471,693	90,577	02/15/2014	5FE
707569 AH	2 PENN NATIONAL GAMING 6.875	06/29/2009	BARCLAYS CAPITAL INC.		0	0	0	0	0	0	0	0	0	0	0	0	0	1,658	12/01/2011	4FE
707882 AB	2 PENN VIRGINIA CORP 10.375	07/14/2009	J P MORGAN CHASE SECURI		1,371,713	1,335,000	1,323,752	1,323,752	0	(154)	0	(154)	0	1,323,598	0	48,114	48,114	12,312	06/15/2016	4FE
716495 AB	2 PETROHAWK ENERGY CORP 9.125	08/20/2009	CREDIT SUISSE FIRST BOST		142,450	140,000	143,500	113,400	28,937	(394)	0	28,543	0	141,943	0	507	507	7,807	07/15/2013	4FE
721467 AE	8 PILGRIM'S PRIDE CORP 7.625	07/14/2009	MORGAN STANLEY		2,001,153	2,258,000	2,212,269	0	609,660	17,928	0	627,588	0	627,588	0	1,373,565	1,373,565	0	05/01/2015	6
726505 AC	4 PLAINS EXPLORATION 7.000	08/19/2009	J P MORGAN CHASE SECURI		1,276,500	1,380,000	1,382,096	945,300	0	20,218	0	20,218	0	965,518	0	310,982	310,982	42,665	03/15/2017	4FE
726505 AD	2 PLAINS EXPLORATION 7.750	07/10/2009	CREDIT SUISSE FIRST BOST		875,375	940,000	940,900	709,700	0	12,598	0	12,598	0	722,298	0	153,077	153,077	6,071	06/15/2015	4FE
726505 AG	5 PLAINS EXPLORATION & P 10.000	08/19/2009	J P MORGAN CHASE SECURI		651,900	615,000	569,077	569,077	0	2,005	0	2,005	0	571,082	0	80,818	80,818	28,700	03/01/2016	4FE
69348H BK	3 PNCMA 2000-C1 A2 7.610	09/15/2009	PAID ON PRINCIPAL		7,993,644	7,993,644	9,164,901	8,169,261	0	(175,616)	0	(175,616)	0	7,993,644	0	0	0	97,997	02/15/2010	1FE
742748 AA	4 PROCTER & GAMBLE (144A 5.300	07/06/2009	MATURED		2,000,000	2,000,000	2,024,900	2,011,824	0	(11,824)	0	(11,824)	0	2,000,000	0	0	0	53,000	07/06/2009	1FE
74439H AD	0 PSYCHIATRIC SOLUTIONS 7.750	07/14/2009	BARCLAYS CAPITAL INC.		2,652,650	2,860,000	2,884,563	2,102,100	51,538	37,589	0	89,126	0	2,191,226	0	461,424	461,424	112,056	07/15/2015	4FE
75040P AJ	7 RADIO ONE INC 6.375	08/13/2009	WELLS FARGO SECURITIES.		596,640	1,808,000	391,690	609,128	0	31,949	252,357	(220,408)	0	388,720	0	207,920	207,920	58,591	02/15/2013	5FE
76009N B@	8 RENT-A-CENTER 2.000	09/30/2009	PAID ON PRINCIPAL		730	730	730	621	110	0	0	110	0	730	0	0	0	3	06/30/2012	3FE
76009N B@	8 RENT-A-CENTER 2.030	09/18/2009	PAID ON PRINCIPAL		4,325	4,325	4,325	3,676	649	0	0	649	0	4,325	0	0	0	21	06/30/2012	3FE
76009N B@	8 RENT-A-CENTER 2.040	08/21/2009	PAID ON PRINCIPAL		10,811	10,811	10,811	9,190	1,622	0	0	1,622	0	10,811	0	0	0	35	06/30/2012	3FE
76009N AE	0 RENT-A-CENTER 7.500	07/28/2009	REDEEMED		655,000	655,000	623,890	602,600	13,295	15,916	0	29,210	0	631,810	0	23,190	23,190	11,872	05/01/2010	4FE
76009N B@	8 RENT-A-CENTER TL B 2.000	09/30/2009	PAID ON PRINCIPAL		1,776	1,776	1,776	1,509	266	0	0	266	0	1,776	0	0	0	8	06/30/2012	3FE
76009N B@	8 RENT-A-CENTER TL B 2.030	09/18/2009	PAID ON PRINCIPAL		10,514	10,514	10,514	8,937	1,577	0	0	1,577	0	10,514	0	0	0	50	06/30/2012	3FE
76009N B@	8 RENT-A-CENTER TL B 2.040	08/21/2009	PAID ON PRINCIPAL		26,286	26,286	26,286	22,343	3,943	0	0	3,943	0	26,286	0	0	0	84	06/30/2012	3FE
74955W AB	5 RH DONNELLEY 6.875	09/10/2009	GOLDMAN SACHS & CO.		1,313	21,000	1,155	2,835	0	0	1,680	(1,680)	0	1,155	0	158	158	0	01/15/2013	6FE
74955W AH	2 RH DONNELLEY 8.875	09/10/2009	GOLDMAN SACHS & CO.		1,750	28,000	1,540	4,200	0	0	2,660	(2,660)	0	1,540	0	210	210	0	10/15/2017	6FE
74956E AC	2 RH DONNELLEY (144A) 11.750	09/10/2009	DEUTSCHE BANC.		1,258,600	2,030,000	263,900	497,350	740,950	0	974,400	(233,450)	0	263,900	0	994,700	994,700	0	05/15/2015	6FE
78387G AN	3 SBC COMMUNICATIONS INC 4.125	09/15/2009	MATURED		2,000,000	2,000,000	1,956,770	1,990,573	0	9,427	0	9,427	0	2,000,000	0	0	0	41,250	09/15/2009	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
81211K AN 0	SEALED AIR CORP (144A) 7.875		07/15/2009	CITIGROUP GLOBAL MARKET		1,168,200	1,180,000	1,154,477	1,154,477	0	54	0	54	0	1,154,531	0	13,669	13,669	8,260	06/15/2017	3FE
828709 AF 2	SIMMONS CO 7.875		09/03/2009	WELLS FARGO SECURITIES		1,453,463	1,695,000	262,725	491,550	0	18,518	247,343	(228,825)	0	262,725	0	1,190,738	1,190,738	0	01/15/2014	6FE
847788 AK 2	SPEEDWAY MOTORSPORTS I 6.750		08/05/2009	FTN FINANCIAL		1,316,250	1,350,000	1,413,681	972,000	0	37,694	0	37,694	0	1,009,694	0	306,556	306,556	16,903	06/01/2013	4FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		07/31/2009	MATURED		9,289	9,289	9,289	9,289	0	0	0	0	0	9,289	0	0	0	3,622	03/01/2013	1FE
864486 AB 1	SUBURBAN PROPANE PARTN 6.875		07/16/2009	BARCLAYS CAPITAL INC		2,329,650	2,505,000	2,399,961	2,054,100	0	38,565	0	38,565	0	2,092,665	0	236,985	236,985	17,222	12/15/2013	4FE
86853T AD 5	SUPERVALU INC TL B 1.496		09/30/2009	PAID ON PRINCIPAL		9,362	9,362	9,065	7,536	1,588	237	0	1,826	0	9,362	0	0	0	37	06/02/2012	3FE
881609 AS 0	TESORO CORP 6.625		07/21/2009	BARCLAYS CAPITAL INC		201,250	230,000	201,575	201,575	0	380	0	380	0	201,955	0	(705)	(705)	3,513	11/01/2015	3FE
881609 AT 8	TESORO CORP 6.500		07/20/2009	J P MORGAN CHASE SECURI		606,600	720,000	606,775	606,775	0	919	0	919	0	607,694	0	(1,094)	(1,094)	6,760	06/01/2017	3FE
881609 AW 1	TESORO CORP 9.750		07/16/2009	GOLDMAN SACHS & CO		1,097,250	1,140,000	1,096,361	1,096,361	0	80	0	80	0	1,096,441	0	809	809	0	06/01/2019	3FE
882330 AF 0	TEXAS COMP ELEC 10.250		07/22/2009	J P MORGAN CHASE SECURI		1,918,875	3,010,000	1,505,000	2,137,100	0	17,765	649,865	(632,100)	0	1,505,000	0	413,875	413,875	73,703	11/01/2015	5FE
896215 AC 4	TRIMAS CORP 9.875		08/04/2009	SAMCO CAPITAL MARKETS		2,782,213	3,049,000	1,494,010	1,524,500	0	58,953	89,443	(30,490)	0	1,494,010	0	1,288,203	1,288,203	43,491	06/15/2012	5FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2009	PAID ON PRINCIPAL		34,930	34,930	34,930	34,930	0	0	0	0	0	34,930	0	0	0	888	01/02/2029	1
909891 AB 9	UNITED COMPONENTS INC 9.375		07/29/2009	BARCLAYS CAPITAL INC		1,220,600	1,795,000	700,050	753,900	0	25,010	78,860	(53,850)	0	700,050	0	520,550	520,550	22,438	06/15/2013	5FE
914906 AF 9	UNIVISION COMMUNICATIO 12.000		07/14/2009	UBS AG		3,038,725	3,085,000	2,869,235	2,869,235	0	450	0	450	0	2,869,685	0	169,040	169,040	8,227	07/01/2014	4FE
918866 A* 5	VALASSIS COMMUNICATION 2.020		09/30/2009	PAID ON PRINCIPAL		2,530	2,530	2,518	1,265	1,256	9	0	2,265	0	2,530	0	0	0	10	03/02/2014	4FE
91911X AH 7	VALEANT PHARMACEUTICAL 8.375		07/22/2009	WELLS FARGO SECURITIES		2,408,850	2,385,000	2,357,327	2,357,327	0	187	6,019	(5,833)	0	2,351,495	0	57,355	57,355	26,633	06/15/2016	4FE
925524 AZ 3	VIACOM INC 5.750		08/28/2009	TENDERED		3,183,750	3,000,000	2,987,300	2,993,463	0	1,703	0	1,703	0	2,995,166	0	188,584	188,584	57,500	04/30/2011	2FE
931142 BE 2	WAL-MART STORES 6.875		08/10/2009	MATURED		3,657,000	3,657,000	3,813,044	3,737,341	0	(80,341)	0	(80,341)	0	3,657,000	0	0	0	125,709	08/10/2009	1FE
952355 AF 2	WEST CORP 11.000		07/20/2009	BARCLAYS CAPITAL INC		2,403,625	2,870,000	2,734,256	1,334,550	0	35,699	0	35,699	0	1,370,249	0	1,033,376	1,033,376	85,941	10/15/2016	5FE
97381W A* 5	WINDSTREAM CORP B1 2.020		09/30/2009	PAID ON PRINCIPAL		12,506	12,506	12,395	12,417	0	90	0	90	0	12,506	0	0	0	79	07/17/2013	2FE
92933B AA 2	WMG ACQUISITION (144A) 9.500		07/15/2009	J P MORGAN CHASE SECURI		1,644,300	1,620,000	1,559,882	1,559,882	0	737	0	737	0	1,560,619	0	83,681	83,681	22,230	06/15/2016	3FE
989701 AM 9	ZIONS BANCORP 5.500		07/22/2009	EXCHANGE		460,000	500,000	359,900	496,750	0	(136,850)	0	(136,850)	0	359,900	0	100,100	100,100	0	11/16/2015	2FE
01660N AA 6	ALGOMA ACQUISITION COR 9.875	A.	07/30/2009	UBS AG		1,980,550	2,860,000	1,101,538	1,086,800	688	19,859	6,247	14,300	0	1,101,100	0	879,450	879,450	38,441	06/15/2015	5FE
136375 BJ 0	CANADIAN NATIONAL RAIL 4.250	A.	07/28/2009	TENDERED		1,819,538	1,815,000	1,822,859	1,818,962	0	(3,916)	0	(3,916)	0	1,815,046	0	4,491	4,491	37,926	08/01/2009	1FE
257559 AC 8	DOMTAR CORP 1.618	A.	09/30/2009	PAID ON PRINCIPAL		15,757	15,757	15,167	15,176	0	582	0	582	0	15,757	0	0	0	70	03/07/2014	2FE
49455W AD 8	KINDER MORGAN FINANCE 5.700	A.	07/16/2009	JEFFERIES & CO INC		942,525	1,065,000	956,208	793,425	1,650	14,655	14	16,291	0	809,716	0	132,809	132,809	33,050	01/05/2016	3FE
67000X AB 2	NOVELIS INC 7.250	A.	07/28/2009	J P MORGAN CHASE SECURI		2,452,223	3,043,000	1,217,200	1,764,940	0	29,404	576,646	(547,242)	0	1,217,698	0	1,234,525	1,234,525	101,729	02/15/2015	4FE
7481F1 AD 8	QUEBECOR WORLD CAP COR 6.125	A.	07/27/2009	BARCLAYS CAPITAL INC		139,050	1,545,000	27,038	0	42,488	261	15,711	27,038	0	27,038	0	112,013	112,013	0	11/15/2013	6*
74820Q AA 3	QUEBECOR WORLD CAPITAL 8.750	A.	07/27/2009	BARCLAYS CAPITAL INC		94,525	995,000	34,825	78,356	0	2,010	45,541	(43,531)	0	34,825	0	59,700	59,700	0	03/15/2016	6
884903 AS 4	THOMSON CORP 4.250	A.	08/15/2009	MATURED		600,000	600,000	594,750	599,370	0	631	0	631	0	600,000	0	0	0	12,750	08/15/2009	1FE
204386 AF 3	GEOPHYSIQUE-VERITAS 7.500	F.	08/05/2009	CREDIT SUISSE FIRST BOST		962,500	1,000,000	1,000,000	620,000	380,000	0	0	380,000	0	1,000,000	0	(37,500)	(37,500)	17,708	05/15/2015	3FE
458207 AF 4	INTELSAT JACKSON HLDG 9.500	F.	07/13/2009	UBS AG		262,600	260,000	265,200	239,200	0	986	0	986	0	240,186	0	22,414	22,414	2,127	06/15/2016	4FE
45822E AH 3	INTELSAT SUB HDLG 8.500	F.	07/20/2009	GOLDMAN SACHS & CO		878,875	890,000	866,850	823,250	0	7,673	0	7,673	0	830,923	0	47,952	47,952	39,506	01/15/2013	4FE
45822E AK 6	INTELSAT SUB HDLG (144) 8.875	F.	07/20/2009	CITIGROUP GLOBAL MARKET		502,350	510,000	451,350	451,350	0	3,246	0	3,246	0	454,596	0	47,754	47,754	0	01/15/2015	4FE
G6644# AE 8	NORTHGATE PLC 5.520	F.	09/11/2009	DIRECT WITH COMPANY		5,049,254	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	49,254	49,254	100,433	11/20/2012	2
706448 BK 2	PEMEX FINANCE LTD 9.030	F.	08/17/2009	PAID ON PRINCIPAL		450,000	450,000	496,935	461,458	0	(11,458)	0	(11,458)	0	450,000	0	0	0	10,159	02/15/2011	1FE
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		213,023	213,023	215,453	215,723	0	(2,700)	0	(2,700)	0	213,023	0	0	0	1,737	01/25/2018	1FE
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.979		07/25/2009	PAID ON PRINCIPAL		2,872	2,872	2,854	2,872	0	0	0	0	0	2,872	0	0	0	12	03/25/2033	1FE
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.979		09/25/2009	PAID ON PRINCIPAL		558	558	555	558	0	0	0	0	0	558	0	0	0	6	03/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.913		07/25/2009	PAID ON PRINCIPAL		7,551	7,551	7,646	7,535	0	17	0	17	0	7,551	0	0	0	25	05/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.915		09/25/2009	PAID ON PRINCIPAL		33,424	33,424	33,841	33,350	0	74	0	74	0	33,424	0	0	0	264	05/25/2033	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2009	PAID ON PRINCIPAL		200,380	200,380	193,927	194,193	0	6,187	0	6,187	0	200,380	0	0	0	1,599	09/25/2018	1FE
05948C VU 2	BOAMS 2003-8 1A4 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		361,304	361,304	366,498	364,123	0	(2,819)	0	(2,819)	0	361,304	0	0	0	3,261	11/25/2033	1FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.243		07/25/2009	PAID ON PRINCIPAL		391,343	391,343	392,518	392,877	0	(1,534)	0	(1,534)	0	391,343	0	0	0	1,708	07/25/2035	1FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.245		09/25/2009	PAID ON PRINCIPAL		173,535	173,535	174,056	174,215	0	(680)	0	(680)	0	173,535	0	0	0	1,790	07/25/2035	1FE
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		1,610,145	1,610,145	1,603,226	1,603,734	0	6,410	0	6,410	0	1,610,145	0	0	0	13,796	11/25/2020	1FE
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		1,172,899	1,172,899	1,185,735	1,181,712	0	(8,813)	0	(8,813)	0	1,172,899	0	0	0	10,632	06/25/2035	1FE
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		957,664	957,664	958,709	958,466	0	(802)	0	(802)	0	957,664	0	0	0	7,500	07/25/2020	1FE
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		1,264,142	1,264,142	1,255,585	1,256,497	0	7,645	0	7,645	0	1,264,142	0	0	0	9,121	10/25/2020	1FE
07384M F8 0	BSARM 2004-1 11A1 CMO 4.652		09/25/2009	PAID ON PRINCIPAL		77,318	77,318	70,601	51,793	0	22,148	0	22,148	0	73,942	0	3,377	3,377	620	04/25/2034	1FE
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		09/25/2009	PAID ON PRINCIPAL		6,381	6,381	6,482	6,360	0	20	0	20	0	6,381	0	0	0	60	07/25/2032	1FE
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		09/25/2009	PAID ON PRINCIPAL		236,215	236,215	234,444	234,703	0	1,512	0	1,512	0	236,215	0	0	0	1,798	12/25/2018	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		286,833	286,833	284,268	284,325	0	2,508	0	2,508	0	286,833	0	0	0	2,633	11/25/2033	1FE
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		2,043,529	2,043,529	2,057,259	2,051,071	0	(7,542)	0	(7,542)	0	2,043,529	0	0	0	18,350	10/25/2035	1FE
16162W NF 2	CHASE 2005-S3 A5 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		2,582,899	2,582,899	2,591,374	2,587,927	0	(5,028)	0	(5,028)	0	2,582,899	0	0	0	23,529	11/25/2035	1FE
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		401,724	401,724	392,057	393,939	0	7,785	0	7,785	0	401,724	0	0	0	3,059	11/25/2018	1FE
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		878,955	878,955	874,583	874,912	0	4,043	0	4,043	0	878,955	0	0	0	5,781	08/25/2035	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2009	PAID ON PRINCIPAL		31,896	31,896	33,072	33,791	0	(1,895)	0	(1,895)	0	31,896	0	0	0	252	12/25/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		244,111	244,111	244,492	244,358	0	(247)	0	(247)	0	244,111	0	0	0	2,003	02/25/2020	1FE
225458 G3 6	CSFB 2005-7 4A1 5.000		09/25/2009	PAID ON PRINCIPAL		1,053,233	1,053,233	1,054,218	1,053,362	0	(129)	0	(129)	0	1,053,233	0	0	0	7,025	08/25/2020	1FE
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		307,519	307,519	308,768	308,156	0	(637)	0	(637)	0	307,519	0	0	0	2,540	09/25/2023	1FE
12669D XY 9	CWHL 2003-1 1A14 CMO 6.000		09/01/2009	PAID ON PRINCIPAL		153,241	153,241	153,232	153,279	0	(38)	0	(38)	0	153,241	0	0	0	738	03/25/2033	1FE
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		1,083,879	1,083,879	1,087,158	1,085,431	0	(1,552)	0	(1,552)	0	1,083,879	0	0	0	8,448	06/25/2018	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 4.054		07/27/2009	PAID ON PRINCIPAL		10,649	10,649	10,755	10,758	0	(109)	0	(109)	0	10,649	0	0	0	36	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 4.056		09/25/2009	PAID ON PRINCIPAL		23,659	23,659	23,895	23,901	0	(242)	0	(242)	0	23,659	0	0	0	209	06/25/2033	1FE
12669A PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		1,409,826	1,409,826	1,418,196	1,413,563	0	(3,737)	0	(3,737)	0	1,409,826	0	0	0	11,395	09/25/2035	1FE
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		354,693	354,693	354,693	354,693	0	0	0	0	0	354,693	0	0	0	2,858	07/25/2033	1FE
32051D L3 4	FHASI 2003-8 2A1 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		602,110	602,110	589,315	591,328	0	10,783	0	10,783	0	602,110	0	0	0	3,990	09/25/2018	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.394		09/25/2009	PAID ON PRINCIPAL		546,403	546,403	547,535	547,594	0	(1,191)	0	(1,191)	0	546,403	0	0	0	5,850	11/25/2035	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.396		07/25/2009	PAID ON PRINCIPAL		317,480	317,480	318,137	318,172	0	(692)	0	(692)	0	317,480	0	0	0	1,428	11/25/2035	1FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		315,410	315,410	310,088	311,198	0	4,212	0	4,212	0	315,410	0	0	0	2,302	12/25/2018	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.515		09/18/2009	PAID ON PRINCIPAL		662,751	662,751	671,217	669,122	0	(6,371)	0	(6,371)	0	662,751	0	0	0	8,058	05/26/2035	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.515		07/20/2009	PAID ON PRINCIPAL		658,809	658,809	667,225	665,142	0	(6,333)	0	(6,333)	0	658,809	0	0	0	3,027	05/26/2035	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.225		09/18/2009	PAID ON PRINCIPAL		190,412	190,412	192,253	191,570	0	(1,158)	0	(1,158)	0	190,412	0	0	0	2,192	12/18/2036	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.230		07/18/2009	PAID ON PRINCIPAL		118,661	118,661	119,808	119,382	0	(722)	0	(722)	0	118,661	0	0	0	617	12/18/2036	1FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		701,638	701,638	699,665	699,665	0	1,973	0	1,973	0	701,638	0	0	0	5,489	10/25/2020	1FE
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		829,431	829,431	830,274	829,425	0	6	0	6	0	829,431	0	0	0	7,548	10/25/2020	1FE
45660N PZ 2	RAST 2003-A5 A1 5.500		09/25/2009	PAID ON PRINCIPAL		478,548	478,548	455,817	458,275	0	20,272	0	20,272	0	478,548	0	0	0	3,755	06/25/2033	1FE
76111J 7G 3	RFMSI 2003-S10 A2 CMO .646		09/25/2009	PAID ON PRINCIPAL		138,105	138,105	136,206	136,206	0	1,899	0	1,899	0	138,105	0	0	0	155	06/25/2033	1FE
76111J 7G 3	RFMSI 2003-S10 A2 CMO .665		08/25/2009	PAID ON PRINCIPAL		168,912	168,912	166,589	166,589	0	2,323	0	2,323	0	168,912	0	0	0	96	06/25/2033	1FE
76111X DX 8	RFMSI 2003-S20 1A7 CMO .746		09/25/2009	PAID ON PRINCIPAL		96,806	96,806	96,019	96,019	0	787	0	787	0	96,806	0	0	0	125	12/25/2033	1FE
76111X DX 8	RFMSI 2003-S20 1A7 CMO .765		08/25/2009	PAID ON PRINCIPAL		201,291	201,291	199,656	199,656	0	1,635	0	1,635	0	201,291	0	0	0	132	12/25/2033	1FE

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
863579 KB 3	SARM 2005-3XS A3 .616		09/25/2009	PAID ON PRINCIPAL		306,606	306,606	289,742	281,317	0	25,289	0	25,289	0	306,606	0	0	0	516	01/25/2035	1FE
863579 KB 3	SARM 2005-3XS A3 .635		08/25/2009	PAID ON PRINCIPAL		234,957	234,957	222,035	215,578	0	19,379	0	19,379	0	234,957	0	0	0	267	01/25/2035	1FE
863579 KB 3	SARM 2005-3XS A3 .655		07/27/2009	PAID ON PRINCIPAL		159,267	159,267	150,507	146,131	0	13,136	0	13,136	0	159,267	0	0	0	97	01/25/2035	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		223,537	223,537	226,436	226,845	0	(3,308)	0	(3,308)	0	223,537	0	0	0	1,730	03/25/2018	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.496		09/25/2009	PAID ON PRINCIPAL		1,624	1,624	1,624	1,624	0	0	0	0	0	1,624	0	0	0	13	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.522		07/25/2009	PAID ON PRINCIPAL		102	102	102	102	0	0	0	0	0	102	0	0	0	0	01/25/2033	1FE
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000		09/25/2009	PAID ON PRINCIPAL		225	225	229	236	0	(11)	0	(11)	0	225	0	0	0	2	11/25/2032	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.770		07/25/2009	PAID ON PRINCIPAL		2,341	2,341	2,364	2,299	0	42	0	42	0	2,341	0	0	0	7	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.771		09/25/2009	PAID ON PRINCIPAL		3,267	3,267	3,300	3,209	0	59	0	59	0	3,267	0	0	0	26	03/25/2033	1FE
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		408,846	408,846	399,008	401,046	0	7,800	0	7,800	0	408,846	0	0	0	3,104	11/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2009	PAID ON PRINCIPAL		135,526	135,526	135,932	135,812	0	(286)	0	(286)	0	135,526	0	0	0	996	07/25/2018	1FE
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		113,352	113,352	111,297	111,598	0	1,754	0	1,754	0	113,352	0	0	0	706	08/25/2018	1FE
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		358,172	358,172	360,411	359,770	0	(1,598)	0	(1,598)	0	358,172	0	0	0	2,721	09/25/2018	1FE
949767 AB 3	WFMB 2003-13 A2 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		315,589	315,589	311,940	312,676	0	2,913	0	2,913	0	315,589	0	0	0	2,227	10/25/2018	1FE
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		09/25/2009	PAID ON PRINCIPAL		124,378	124,378	123,696	123,752	0	626	0	626	0	124,378	0	0	0	876	12/25/2018	1FE
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		09/25/2009	PAID ON PRINCIPAL		202,172	202,172	198,050	198,186	0	3,987	0	3,987	0	202,172	0	0	0	1,530	12/25/2033	1FE
94981Q AN 8	WFMB 2005-AR16 4A6 CM 4.992		07/25/2009	PAID ON PRINCIPAL		1,775,886	1,775,886	1,774,638	1,758,485	0	17,401	0	17,401	0	1,775,886	0	0	0	7,388	10/25/2035	1FE
94981Q AN 8	WFMB 2005-AR16 4A6 CM 5.008		09/25/2009	PAID ON PRINCIPAL		2,195,080	2,195,080	2,193,536	2,173,571	0	21,509	0	21,509	0	2,195,080	0	0	0	23,161	10/25/2035	1FE
94982Y AH 3	WFMB 2005-15 A2 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		2,512,783	2,512,783	2,454,317	2,462,911	0	49,872	0	49,872	0	2,512,783	0	0	0	20,004	12/25/2020	1FE
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		732,805	732,805	718,034	719,605	0	13,200	0	13,200	0	732,805	0	0	0	5,502	09/25/2020	1FE
94984J AD 3	WFMB 2006-13 A4 CMO 5.750		09/25/2009	PAID ON PRINCIPAL		908,570	908,570	909,090	907,192	0	1,377	0	1,377	0	908,570	0	0	0	8,707	10/25/2036	1FE
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.158		07/20/2009	PAID ON PRINCIPAL		172,875	172,875	135,707	135,707	0	37,168	0	37,168	0	172,875	0	0	0	743	10/20/2035	1FE
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.160		09/20/2009	PAID ON PRINCIPAL		365,998	365,998	287,308	287,308	0	78,690	0	78,690	0	365,998	0	0	0	3,653	10/20/2035	1FE
007036 QM 1	ARMT 2005-8 4A21 5.438		07/25/2009	PAID ON PRINCIPAL		280,205	280,205	282,468	279,959	0	245	0	245	0	280,205	0	0	0	1,269	07/25/2035	2FE
007036 QM 1	ARMT 2005-8 4A21 5.438		09/25/2009	PAID ON PRINCIPAL		496,005	496,005	500,012	495,571	0	434	0	434	0	496,005	0	0	0	5,419	07/25/2035	2FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.069		07/25/2009	PAID ON PRINCIPAL		440,643	440,643	439,488	439,493	0	1,150	0	1,150	0	440,643	0	0	0	1,868	11/25/2035	2FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.077		09/25/2009	PAID ON PRINCIPAL		918,506	918,506	916,097	916,108	0	2,398	0	2,398	0	918,506	0	0	0	9,701	11/25/2035	2FE
07401C AV 5	BSARM 2007-4 22A1 5.980		07/25/2009	PAID ON PRINCIPAL		113,993	113,993	82,075	82,096	0	31,898	0	31,898	0	113,993	0	0	0	568	06/25/2047	5FE
07401C AV 5	BSARM 2007-4 22A1 5.980		09/25/2009	PAID ON PRINCIPAL		203,922	203,922	146,824	146,860	0	57,061	0	57,061	0	203,922	0	0	0	2,689	06/25/2047	5FE
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471		09/25/2009	PAID ON PRINCIPAL		2,111,658	2,111,658	2,067,634	2,100,056	0	6,641	0	6,641	0	2,106,698	0	4,961	4,961	20,693	01/25/2036	4FE
17312D AA 6	CMSI 2007-8 1A1 6.000		09/25/2009	PAID ON PRINCIPAL		569,536	569,536	381,589	381,674	0	187,863	0	187,863	0	569,536	0	0	0	5,203	09/25/2037	5FE
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		09/25/2009	PAID ON PRINCIPAL		796,752	796,752	662,051	726,205	0	36,772	0	36,772	0	762,977	0	33,775	33,775	7,201	11/25/2036	5FE
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2009	PAID ON PRINCIPAL		79,229	79,229	68,137	68,137	0	11,092	0	11,092	0	79,229	0	0	0	496	08/25/2020	4FE
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2009	PAID ON PRINCIPAL		966,703	966,703	956,532	969,735	0	(60,039)	0	(60,039)	0	909,696	0	57,006	57,006	9,659	02/25/2037	5FE
02149D AD 1	CWALT 2006-HY13 2A1 5.946		07/25/2009	PAID ON PRINCIPAL		1,903,212	1,903,212	1,644,450	1,903,519	0	(307)	0	(307)	0	1,903,212	0	0	0	9,427	01/25/2037	5FE
02149D AD 1	CWALT 2006-HY13 2A1 5.949		09/25/2009	PAID ON PRINCIPAL		283,280	283,280	244,765	283,326	0	(3,465)	0	(3,465)	0	279,861	0	3,419	3,419	2,835	01/25/2037	5FE
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		1,067,804	1,067,804	1,082,931	1,076,836	0	(9,032)	0	(9,032)	0	1,067,804	0	0	0	9,108	07/25/2035	3FE
12669A RJ 9	CWHL 2005-J4 A1 CMO 5.500		09/25/2009	PAID ON PRINCIPAL		2,928,686	2,928,686	2,934,406	2,930,347	0	(1,660)	0	(1,660)	0	2,928,686	0	0	0	23,995	12/25/2035	2FE
12669A W9 5	CWHL 2006-9 A8 CMO 6.000		09/25/2009	PAID ON PRINCIPAL		1,212,386	1,212,386	1,222,758	1,216,485	0	(4,098)	0	(4,098)	0	1,212,386	0	0	0	12,535	03/25/2036	3FE
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2009	PAID ON PRINCIPAL		478,596	478,596	345,188	345,188	0	133,409	0	133,409	0	478,596	0	0	0	4,576	04/25/2036	4FE
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.948		07/25/2009	PAID ON PRINCIPAL		807,190	807,190	721,619	807,372	0	(182)	0	(182)	0	807,190	0	0	0	4,003	08/25/2036	4FE

QE05.14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.949		09/25/2009	PAID ON PRINCIPAL		1,093,498	1,093,498	977,575	1,093,744	0	(148,138)	0	(148,138)	0	945,606	0	147,892	147,892	13,659	08/25/2036	4FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.774		09/25/2009	PAID ON PRINCIPAL		604,371	604,371	537,135	443,335	0	80,889	0	80,889	0	524,224	0	80,147	80,147	7,033	11/25/2036	6FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.774		07/27/2009	PAID ON PRINCIPAL		372,952	372,952	331,461	273,579	0	99,374	0	99,374	0	372,952	0	0	0	1,797	11/25/2036	6FE
46630P AZ 8	JPMMT 2007-A2 4A1M 5.777		07/27/2009	PAID ON PRINCIPAL		673,851	673,851	676,693	675,257	0	(1,407)	0	(1,407)	0	673,851	0	0	0	3,247	04/25/2037	3FE
46630P AZ 8	JPMMT 2007-A2 4A1M 5.778		09/25/2009	PAID ON PRINCIPAL		1,059,680	1,059,680	1,064,150	1,061,892	0	929	0	929	0	1,062,821	0	(3,141)	(3,141)	13,019	04/25/2037	3FE
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2009	PAID ON PRINCIPAL		255,004	255,004	256,678	255,623	0	(619)	0	(619)	0	255,004	0	0	0	2,550	07/25/2036	3FE
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2009	PAID ON PRINCIPAL		1,191,679	1,191,679	1,200,756	1,196,100	0	(4,421)	0	(4,421)	0	1,191,679	0	0	0	11,989	01/25/2037	5FE
93363N AD 7	WAMU 2006-AR12 1A4 CMO 6.037		09/25/2009	PAID ON PRINCIPAL		40,959	40,959	25,241	25,241	0	15,718	0	15,718	0	40,959	0	0	0	267	10/25/2036	5FE
161546 FW 1	CFAB 2003-4 1A6 4.429		09/25/2009	PAID ON PRINCIPAL		183,069	183,069	180,924	182,045	0	1,024	0	1,024	0	183,069	0	0	0	1,419	10/25/2014	1FE
21075W KU 8	CONHE 1999-3 A6 (AMBAC 8.180)		09/25/2009	PAID ON PRINCIPAL		24,206	24,206	24,130	24,087	0	119	0	119	0	24,206	0	0	0	342	12/25/2029	1FE
760985 WR 8	RAMP 2003-RZ3 M1 4.120		09/25/2009	PAID ON PRINCIPAL		98,356	98,356	98,314	98,152	0	205	0	205	0	98,356	0	0	0	730	06/25/2033	1FE
76112B H2 9	RAMP 2005-EFC5 A2 516		09/25/2009	PAID ON PRINCIPAL		348,570	348,570	289,313	289,313	0	59,257	0	59,257	0	348,570	0	0	0	497	10/25/2035	1FE
76112B H2 9	RAMP 2005-EFC5 A2 535		08/25/2009	PAID ON PRINCIPAL		245,278	245,278	203,581	203,581	0	41,697	0	41,697	0	245,278	0	0	0	237	10/25/2035	1FE
76112B H2 9	RAMP 2005-EFC5 A2 555		07/27/2009	PAID ON PRINCIPAL		275,811	275,811	228,923	228,923	0	46,888	0	46,888	0	275,811	0	0	0	143	10/25/2035	1FE
126671 RX 6	CWL 2002-S3 M1 4.800		09/25/2009	PAID ON PRINCIPAL		16,568	16,568	16,949	16,526	0	43	0	43	0	16,568	0	0	0	133	05/25/2032	1FE
126673 TD 4	CWL 2004-S1 A3 4.615		09/25/2009	PAID ON PRINCIPAL		643,651	643,651	585,723	599,678	0	43,974	0	43,974	0	643,651	0	0	0	4,544	02/25/2035	1FE
36186M AC 5	GMACM 2007-HE3 2A1 7.000		09/25/2009	PAID ON PRINCIPAL		617,244	617,244	569,901	221,050	0	272,690	0	272,690	0	493,740	0	123,504	123,504	6,507	09/25/2037	4FE
69121P DE 0	OWNIT 2006-2 A2B 5.632		09/25/2009	PAID ON PRINCIPAL		1,191,487	1,191,487	1,143,827	1,162,061	0	29,426	0	29,426	0	1,191,487	0	0	0	8,613	01/25/2037	4FE
3899999.	Total - Bonds - Industrial & Miscellaneous					273,861,309	311,432,356	256,509,186	242,157,984	7,249,677	2,951,713	11,063,150	(861,760)	0	241,296,224	0	32,565,086	32,565,086	5,901,162	XXX	XXX
8399997.	Total - Bonds - Part 4					480,316,364	519,627,159	467,471,766	448,269,498	7,249,677	2,867,949	11,063,150	(945,524)	0	447,323,975	0	32,992,390	32,992,390	9,808,274	XXX	XXX
8399999.	Total - Bonds					480,316,364	519,627,159	467,471,766	448,269,498	7,249,677	2,867,949	11,063,150	(945,524)	0	447,323,975	0	32,992,390	32,992,390	9,808,274	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
20085* 11 4	COMMERCE CONNECT MEDIA HLDGS S		09/18/2009	DIRECT		74,760	0	1.00	0	0	0	0	0	0	0	0	0	0	0	XXX	RP6A
20085* 13 0	COMMERCE CONNECT MEDIA HLDGS S		09/18/2009	DIRECT		78,700	0	1.00	0	0	0	0	0	0	0	0	0	0	0	XXX	RP6A
828806 88 5	SIMON PROPERTY GROUP 8.375%		07/22/2009	JANNEY MONTGOMERY SCO		500,000	27,799	50.00	21,500	0	0	0	0	21,500	0	6,299	6,299	1,047	XXX	P2LFE	
98973A 10 4	ZIONS BANCORP FLOAT RATE SER A		08/18/2009	JANNEY MONTGOMERY SCO		9,900,000	126,757	25.00	69,201	0	46,619	0	(16,434)	69,201	0	57,556	57,556	5,004	XXX	P4LFE	
99P000 04 7	OI HOLDINGS INC SER A NRDM PVT.		07/01/2009	TENDER OFFER		377,978,000	8,532	0.00	8,532	0	13,519	0	13,519	8,532	0	0	0	0	0	XXX	P6U
99P000 05 4	OI HOLDINGS INC SER B NRDM PVT.		07/01/2009	TENDER OFFER		1,142,952,000	25,800	0.00	25,800	0	66,682	0	66,682	25,801	0	25,800	0	0	0	XXX	P6U
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					188,888	XXX	125,033	107,135	118,918	0	101,019	17,899	0	125,033	0	63,855	63,855	6,051	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					188,888	XXX	125,033	107,135	118,918	0	101,019	17,899	0	125,033	0	63,855	63,855	6,051	XXX	XXX
8999999.	Total - Preferred Stocks					188,888	XXX	125,033	107,135	118,918	0	101,019	17,899	0	125,033	0	63,855	63,855	6,051	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
20085* 12 2	COMMERCE CONNECT MEDIA WTS EXF		09/18/2009	DIRECT		163,014,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	A
23767P 10 9	DATA DOMAIN INC		07/20/2009	TENDER OFFER		11,109,000	372,152	XXX	372,263	0	0	0	0	0	372,263	0	(111)	(111)	0	XXX	L
26928A 20 0	EV3 INC		08/20/2009	SMITH BARNEY/SALOMON BF		5,610,000	70,033	XXX	69,396	0	0	0	0	69,396	0	637	637	0	XXX	L	
584946 10 7	MEDIWARE INFORMATION SYSTEMS		07/16/2009	SMITH BARNEY/SALOMON BF		116,110,000	589,004	XXX	377,358	(179,971)	0	(179,971)	0	377,358	0	211,647	211,647	0	XXX	L	
83616T 10 8	SOURCEFIRE INC		09/18/2009	SMITH BARNEY/SALOMON BF		1,808,000	39,306	XXX	34,786	0	0	0	0	34,786	0	4,520	4,520	0	XXX	L	
893641 10 0	TRANSDIGM GROUP INC		08/20/2009	SMITH BARNEY/SALOMON BF		21,020,000	851,383	XXX	857,438	0	22,546	0	(22,546)	0	834,892	0	16,491	16,491	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					1,921,878	XXX	1,711,241	557,328	(179,971)	22,546	(202,517)	0	1,688,695	0	233,184	233,184	0	XXX	XXX	
9799997.	Total - Common Stocks - Part 4					1,921,878	XXX	1,711,241	557,328	(179,971)	22,546	(202,517)	0	1,688,695	0	233,184	233,184	0	XXX	XXX	
9799999.	Total - Common Stocks					1,921,878	XXX	1,711,241	557,328	(179,971)	22,546	(202,517)	0	1,688,695	0	233,184	233,184	0	XXX	XXX	

QE05.15

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.							
9899999.	Total - Preferred and Common Stocks.....					2,110,766	.XXX	1,836,274	664,463	(61,053)	0	123,565	(184,618)	0	1,813,728	0	297,039	297,039	6,051	.XXX	.XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					482,427,130	.XXX	469,308,040	448,933,961	7,188,624	2,867,949	11,186,715	(1,130,141)	0	449,137,703	0	33,289,429	33,289,429	9,814,325	.XXX	.XXX

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

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

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

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

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

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Hartford,CT.....	0.283	(40)	0	33,960,129	36,866,235	48,167,541	XXX
Bank of America, N.A. - Boston.....	Boston,MA.....	0.000	0	0	22,544	19,716	42,439	XXX
Bank of America, N.A. - CA.....	San Francisco,CA.....	0.000	0	0	2,004,000	2,004,000	2,004,000	XXX
Bank of America, N.A. - IL.....	Chicago,IL.....	0.000	0	0	24,012,301	20,032,445	18,943,215	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(7,777,028)	(8,400,620)	(8,018,722)	XXX
Bank of New York.....	New York,NY.....	0.000	0	0	437,439	1,673,824	2,234,669	XXX
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(528,847,670)	(552,615,571)	(527,174,103)	XXX
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	4,638,416	4,524,889	3,431,008	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	0.000	0	0	25,000	25,000	25,000	XXX
HSBC.....	Miami,FL.....	0.000	0	0	4,194,058	6,160,712	6,218,802	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	(18,897,766)	(38,852,637)	(10,581,685)	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(2,199,783)	2,527,453	(2,028,888)	XXX
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX
Key Bank of New York.....	Albany,NY.....	0.000	0	0	82,387	41,399	79,223	XXX
Royal Trust.....	Toronto,ON.....	0.000	0	0	102,833	102,833	102,833	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	5,000	5,000	5,000	XXX
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	82,563	155,842	121,200	XXX
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	1,137,313	1,280,463	1,386,189	XXX
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	2,605,046	2,422,882	1,600,096	XXX
Wachovia Bank, N.A. - VA.....	Roanoke,VA.....	0.000	0	0	26,461	11,468	5,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	(40)	0	(483,389,885)	(521,017,795)	(462,440,310)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	(40)	0	(483,389,885)	(521,017,795)	(462,440,310)	XXX
0599999. Total Cash.....	XXX	XXX	(40)	0	(483,389,885)	(521,017,795)	(462,440,310)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

QE09



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(29,078)	0	0	1,029,180
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	(5,492)	0	0	301,369
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	(108,217)	35,000	1	5,723,254
11. Georgia.....GA	0	0	0	0	(5,675)	0	0	907,387
12. Hawaii.....HI	0	0	0	0	(2,685)	0	0	72,099
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	(785)	0	0	300,072
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	41	0	0	9,058
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	(115)	0	0	14,191
21. Maryland.....MD	0	0	0	0	(3,193)	0	0	169,530
22. Massachusetts.....MA	0	0	0	0	(8,844)	0	0	635,923
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(1,241)	0	0	833,672
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	(2,983)	0	0	620,844
30. New Hampshire.....NH	0	0	0	0	(310)	0	0	97,226
31. New Jersey.....NJ	0	0	0	0	(199)	0	0	14,527
32. New Mexico.....NM	0	0	0	0	2,734	0	0	606,752
33. New York.....NY	0	0	0	5	(463,860)	455,001	7	17,148,123
34. North Carolina.....NC	0	0	0	0	(177)	0	0	15,688
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(5,308)	0	0	750,661
37. Oklahoma.....OK	0	0	0	0	(12)	0	0	2,066
38. Oregon.....OR	0	0	0	0	(3,680)	0	0	548,960
39. Pennsylvania.....PA	22,916	22,916	377,500	17	324,993	1,668,000	75	4,408
40. Rhode Island.....RI	0	0	0	0	(440)	0	0	7,376
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	(53)	0	0	4,131
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(1,542)	0	0	453,081
46. Vermont.....VT	0	0	0	0	(117)	0	0	13,152
47. Virginia.....VA	0	0	0	0	(9,801)	0	0	1,003,372
48. Washington.....WA	0	0	0	0	(664)	0	0	107,330
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(2,200)	0	0	282,274
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.....	22,916	22,916	377,500	22	(328,903)	2,158,001	83	31,675,705

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	0	0	0	0
3. Arizona.....AZ	0	0	0	0	23,715	0	0	2,068,560
4. Arkansas.....AR	0	0	0	1	(100)	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	(478)	0	0	26,206
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	(835)	0	0	319,210
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	1,380	0	0	307,644
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	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	(680)	0	0	141,516
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	12,500	5	(18,473)	750,530	9	221,743
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	(40)	0	0	5,644
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	500,000	1	499,990	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	1	(100)	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	(247)	0	0	25,256
48. Washington.....WA	0	0	0	0	(87)	0	0	14,000
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	512,500	8	504,045	750,630	10	3,129,779

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(3,159)	0	0	111,818
2. Alaska.....AK	0	0	0	0	2,763	0	0	112,526
3. Arizona.....AZ	0	0	54	0	1,676	0	0	141,440
4. Arkansas.....AR	0	0	0	0	(15,019)	0	0	589,297
5. California.....CA	0	0	0	0	(17,666)	0	0	2,983,757
6. Colorado.....CO	0	0	0	0	(14,789)	0	0	1,978,344
7. Connecticut.....CT	0	0	0	0	(33,827)	0	0	1,856,260
8. Delaware.....DE	0	0	0	0	(4,130)	0	0	196,974
9. District of Columbia.....DC	0	0	0	0	(1,601)	0	0	164,700
10. Florida.....FL	0	0	0	0	(13,786)	0	0	729,118
11. Georgia.....GA	0	0	0	1	(186,673)	0	1	5,864,158
12. Hawaii.....HI	0	0	0	0	(595)	0	0	15,993
13. Idaho.....ID	0	0	0	0	(3,309)	0	0	386,275
14. Illinois.....IL	0	0	0	2	(86,148)	1,680,000	4	3,695,108
15. Indiana.....IN	0	0	0	4	(257,408)	250,000	1	146,209
16. Iowa.....IA	0	0	0	0	(3,057)	0	0	563,798
17. Kansas.....KS	0	0	0	0	23	0	0	5,176
18. Kentucky.....KY	0	0	0	0	(19,769)	0	0	1,066,639
19. Louisiana.....LA	0	0	0	0	158,802	339,000	4	2,512,368
20. Maine.....ME	0	0	0	0	(809)	0	0	100,253
21. Maryland.....MD	0	0	0	0	(10,454)	0	0	554,957
22. Massachusetts.....MA	0	0	0	0	(29,571)	0	0	2,126,194
23. Michigan.....MI	0	0	0	0	(28,538)	0	0	4,974,039
24. Minnesota.....MN	0	0	0	0	(892)	0	0	598,755
25. Mississippi.....MS	0	0	50,000	1	(29,728)	0	0	424,713
26. Missouri.....MO	0	0	0	0	(5,269)	0	0	1,510,048
27. Montana.....MT	0	0	0	1	(102,290)	50,000	1	282,257
28. Nebraska.....NE	0	0	0	0	(1,183)	0	0	235,199
29. Nevada.....NV	0	0	0	0	(724)	0	0	150,646
30. New Hampshire.....NH	0	0	0	0	(1,296)	0	0	406,534
31. New Jersey.....NJ	0	0	0	1	(239,590)	81,874	2	2,887,971
32. New Mexico.....NM	0	0	0	0	2,348	0	0	521,040
33. New York.....NY	0	0	127,500	10	(1,152,967)	1,015,026	8	19,587,295
34. North Carolina.....NC	0	0	0	0	(12,451)	0	0	1,104,868
35. North Dakota.....ND	0	0	0	0	1,222	0	0	75,283
36. Ohio.....OH	0	0	0	0	(34,481)	0	0	4,876,477
37. Oklahoma.....OK	0	0	0	0	(1,267)	0	0	227,439
38. Oregon.....OR	0	0	0	0	(3,814)	0	0	569,084
39. Pennsylvania.....PA	0	0	0	1	(7,203)	1,520,000	4	4,403,631
40. Rhode Island.....RI	0	0	0	0	(24,006)	0	0	402,419
41. South Carolina.....SC	0	0	0	0	(3,925)	0	0	539,987
42. South Dakota.....SD	0	0	0	0	2,437	0	0	104,158
43. Tennessee.....TN	0	0	185	1	(41,244)	(56)	0	2,061,435
44. Texas.....TX	0	0	0	1	(54,120)	0	0	7,279,200
45. Utah.....UT	0	0	0	0	(2,113)	150,000	1	620,570
46. Vermont.....VT	0	0	0	0	(3,672)	0	0	411,096
47. Virginia.....VA	0	0	0	1	(226,144)	(0)	0	117,098
48. Washington.....WA	0	0	25,000	2	(30,599)	0	0	4,545,172
49. West Virginia.....WV	0	0	0	0	2,174	0	0	3,912,516
50. Wisconsin.....WI	0	0	0	0	(8,379)	0	0	1,074,813
51. Wyoming.....WY	0	0	0	0	1,780	45,000	1	165,891
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	202,739	26	(2,544,440)	5,130,844	27	89,970,995

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	1	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	(10)	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	(8)	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	(10)	0	0	265
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	(992)	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	7	0	0	1,617
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	(38)	0	0	2,765
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	(40)	0	0	2,905
32. New Mexico.....NM	0	0	0	0	0	(1,505)	0	0
33. New York.....NY	0	0	0	0	0	1	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(80)	(3,324)	0	11,288
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	1	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(22)	0	0	2,296
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	(8)	0	0	(183)	(5,829)	1	21,137

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