



QUARTERLY STATEMENT

AS OF MARCH 31, 2010

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

INCORPORATED/ORGANIZED, MAY, 1883 COMMENCED BUSINESS, MAY, 1907

Statutory Home Office: **One Tower Square, Hartford, CT 06183**
 Main Administrative Office: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
 Mail Address: **One Tower Square, Hartford, CT 06183**
 Primary Location of Books and Records: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
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OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
 COUNTY OF HARTFORD } ss:

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

_____ Brian W. MacLean	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

23rd day of April, 2010

 _____ Notary Public
 My Commission Expires September 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,000,677,435	0	9,000,677,435	9,659,480,700
2. Stocks:				
2.1 Preferred stocks.....	45,197,458	0	45,197,458	43,158,978
2.2 Common stocks.....	3,198,791,947	14,271,483	3,184,520,465	3,530,407,726
3. Mortgage loans on real estate:				
3.1 First liens.....	978,359	0	978,359	981,487
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(1,329,957)), cash equivalents (\$.....0) and short-term investments (\$.....26,084,821).....	24,754,863	0	24,754,863	382,783,260
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	776,382,997	18,485,661	757,897,336	531,183,486
9. Receivables for securities.....	472,500	0	472,500	275,384
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	13,047,255,560	32,757,144	13,014,498,416	14,148,271,021
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	116,297,723	0	116,297,723	122,267,546
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	204,667,059	37,610,227	167,056,832	186,851,853
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(3,551,523) earned but unbilled premiums).....	773,573,313	5,561,823	768,011,491	727,988,108
14.3 Accrued retrospective premiums.....	42,658,611	413,411	42,245,200	98,436,635
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	0	0	0	0
15.2 Funds held by or deposited with reinsured companies.....	4,523,113	0	4,523,113	4,856,491
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
17.2 Net deferred tax asset.....	456,953,469	154,771,448	302,182,021	299,692,320
18. Guaranty funds receivable or on deposit.....	905,974	0	905,974	1,184,531
19. Electronic data processing equipment and software.....	0	0	0	0
20. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	51,007,685	0	51,007,685	30,091,536
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	250,335,582	149,001,978	101,333,604	134,450,888
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	14,948,178,088	380,116,030	14,568,062,058	15,754,090,930
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	14,948,178,088	380,116,030	14,568,062,058	15,754,090,930

DETAILS OF WRITE-INS

1001.....	0	0	0	0
1002.....	0	0	0	0
1003.....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Reinsurance receivable intercompany.....	41,480,445	0	41,480,445	57,392,864
2402. Equities and deposits in pools and associations.....	30,949,210	0	30,949,210	34,252,693
2403. Suspense, undistributed payments.....	12,147,182	0	12,147,182	26,914,430
2498. Summary of remaining write-ins for Line 24 from overflow page.....	165,758,746	149,001,978	16,756,767	15,890,901
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	250,335,582	149,001,978	101,333,604	134,450,888

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....411,451,768).....	6,023,031,987	6,013,644,237
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,522,486	1,588,679
3. Loss adjustment expenses.....	1,375,560,862	1,411,960,807
4. Commissions payable, contingent commissions and other similar charges.....	56,114,717	108,169,638
5. Other expenses (excluding taxes, licenses and fees).....	54,028,793	98,458,253
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	93,826,393	85,189,927
7.1 Current federal and foreign income taxes (including \$....(69,845,457) on realized capital gains (losses)).....	13,827,254	3,233,193
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....319,384 and interest thereon \$....37,590.....	356,974	363,802
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....262,442,164 and including warranty reserves of \$.....0).....	1,643,168,719	1,631,005,232
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,875,715	7,527,984
12. Ceded reinsurance premiums payable (net of ceding commissions).....	109,033,969	102,018,811
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	24,798,467	29,196,341
15. Remittances and items not allocated.....	(428,110)	1,462,412
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	712,047	0
21. Payable for securities.....	310,703	40,673,189
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	(30,166,346)	21,672,735
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	9,373,574,628	9,556,165,241
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	9,373,574,628	9,556,165,241
28. Aggregate write-ins for special surplus funds.....	113,976,225	114,355,459
29. Common capital stock.....	25,000,000	25,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
34. Unassigned funds (surplus).....	2,875,686,620	3,878,745,645
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	5,194,487,430	6,197,925,689
37. Totals.....	14,568,062,058	15,754,090,930

DETAILS OF WRITE-INS

2401. Interest deposit liability.....	1,497,000	0
2402. Special reserve fund.....	500,000	500,000
2403. Retroactive reinsurance reserve assumed.....	471,588	473,452
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(32,634,934)	20,699,283
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	(30,166,346)	21,672,735
2801. Special surplus for deferred taxes.....	84,404,746	84,109,510
2802. Special surplus from retroactive reinsurance.....	29,571,479	30,245,949
2803.	0	0
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	113,976,225	114,355,459
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

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 \$.....149,876,561).....	104,133,008	102,400,215	394,851,972
1.2 Assumed..... (written \$.....919,785,557).....	905,318,790	918,823,956	3,707,320,987
1.3 Ceded..... (written \$.....152,709,836).....	107,997,661	103,278,323	405,290,124
1.4 Net..... (written \$.....916,952,281).....	901,454,137	917,945,848	3,696,882,834
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....522,171,586):			
2.1 Direct.....	75,831,979	89,704,349	195,816,516
2.2 Assumed.....	478,481,741	456,062,485	1,727,590,088
2.3 Ceded.....	79,721,658	89,392,699	219,478,903
2.4 Net.....	474,592,062	456,374,135	1,703,927,701
3. Loss adjustment expenses incurred.....	89,781,054	104,629,041	451,388,051
4. Other underwriting expenses incurred.....	296,333,118	312,303,046	1,185,873,818
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	860,706,234	873,306,222	3,341,189,569
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	40,747,902	44,639,627	355,693,265
INVESTMENT INCOME			
9. Net investment income earned.....	110,133,429	110,292,291	1,139,409,526
10. Net realized capital gains (losses) less capital gains tax of \$.....1,960,122.....	8,679,598	(11,539,017)	(15,832,537)
11. Net investment gain (loss) (Lines 9 + 10).....	118,813,026	98,753,274	1,123,576,989
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(1,704,130) amount charged off \$.....1,499,347).....	(3,203,477)	(3,407,792)	(12,408,528)
13. Finance and service charges not included in premiums.....	4,823,040	4,862,370	19,181,006
14. Aggregate write-ins for miscellaneous income.....	(37,427)	(1,805,440)	(4,667,054)
15. Total other income (Lines 12 through 14).....	1,582,136	(350,862)	2,105,425
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	161,143,065	143,042,039	1,481,375,679
17. Dividends to policyholders.....	1,103,776	1,044,240	3,559,112
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).....	160,039,290	141,997,799	1,477,816,567
19. Federal and foreign income taxes incurred.....	29,834,638	21,321,344	142,364,670
20. Net income (Line 18 minus Line 19) (to Line 22).....	130,204,651	120,676,455	1,335,451,896
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,197,925,689	5,222,787,898	5,222,787,898
22. Net income (from Line 20).....	130,204,651	120,676,455	1,335,451,896
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....11,624,539.....	136,282,939	147,075,066	73,235,616
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,232,297)	(79,674)	550,842
26. Change in net deferred income tax.....	598,906	(8,143,195)	(58,340,499)
27. Change in nonadmitted assets.....	6,412,305	11,433,539	149,114,642
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	11,283,899
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	138,731,885	138,731,885
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.....	(1,275,000,000)	(200,000,000)	(759,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	295,236	0	84,109,510
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(1,003,438,259)	209,694,076	975,137,791
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,194,487,430	5,432,481,974	6,197,925,689
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. Retroactive reinsurance gain/loss.....	28,965	(328,944)	(2,298,621)
1402. Fines and penalties of regulatory authorities.....	(3,606)	0	(9,324)
1403. Profit and loss, miscellaneous.....	(62,785)	(1,476,496)	(2,359,109)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(37,427)	(1,805,440)	(4,667,054)
3701. Change in special surplus from deferred taxes.....	295,236	0	84,109,510
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).....	295,236	0	84,109,510

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	956,615,937	930,981,879	3,693,596,584
2. Net investment income.....	125,511,924	121,867,017	1,174,162,904
3. Miscellaneous income.....	1,582,136	(350,862)	2,105,425
4. Total (Lines 1 through 3).....	1,083,709,998	1,052,498,035	4,869,864,913
5. Benefit and loss related payments.....	464,937,128	459,449,652	1,842,875,675
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	510,045,130	524,429,053	1,658,552,556
8. Dividends paid to policyholders.....	756,045	527,062	3,311,964
9. Federal and foreign income taxes paid (recovered) net of \$..... (5,686,816) tax on capital gains (losses).....	21,200,700	4,036,030	123,774,863
10. Total (Lines 5 through 9).....	996,939,002	988,441,796	3,628,515,058
11. Net cash from operations (Line 4 minus Line 10).....	86,770,996	64,056,238	1,241,349,855
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	825,040,646	190,621,709	898,825,892
12.2 Stocks.....	475,623,195	18,224,822	48,916,854
12.3 Mortgage loans.....	3,127	46,824	77,932
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	25,990,269	12,406,618	62,903,454
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	712,047	217,332,710	240,751,821
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,327,369,284	438,632,683	1,251,475,953
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	165,209,209	193,889,587	1,579,893,330
13.2 Stocks.....	0	0	139,627,881
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	251,792,344	7,468,850	56,668,522
13.6 Miscellaneous applications.....	40,559,601	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	457,561,154	201,358,437	1,776,189,733
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	869,808,130	237,274,246	(524,713,780)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	138,731,885
16.3 Borrowed funds.....	(6,863)	(43,645)	(63,543)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	1,275,000,000	200,000,000	759,000,000
16.6 Other cash provided (applied).....	(39,600,659)	82,360,266	(32,794,320)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,314,607,522)	(117,683,379)	(653,125,978)
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).....	(358,028,397)	183,647,105	63,510,097
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	382,783,260	319,273,163	319,273,163
19.2 End of period (Line 18 plus Line 19.1).....	24,754,863	502,920,268	382,783,260
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Intercompany transaction.....	0	0	183,168,567
20.0002 Received stock of subsidiary in lieu of cash as capital contribution.....	0	138,731,885	138,731,885
20.0003 Stocks converted to bonds.....	0	18,224,822	43,547,554
20.0004 Stock distributions from limited partnerships.....	0	0	541,974
20.0005 Exchange of stock.....	0	0	354,022

NOTES TO FINANCIAL STATEMENTS**Note 1 - Summary of Significant Accounting Policies**

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No material change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

In the quarter ending March 31, 2010, the Company had no securities which changed from the retrospective to prospective valuation method

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments:

	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	\$57,139,839	\$16,987,005	\$39,526,114	\$32,783,854

The above table does not reflect the impact of amortization and/or payment of principal that have occurred on securities that have multiple other-than-temporary impairments.

Loan-backed and structured securities with other-than-temporary impairments are as follows:

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	Impairment Quarter / Year
55275RAD4	\$13,265,552	\$ 8,172,656	\$ 5,092,896	\$ 8,172,656	\$ 5,142,033	Q3 - 2009
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581	Q3 - 2009
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888	Q3 - 2009
57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803	Q3 - 2009
76110WUP9	639,406	602,541	36,866	602,541	255,240	Q3 - 2009
92977YBR1	6,396,631	6,344,953	51,678	6,344,953	5,432,772	Q4 - 2009
36242DKV4	3,382,872	3,063,197	319,675	3,063,197	2,750,007	Q4 - 2009
567455AC3	10,400,100	10,218,750	181,350	10,218,750	5,533,089	Q4 - 2009
57643LRK4	8,512,704	8,231,841	280,863	8,231,841	7,465,111	Q4 - 2009
46630GBC8	4,726,240	4,660,518	65,722	4,660,518	4,596,507	Q4 - 2009
76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 - 2009

NOTES TO FINANCIAL STATEMENTS

55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 - 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 - 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 - 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 - 2010

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 March 31, 2010	<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	\$ -	\$ -	\$ 2,915,232	\$ 606,984	\$ 2,915,232	\$ 606,984
Structured securities	-	-	116,955,812	12,258,676	116,955,812	12,258,676

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

Effective January 1, 2010, in accordance with the "Agreement And Plan of Merger" dated December 9, 2009, Travelers PC Fund Investments Inc. merged with and into its sole shareholder, the Company, with the Company being the surviving entity. This merger had no impact on the Company's surplus. All required regulatory approvals were obtained prior to the merger.

Effective January 1, 2010, in accordance with the "Agreement And Plan of Merger" dated December 9, 2009, TCS European Investments Inc. merged with and into its sole shareholder, the Company, with the Company being the surviving entity. This merger had no impact on the Company's surplus. All required regulatory approvals were obtained prior to the merger.

On March 17, 2010, the Company sold long-term bonds valued at \$168.7 million to its affiliate The Travelers Indemnity Company. See Schedule D Part 4 for additional details.

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 dividends of \$775 million on March 15, 2010, and \$500 million on March 22, 2010 to its parent company, Travelers Insurance Group Holdings Inc. Due to timing of these dividends, the first \$776,451,000 are deemed ordinary and the remaining \$498,549,000 are deemed extraordinary.

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.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Other Items

No significant change.

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 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2010 to March 31, 2010, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$69,936,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial multiple peril, and special property lines. The improvement in the other liability – occurrence and commercial multiple peril lines was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. The improvement in the special property line reflected better than expected development for property and inland marine exposures for recent accident years, primarily 2008 and 2009.

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 these policies are subject to premium adjustments.

Note 25 – Intercompany Pooling Arrangements

No significant change.

Note 26 – Structured Settlements

No significant change.

Note 27 – Health Care Receivables

No significant change.

Note 28 – Participating Policies

No significant change.

Note 29 – Premium Deficiency Reserves

No significant change.

Note 30 – High Deductibles

No significant change.

Note 31 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

Note 35 - Financial Guaranty Insurance

No significant change.

GENERAL INTERROGATORIES

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

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

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
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

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
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

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes 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

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

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

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 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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,544,148,591	\$3,198,791,947
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$21,956,951	\$21,844,491
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,566,105,542	\$3,220,636,438
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

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

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

Travelers non-renewed three related aviation treaties effective 1-1-10. This was in conjunction with the Travelers' decision to exit the U.S. General Aviation market. Aviation was not a significant business line for Travelers.

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

5. Operating Percentages:

5.1 A&H loss percent _____ 0.0 %

5.2 A&H cost containment percent _____ 0.0 %

5.3 A&H expense percent excluding cost containment expenses _____ 0.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. _____ 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. _____ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	846,043	702,017	999,530	562,356	66,394,967	64,348,607
2. Alaska.....AK	L	24,528	52,967	55,233	31,659	1,513,947	1,020,003
3. Arizona.....AZ	L	1,266,919	983,650	167,426	219,885	15,198,877	16,279,884
4. Arkansas.....AR	L	695,890	374,034	154,045	164,730	14,556,553	15,451,971
5. California.....CA	L	68,209,500	24,645,786	9,145,328	7,159,507	222,048,396	196,293,134
6. Colorado.....CO	L	676,279	1,077,841	159,086	(113,941)	14,600,527	15,672,274
7. Connecticut.....CT	L	4,339,864	3,252,296	3,764,031	3,128,229	382,530,927	416,228,997
8. Delaware.....DE	L	145,953	51,409	100,640	102,930	51,566,810	60,224,139
9. District of Columbia.....DC	L	611,631	455,420	127,002	611,076	26,645,177	25,295,814
10. Florida.....FL	L	4,067,459	5,766,973	2,915,236	2,679,685	204,007,387	216,348,194
11. Georgia.....GA	L	2,459,922	2,862,839	2,450,256	1,606,000	58,923,487	65,697,430
12. Hawaii.....HI	L	176,114	193,790	30,523	23,565	2,385,997	2,643,223
13. Idaho.....ID	L	197,620	123,736	128,801	149,079	5,697,233	4,436,900
14. Illinois.....IL	L	1,915,994	1,382,100	1,144,317	1,220,298	58,672,123	60,690,804
15. Indiana.....IN	L	950,868	604,394	340,142	243,646	19,330,470	21,628,383
16. Iowa.....IA	L	591,188	332,695	391,967	688,472	16,799,416	15,214,344
17. Kansas.....KS	L	1,726,816	1,358,249	799,855	488,644	21,555,149	20,908,181
18. Kentucky.....KY	L	658,369	620,416	434,513	585,907	35,429,826	39,492,788
19. Louisiana.....LA	L	1,792,048	4,500,945	697,337	749,523	94,619,358	91,990,632
20. Maine.....ME	L	124,282	247,999	235,667	194,487	20,291,585	22,470,486
21. Maryland.....MD	L	1,550,535	1,195,319	491,230	599,050	72,070,787	75,310,300
22. Massachusetts.....MA	L	5,272,570	6,593,972	2,728,840	17,007,289	158,767,083	159,923,919
23. Michigan.....MI	L	424,383	1,863	1,797,938	1,921,381	244,580,682	273,073,377
24. Minnesota.....MN	L	561,995	1,036,755	871,389	795,752	36,925,445	37,938,381
25. Mississippi.....MS	L	370,989	291,370	211,953	282,625	14,983,021	14,330,844
26. Missouri.....MO	L	1,421,511	1,263,126	680,879	716,668	38,162,804	39,226,845
27. Montana.....MT	L	111,020	129,013	17,681	87,293	2,948,411	3,327,837
28. Nebraska.....NE	L	801,341	1,242,627	459,793	271,314	11,795,075	11,376,495
29. Nevada.....NV	L	162,895	210,798	38,557	11,819	2,694,793	2,644,215
30. New Hampshire.....NH	L	198,489	224,157	187,959	166,348	23,221,809	23,634,774
31. New Jersey.....NJ	L	1,579,992	1,124,353	1,454,901	856,976	139,872,733	133,406,096
32. New Mexico.....NM	L	150,701	114,217	103,745	120,020	10,438,180	10,170,253
33. New York.....NY	L	8,333,859	11,215,629	17,721,100	6,670,512	499,965,472	508,730,925
34. North Carolina.....NC	L	1,302,450	1,042,367	1,080,613	1,227,326	49,123,785	54,284,203
35. North Dakota.....ND	L	10,737	15,819	(48)	(48)	220,163	281,699
36. Ohio.....OH	L	744,692	366,888	589,852	598,926	285,633,643	308,766,578
37. Oklahoma.....OK	L	396,964	519,805	149,409	193,685	15,948,503	16,300,218
38. Oregon.....OR	L	1,098,662	443,419	166,037	330,874	12,998,876	14,672,088
39. Pennsylvania.....PA	L	2,393,198	2,127,000	(18,973,928)	7,570,824	217,723,500	230,280,677
40. Rhode Island.....RI	L	93,534	237,650	784,291	437,204	44,358,288	48,640,146
41. South Carolina.....SC	L	402,857	710,665	187,423	232,955	19,315,934	19,498,530
42. South Dakota.....SD	L	159,316	153,184	25,017	26,431	1,587,393	1,511,017
43. Tennessee.....TN	L	2,732,296	3,862,877	1,996,428	1,897,285	71,458,660	68,102,261
44. Texas.....TX	L	16,208,407	7,455,599	551,247	1,230,285	141,122,627	147,494,384
45. Utah.....UT	L	203,360	306,297	49,280	51,227	4,749,878	4,221,777
46. Vermont.....VT	L	300,951	244,887	13,814	367,066	8,360,962	14,481,114
47. Virginia.....VA	L	8,257,730	9,363,725	4,286,236	3,468,885	78,095,051	78,342,823
48. Washington.....WA	L	413,501	510,973	1,047,402	359,738	16,938,352	17,894,000
49. West Virginia.....WV	L	65,131	32,568	77,022	84,505	22,033,043	21,292,868
50. Wisconsin.....WI	L	1,420,544	2,081,465	1,842,943	2,567,596	48,983,014	47,690,061
51. Wyoming.....WY	L	33,632	14,534	5,777	5,237	375,994	426,518
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	613,592	85	0	0	0	0
54. Puerto Rico.....PR	L	610,350	815,218	596,752	7,478	3,886,159	0
55. US Virgin Islands.....VI	L	60,013	80,749	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	(62,922)	(83,639)	0	0	258,759	4,427
59. Totals.....	(a) 54	149,876,561	104,534,890	45,482,467	70,660,263	3,632,367,091	3,759,615,834

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	(62,922)	(83,639)	0	0	258,759	4,427
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	(62,922)	(83,639)	0	0	258,759	4,427

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

Q11

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,347,007	44,904	3.3	140.0
2. Allied lines.....	323,731	103,056	31.8	15.8
3. Farmowners multiple peril.....	0	2,472	0.0	0.0
4. Homeowners multiple peril.....	13,610,965	7,025,177	51.6	25.2
5. Commercial multiple peril.....	27,031	88,224	326.4	15,600.7
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	801	(92)	(11.5)	(7.6)
9. Inland marine.....	100,708	28,888	28.7	46.1
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(2,467,678)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	8,570	(2,083)	(24.3)	(0.4)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	73,457,201	51,278,595	69.8	75.1
17.1. Other liability-occurrence.....	(4,300,250)	15,026,020	(349.4)	3,205.4
17.2. Other liability-claims made.....	2,348,549	304,479	13.0	42.2
17.3. Excess workers' compensation.....	0	765,142	0.0	0.0
18.1. Products liability-occurrence.....	0	1,138,321	0.0	0.0
18.2. Products liability-claims made.....	0	(2)	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	1,732,390	0.0	0.0
19.3, 19.4. Commercial auto liability.....	26,404	692,038	2,621.0	511.7
21. Auto physical damage.....	0	3,592	0.0	0.0
22. Aircraft (all perils).....	0	(7,322)	0.0	0.0
23. Fidelity.....	115,188	(815)	(0.7)	(65.5)
24. Surety.....	17,035,171	72,021	0.4	22.6
26. Burglary and theft.....	31,930	4,653	14.6	11.6
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	104,133,008	75,831,979	72.8	87.6
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,029,305	1,029,305	983,774
2. Allied lines.....	499,254	499,254	514,943
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	11,554,222	11,554,222	12,911,892
5. Commercial multiple peril.....	18,384	18,384	24,678
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	600	600	500
9. Inland marine.....	87,432	87,432	100,422
10. Financial guaranty.....	0	0	52,181
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	6,576	6,576	7,303
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	111,530,749	111,530,749	74,331,645
17.1. Other liability-occurrence.....	2,568,159	2,568,159	(248,457)
17.2. Other liability-claims made.....	2,212,575	2,212,575	2,860,105
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	0	0	0
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	26,404	26,404	70,338
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	215,398	215,398	199,863
24. Surety.....	20,091,509	20,091,509	12,668,606
26. Burglary and theft.....	35,993	35,993	57,097
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	149,876,561	149,876,561	104,534,890
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)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 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. 2007 + Prior.....	2,052,504	2,972,465	5,024,968	141,938	33,127	175,065	1,951,616	16,753	2,834,411	4,802,779	41,050	(88,174)	(47,124)
2. 2008.....	397,459	598,385	995,844	68,471	4,090	72,562	362,047	5,462	545,703	913,212	33,059	(43,129)	(10,071)
3. Subtotals 2008 + Prior.....	2,449,963	3,570,850	6,020,813	210,409	37,217	247,626	2,313,662	22,215	3,380,115	5,715,992	74,109	(131,303)	(57,195)
4. 2009.....	450,183	954,610	1,404,792	165,755	32,947	198,701	410,803	24,518	758,029	1,193,350	126,375	(139,116)	(12,742)
5. Subtotals 2009 + Prior.....	2,900,145	4,525,460	7,425,605	376,164	70,164	446,328	2,724,465	46,732	4,138,144	6,909,341	200,483	(270,420)	(69,936)
6. 2010.....	XXX	XXX	XXX	XXX	145,058	145,058	XXX	124,693	364,558	489,252	XXX	XXX	XXX
7. Totals.....	2,900,145	4,525,460	7,425,605	376,164	215,222	591,386	2,724,465	171,426	4,502,702	7,398,593	200,483	(270,420)	(69,936)
8. Prior Year-End's Surplus As Regards Policyholders	6,197,926												
											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
											1.6.9 %	2.(6.0)%	3.(0.9)%
													Col. 13, Line 7 Line 8
													4.(1.1)%

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TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	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:



Statement for March 31, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. State surcharges receivable.....	9,449,270	0	9,449,270	9,168,118
2405. Amounts receivable under high deductible policies.....	9,774,446	2,837,061	6,937,385	6,325,495
2406. Deferred compensation funds.....	676,583	0	676,583	689,033
2407. Other assets nonadmitted.....	146,164,917	146,164,917	0	0
2408. Assumed reinsurance receivable and payable.....	(306,470)	0	(306,470)	(291,744)
2497. Summary of remaining write-ins for Line 24.....	165,758,746	149,001,978	16,756,767	15,890,901

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Escheat liability.....	68,478	936,955
2405. Other statutory provisions.....	37,277	37,277
2406. Retrospective premium reserve.....	0	53,812,445
2407. Retroactive reinsurance reserve ceded.....	(32,740,690)	(34,087,394)
2497. Summary of remaining write-ins for Line 24.....	(32,634,934)	20,699,283

Statement for March 31, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

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.....	981,487	1,059,419
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.....	3,127	77,932
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).....	978,359	981,487
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	978,359	981,487
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	978,359	981,487

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.....	533,985,856	562,443,024
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	227,310,624	362,473
2.2 Additional investment made after acquisition.....	24,481,720	56,306,049
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	18,477,449	(21,754,036)
6. Total gain (loss) on disposals.....	(23,685)	(460,286)
7. Deduct amounts received on disposals.....	25,990,269	62,903,454
8. Deduct amortization of premium and depreciation.....	2,020	7,913
9. Total foreign exchange change in book/adjusted carrying value.....	(1,856,677)	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	776,382,997	533,985,856
12. Deduct total nonadmitted amounts.....	18,485,661	2,802,371
13. Statement value at end of current period (Line 11 minus Line 12).....	757,897,336	531,183,486

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.....	13,247,314,768	12,402,887,938
2. Cost of bonds and stocks acquired.....	165,209,209	1,719,521,210
3. Accrual of discount.....	2,549,922	15,442,357
4. Unrealized valuation increase (decrease).....	(5,360,201)	102,723,649
5. Total gain (loss) on disposals.....	152,342,612	18,546,766
6. Deduct consideration for bonds and stocks disposed of.....	1,300,663,841	947,742,746
7. Deduct amortization of premium.....	14,631,191	51,938,746
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	2,094,437	12,125,661
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,244,666,840	13,247,314,768
11. Deduct total nonadmitted amounts.....	14,271,483	14,267,363
12. Statement value at end of current period (Line 10 minus Line 11).....	12,230,395,357	13,233,047,404

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).....	9,283,089,528	1,924,607,186	2,889,696,182	(10,473,061)	8,307,527,471	0	0	9,283,089,528
2. Class 2 (a).....	609,101,855	9,372,303	54,400,573	(9,397,295)	554,676,291	0	0	609,101,855
3. Class 3 (a).....	102,305,077	6,151,223	2,901,212	2,781,373	108,336,460	0	0	102,305,077
4. Class 4 (a).....	28,174,815	8,060,883	5,456,340	3,557,677	34,337,035	0	0	28,174,815
5. Class 5 (a).....	14,174,811	0	532,930	(1,097,956)	12,543,925	0	0	14,174,811
6. Class 6 (a).....	6,088,152	0	258,113	3,511,036	9,341,075	0	0	6,088,152
7. Total Bonds.....	10,042,934,239	1,948,191,594	2,953,245,350	(11,118,226)	9,026,762,257	0	0	10,042,934,239
PREFERRED STOCK								
8. Class 1.....	783,567	0	0	36,837	820,404	0	0	783,567
9. Class 2.....	40,432,916	0	0	(5,200,425)	35,232,491	0	0	40,432,916
10. Class 3.....	1,776,495	0	0	7,202,068	8,978,563	0	0	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	166,000	0	0	0	166,000	0	0	166,000
14. Total Preferred Stock.....	43,158,978	0	0	2,038,480	45,197,458	0	0	43,158,978
15. Total Bonds and Preferred Stock.....	10,086,093,217	1,948,191,594	2,953,245,350	(9,079,746)	9,071,959,715	0	0	10,086,093,217

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	26,084,821	XXX	26,084,821	1,040	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.....	383,453,539	320,489,416
2. Cost of short-term investments acquired.....	1,782,982,384	4,395,295,678
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	2,140,351,102	4,332,331,555
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	26,084,821	383,453,539
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	26,084,821	383,453,539

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year).....	0
2. Cost paid (consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	0
4. Total gain (loss) on termination recognized.....	0
5. Considerations received (paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the Book/Adjusted Carrying Value of hedge item.....	0
8. Total foreign exchange change in Book/Adjusted Carrying Value.....	0
9. Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....	(6,105,234)
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0
3.1 Change in variation margin on open contracts.....	5,393,187
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 16, current year to date minus.....	0
3.22 Section 1, Column 16, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 15, current year to date minus.....	0
3.24 Section 1, Column 15, prior year.....	0
3.3 Subtotal (line 3.1 minus Line 3.2).....	5,393,187
4.1 Variation margin on terminated contracts during the year.....	459,313
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	459,313
4.3 Subtotal (line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized.....	0
5.2 Used to adjust basis of hedged items.....	0
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	(712,047)
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	(712,047)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Net Broker Cash Deposit Write-in (Footnote).....	0
3. Part B, Section 1, Column 17.....	712,047
4. Subtotal (Line 2 minus Line 3).....	(712,047)
5. Total (Line 1 plus Line 4).....	(712,047)
6. Part D, Column 5.....	0
7. Part D, Column 6.....	(712,047)
8. Total (Line 5 minus Line 6 minus Line 7).....	0

Fair Value Check

9. Part A, Section 1, Column 16.....	0
10. Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price).....	0
11. Total (Line 9 plus Line 10).....	0
12. Part D, Column 8.....	0
13. Part D, Column 9.....	0
14. Total (Line 11 minus Line 12 minus Line 13).....	0

Potential Exposure Check

15. Part A, Section 1, Column 21.....	0
16. Part B, Section 1, Column 18.....	(1,100,600)
17. Part D, Column 11.....	(1,100,600)
18. Total (Line 15 plus Line 16 minus Line 17).....	0

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

100029-4	Brooklyn	NY		03/16/1988		3,127	0	0	0	0	0	0	3,127	3,127	0	0	0
0299999	Total - Mortgages With Partial Repayments					3,127	0	0	0	0	0	0	3,127	3,127	0	0	0
0599999	Total Mortgages					3,127	0	0	0	0	0	0	3,127	3,127	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated

	Canyon Value Realization Fund, L.P.....	Beverly Hills.....	CA.....	TCS European Investments Inc.....		01/01/2010....	.....13	.....4,129,041	.....0	.....0	.....0	.....0.2
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....4,129,041	.....0	.....0	.....0	.....XXX.....

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....125,000	.....0	.....8,936,970	.....1.8
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	.....3	.....0	.....14,133	.....0	.....56,344	.....1.3
	Granite Global Ventures III L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		10/05/2006....	.....1	.....0	.....375,000	.....0	.....3,000,000	.....1.3
	Gryphon Partners II, L.P.....	San Francisco.....	CA.....	Gryphon Investors.....		11/03/1999....	.....3	.....0	.....18,149	.....0	.....165,343	.....1.0
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....707,889	.....0	.....3,366,331	.....1.6
	Mesirow Financial Capital Partners IX, L.P.....	St. Louis.....	MO.....	Mesirow Financial.....		06/13/2006....	.....3	.....0	.....325,000	.....0	.....400,000	.....3.4
	North Castle Partners II, L.P.....	Greenwich.....	CT.....	North Castle Partners.....		06/18/1999....	.....3	.....0	.....3,972	.....0	.....10,790	.....0.2
	Onex Partners II L.P.....	Toronto.....	ON.....	Onex Partners.....		06/29/2006....	.....3	.....0	.....290,903	.....0	.....2,476,661	.....1.4
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....285,927	.....0	.....12,263,392	.....0.3
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006....	.....1	.....0	.....200,000	.....0	.....5,075,000	.....2.7
	Casterlrigg Partners, L.P.....	New York.....	NY.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....13	.....2,751,782	.....0	.....0	.....0	.....3.8
	SuttonBrook Capital Partners LP.....	New York.....	NY.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....13	.....3,197,260	.....0	.....0	.....0	.....1.7
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....5,949,042	.....2,345,973	.....0	.....35,750,831	.....XXX.....

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated

	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....741,363	.....0	.....22,000,416	.....44.1
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....224,557	.....0	.....8,366,255	.....0.3
	Buchanan Fund V, LLC.....	Newport Beach.....	CA.....	Buchanan Fund.....		01/19/2007....	.....0	.....0	.....2,250,000	.....0	.....3,000,000	.....1.7
	Tri Continental Capital VII Limited Partnership.....	Toronto.....	ON.....	Tri Continental Capital.....		05/31/2005....	.....0	.....0	.....91,019	.....0	.....0	.....6.1
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....3,306,939	.....0	.....33,366,671	.....XXX.....

Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated

	Blum Strategic Partners III, L.P.....	San Francisco.....	CA.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....10,698,626	.....(82,237)	.....0	.....145,446	.....1.6
	Bridgepoint Europe IV 'B' L.P.....	London.....	GB.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....1,142,349	.....1,092,154	.....0	.....17,504,070	.....1.5
	Celero Energy Company, LP.....	Ft Worth.....	TX.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....0	.....1,261,291	.....817,996	.....0	.....3,271,984	.....1.5
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....0	.....0	.....2,446,092	.....0	.....19,233,295	.....1.5
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX.....	Enervest Management Partners, Ltd.....		12/08/2006....	.....0	.....0	.....2,670,634	.....0	.....1,893,459	.....4.4
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SE.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....8,421,152	.....1,923,955	.....0	.....4,800,832	.....0.3
	Excellere Capital Fund, L.P.....	Denver.....	CO.....	Excellere Partners.....		02/02/2007....	.....3	.....0	.....2,447,962	.....0	.....6,512,180	.....5.4
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GB.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....10,684,982	.....203,635	.....0	.....7,624,048	.....0.2
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....0	.....9,467,135	.....399,756	.....0	.....2,423,133	.....5.3
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....27,078,698	.....(1,195,177)	.....0	.....5,995,527	.....7.4
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	TCS European Investments, Inc.....		01/01/2010....	.....0	.....5,445,984	.....340,978	.....0	.....17,233,952	.....2.5
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....10,175,638	.....28,733	.....0	.....3,515,719	.....0.4
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	TCS European Investments, Inc.....		01/01/2010....	.....0	.....8,734,407	.....1,171,929	.....0	.....3,883,071	.....0.4
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....3	.....0	.....3,826,238	.....0	.....35,325,799	.....7.4
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	.....3	.....0	.....230,967	.....0	.....9,270,488	.....2.0
	Pitango Venture Capital Fund V, L.P.....	Herzliya Pituach.....	IL.....	TCS European Investments Inc.....		01/01/2010....	.....0	.....4,405,395	.....450,000	.....0	.....9,375,000	.....4.5
	Questor Partners Fund II, L.P.....	Southfield.....	MI.....	Questor Management Company.....		02/24/1999....	.....0	.....0	.....24,541	.....0	.....380,421	.....1.1
	Quintana Energy Partners, L.P.....	Houston.....	TX.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....0	.....11,785,729	.....1,261,993	.....0	.....4,883,532	.....3.7
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....0	.....0	.....768,657	.....0	.....12,256,691	.....2.5
	American Securities Partners V, L.P.....	New York.....	NY.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....0	.....4,121,129	.....0	.....0	.....15,603,523	.....0.9
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....0	.....4,725,886	.....0	.....0	.....25,313,817	.....0.6

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	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									
	Empire Capital Partners, L.P.....	Westport.....	CT.....	Travelers PC Fund Investments Inc.....		01/01/2010.....	5	9,765,524	0	0	0	5.3
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NO.....	Travelers PC Fund Investments Inc.....		01/01/2010.....	3	1,520,834	0	0	7,406,515	1.5
	Madison Dearborn Capital Partners V-B, L.P.....	Chicago.....	IL.....	Travelers PC Fund Investments Inc.....		01/01/2010.....	3	1,871,824	0	0	0	0.4
	OCM Opportunities Fund VII, L.P.....	Los Angeles.....	CA.....	TCS European Investments Inc.....		01/01/2010.....	0	9,870,857	0	0	0	0.3
	OCM Opportunities Fund VIII, L.P.....	Los Angeles.....	CA.....	TCS European Investments Inc.....		01/01/2010.....	0	10,782,840	0	0	1,000,000	0.1
	OCM Principal Opportunities Fund IV, L.P.....	Los Angeles.....	CA.....	TCS European Investments Inc.....		01/01/2010.....	0	17,971,855	0	0	2,000,951	0.6
	Paulson Partners L.P.....	New York.....	NY.....	Travelers PC Fund Investments Inc.....		01/01/2010.....	6	44,140,669	0	0	0	12.6
	Silverfleet Capital Partners Fund LP.....	London.....	GB.....	TCS European Investments Inc.....		01/01/2010.....	0	3,159,738	0	0	18,407,109	4.8
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								217,232,541	18,828,807	0	235,260,562	XXX
3999999. Subtotal - Unaffiliated.....								227,310,624	24,481,720	0	304,378,064	XXX
4199999. Totals.....								227,310,624	24,481,720	0	304,378,064	XXX

SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Canyon Value Realization Fund, L.P.....		Beverly Hills.....	CA...	Distribution.....	01/01/2010	02/12/2010	3,308,094	0	0	0	0	0	0	3,308,094	3,308,094	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								3,308,094	0	0	0	0	0	3,308,094	3,308,094	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Blum Strategic Partners, L.P.....	San Francisco.....	CA...	Distribution.....	09/03/1998	02/25/2010	1,467,322	0	0	0	0	0	0	1,467,322	1,467,322	0	0	0	0
	Castlerigg Partners, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	01/29/2010	2,011,723	0	0	0	0	0	0	2,011,723	2,011,723	0	0	0	0
	JLL Partners Fund V, L.P.....	New York.....	NY...	Distribution.....	05/04/2005	02/08/2010	331,798	0	0	0	0	0	0	331,798	331,798	0	0	0	0
	Morgan Stanley Capital Partners III, L.P.....	New York.....	NY...	Distribution.....	07/21/1994	03/26/2010	76,891	0	0	0	0	0	0	76,891	76,891	0	0	0	0
	North Castle Partners II, L.P.....	Greenwich.....	CT...	Distribution.....	06/18/1999	03/30/2010	99,794	0	0	0	0	0	0	99,794	99,794	0	0	0	0
	Pomona Capital IV, L.P.....	New York.....	NY...	Distribution.....	07/12/1999	02/10/2010	20,667	0	0	0	0	0	0	20,667	20,667	0	0	0	0
	Providence Equity Partners VI, L.P.....	Providence.....	RI....	Distribution.....	12/05/2006	02/08/2010	247,003	0	0	0	0	0	0	247,003	247,003	0	0	0	0
	Silver Lake Partners Cayman, L.P.....	Menlo Park.....	CA...	Distribution.....	03/23/2001	03/19/2010	7,650	0	0	0	0	0	0	7,650	7,650	0	0	0	0
	Silver Lake Partners, L.P.....	Menlo Park.....	CA...	Distribution.....	07/01/1999	03/19/2010	(7,650)	0	0	0	0	0	0	(7,650)	(7,650)	0	0	0	0
	Valley Ventures II, L.P., a Delaware Limited Partnership.....	Tempe.....	AZ...	Distribution.....	03/10/1999	02/26/2010	305,335	0	0	0	0	0	0	305,335	305,335	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								4,560,533	0	0	0	0	0	4,560,533	4,560,533	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Lowe Resort Finance Investment Partners, LLC.....	Los Angeles.....	CA...	Distribution.....	06/12/2007	01/29/2010	88,889	0	0	0	0	0	0	88,889	88,889	0	0	0	0
	Rosstock 2005 Fund LLC.....	New York.....	NY...	Distribution.....	04/30/2005	01/18/2010	36,000	0	0	0	0	0	0	36,000	36,000	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								124,889	0	0	0	0	0	124,889	124,889	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Avenue Special Situations Fund IV, L.P.....	New York.....	NY...	Distribution.....	11/02/2005	03/18/2010	1,758,698	0	0	0	0	0	0	1,758,698	1,758,698	0	0	0	0
	Blum Strategic Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	01/01/2010	02/24/2010	1,354,309	0	0	0	0	0	0	1,354,309	1,354,309	0	0	0	0
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX...	Distribution.....	12/08/2006	03/31/2010	720,463	0	0	0	0	0	0	720,463	720,463	0	0	0	0

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	01/15/2010	.....11,966,854	.....0	.....0	.....0	.....0	.....0	.....0	.....11,966,854	.....11,966,854	.....0	.....0	.....0	.....0
	Lee Equity Partners Fund, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	01/11/2010	.....377,602	.....0	.....0	.....0	.....0	.....0	.....0	.....377,602	.....377,602	.....0	.....0	.....0	.....0
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY...	Distribution.....	01/01/2010	02/25/2010	.....1,368,482	.....0	.....0	.....0	.....0	.....0	.....0	.....1,368,482	.....1,368,482	.....0	.....0	.....0	.....0
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA...	Distribution.....	08/10/2007	01/19/2010	.....(464,761)	.....0	.....0	.....0	.....0	.....0	.....0	.....(464,761)	.....(464,761)	.....0	.....0	.....0	.....0
	Questor Partners Fund II, L.P.....	Southfield.....	MI....	Distribution.....	02/24/1999	03/22/2010	.....405,972	.....0	.....0	.....0	.....0	.....0	.....0	.....405,972	.....405,972	.....0	.....0	.....0	.....0
	Silverfleet Capital Partners Fund LP.....	London.....	GB...	Distribution.....	01/01/2010	03/15/2010	.....532,820	.....0	.....0	.....0	.....0	.....0	.....0	.....532,820	.....509,135	.....(23,685)	.....0	.....(23,685)	.....0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....18,020,438	.....0	.....0	.....0	.....0	.....0	.....18,020,438	.....17,996,753	.....(23,685)	.....0	.....(23,685)	.....0
3999999.	Subtotal - Unaffiliated.....							.....26,013,954	.....0	.....0	.....0	.....0	.....0	.....26,013,954	.....25,990,269	.....(23,685)	.....0	.....(23,685)	.....0
4199999.	Totals.....							.....26,013,954	.....0	.....0	.....0	.....0	.....0	.....26,013,954	.....25,990,269	.....(23,685)	.....0	.....(23,685)	.....0

QE03.2

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)	
Bonds - U.S. States, Territories and Possessions										
93974C QJ 2	WASHINGTON GENERAL OBLIG 5.000 2029 02.....		...01/13/2010	BAS-MERRILL LYNCH.....		.....8,661,440	.....8,000,000	.....0	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							0XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions										
630361 3X 9	NAPA VALLEY USD GO REF S 5.000 2023 08.....		...01/21/2010	E J DE LA ROSA & CO.....		.....3,203,594	.....2,890,000	.....0	1FE.....
630361 3Y 7	NAPA VALLEY USD GO REF S 5.000 2024 08.....		...01/21/2010	E J DE LA ROSA & CO.....		.....3,306,360	.....3,000,000	.....0	1FE.....
696667 Q4 9	PALM SPRINGS USD GO S201 5.000 2030 08.....		...01/12/2010	CITIGROUP GLOBAL MARKETS.....		.....8,070,565	.....7,720,000	.....0	1FE.....
696667 Q5 6	PALM SPRINGS USD GO S201 5.000 2031 08.....		...01/12/2010	CITIGROUP GLOBAL MARKETS.....		.....8,807,868	.....8,470,000	.....0	1FE.....
796720 FB 1	SAN BERNARDINO CCD GO S2 6.500 2027 08.....		...01/22/2010	PIPER JAFFRAY & HOPWOOD.....		.....1,571,295	.....1,335,000	.....42,423	1FE.....
791434 VK 6	ST LOUIS CO SD#R-6(ROCKW 4.000 2018 02.....		...01/14/2010	PIPER JAFFRAY & HOPWOOD.....		.....3,185,136	.....2,920,000	.....0	1FE.....
791434 VL 4	ST LOUIS CO SD#R-6(ROCKW 4.000 2019 02.....		...01/14/2010	PIPER JAFFRAY & HOPWOOD.....		.....3,372,050	.....3,115,000	.....0	1FE.....
791434 VM 2	ST LOUIS CO SD#R-6(ROCKW 4.000 2020 02.....		...01/14/2010	PIPER JAFFRAY & HOPWOOD.....		.....1,910,414	.....1,785,000	.....0	1FE.....
975672 4N 3	WINSTON SALEM GO REF S20 3.250 2019 06.....		...01/12/2010	ROBERT W BAIRD & CO.....		.....1,176,968	.....1,150,000	.....0	1FE.....
975672 4P 8	WINSTON SALEM GO REF S20 4.000 2020 06.....		...01/12/2010	ROBERT W BAIRD & CO.....		.....1,138,324	.....1,055,000	.....0	1FE.....
975672 4Q 6	WINSTON SALEM GO REF S20 5.000 2021 06.....		...01/12/2010	ROBERT W BAIRD & CO.....		.....1,161,010	.....1,000,000	.....0	1FE.....
975672 4T 0	WINSTON SALEM GO REF S20 5.000 2024 06.....		...01/12/2010	ROBERT W BAIRD & CO.....		.....1,139,250	.....1,000,000	.....0	1FE.....
975672 4X 1	WINSTON SALEM GO REF S20 4.000 2018 06.....		...01/19/2010	ROBERT W BAIRD & CO.....		.....1,146,243	.....1,050,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....							42,423XXX.....
Bonds - U.S. Special Revenue and Special Assessment										
040688 KB 8	ARIZONA WATER INFRAS FIN 5.000 2022 10.....		...01/14/2010	PIPER JAFFRAY & HOPWOOD.....		.....3,404,130	.....3,000,000	.....45,417	1FE.....
101029 QT 6	BOSTON WATER & SEWER REV 5.000 2029 11.....		...01/06/2010	BAS-MERRILL LYNCH.....		.....2,566,365	.....2,350,000	.....0	1FE.....
101029 QU 3	BOSTON WATER & SEWER REV 5.000 2030 11.....		...01/06/2010	BAS-MERRILL LYNCH.....		.....2,172,260	.....2,000,000	.....0	1FE.....
101029 QY 5	BOSTON WATER & SEWER REV 5.000 2024 11.....		...01/15/2010	VARIOUS.....		.....3,874,724	.....3,450,000	.....340	1FE.....
101029 QZ 2	BOSTON WATER & SEWER REV 5.000 2025 11.....		...01/06/2010	BAS-MERRILL LYNCH.....		.....3,076,020	.....2,760,000	.....0	1FE.....
57586E QH 7	MASSACHUSETTS H/E (HARVA 5.000 2028 12.....		...01/13/2010	BARCLAYS CAPITAL INC.....		.....33,286,800	.....30,000,000	.....0	1FE.....
57585K WC 8	MASSACHUSETTS H/E INST T 5.500 2022 07.....		...01/20/2010	GOLDMAN SACHS & CO.....		.....9,204,022	.....7,505,000	.....24,995	1FE.....
662903 EC 3	NORTH TEXAS WATER DIST R 5.000 2031 09.....		...01/07/2010	CABRERA CAPITAL MARKETS INC.....		.....2,659,949	.....2,575,000	.....46,851	1FE.....
67766W QD 7	OHIO WATER DEV AUTH PCR 5.000 2021 12.....		...01/12/2010	MORGAN STANLEY.....		.....8,469,450	.....7,500,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....							117,603XXX.....
Bonds - Industrial and Miscellaneous										
058498 AN 6	BALL CORP 7.375 2019 09.....		...01/22/2010	BARCLAYS CAPITAL INC.....		.....1,042,500	.....1,000,000	.....32,163	3FE.....
111621 AE 8	BROCADE COMMUNICATIONS (6.625 2018 01.....		...01/19/2010	VARIOUS.....		.....1,918,723	.....1,900,000	.....607	3FE.....
149123 BQ 3	CATERPILLAR INC 7.900 2018 12.....		...01/13/2010	BAS-MERRILL LYNCH.....		.....1,232,500	.....1,000,000	.....7,461	1FE.....
224044 BU 0	COX COMMUNICATIONS INC (9.375 2019 01.....		...01/15/2010	GOLDMAN SACHS & CO.....		.....1,292,340	.....1,000,000	.....1,563	2FE.....
26138E AL 3	DR PEPPER SNAPPLE 2.350 2012 12.....		...01/29/2010	BARCLAYS CAPITAL INC.....		.....1,004,130	.....1,000,000	.....2,742	2FE.....
28140J AC 4	EDUCATION MANAGEMENT 8.750 2014 06.....		...02/03/2010	STIFEL NICOLAUS & CO INC.....		.....2,065,000	.....2,000,000	.....32,569	4FE.....
36159R AB 9	GEO GROUP INC (144A) 7.750 2017 10.....		...02/04/2010	WELLS FARGO SECURITIES.....		.....2,050,000	.....2,000,000	.....46,931	4FE.....
382388 AW 6	GOODRICH CORP 4.875 2020 03.....		...01/22/2010	STIFEL NICOLAUS & CO INC.....		.....1,014,590	.....1,000,000	.....6,229	2FE.....
406216 AX 9	HALLIBURTON COMPANY 6.150 2019 09.....		...01/06/2010	DEUTSCHE BANC.....		.....1,136,300	.....1,000,000	.....19,817	1FE.....
565849 AG 1	MARATHON OIL 6.500 2014 02.....		...01/26/2010	GOLDMAN SACHS & CO.....		.....1,932,093	.....1,720,000	.....50,931	2FE.....

QE04

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)
617446 V8 9	MORGAN STANLEY 5.750 2012 08.....		...01/14/2010	BNP PARIBAS.....		.....1,085,310	.....1,000,000	.....22,361	1FE.....
637432 LR 4	NATIONAL RURAL UTILITIES 10.375 2018 11.....		...01/12/2010	FTN FINANCIAL.....		.....1,366,600	.....1,000,000	.....21,326	1FE.....
68389X AC 9	ORACLE CORP 5.750 2018 04.....		...01/21/2010	BAS-MERRILL LYNCH.....		.....1,096,020	.....1,000,000	.....16,132	1FE.....
69371R J7 2	PACCAR FINANCIAL CORP 1.950 2012 12.....		...01/04/2010	CITIGROUP GLOBAL MARKETS.....		.....19,804	.....20,000	......23	1FE.....
713448 BM 9	PEPSICO INC 3.100 2015 01.....		...01/12/2010	ROYAL BANK OF SCOTLAND.....		.....1,005,300	.....1,000,000	......86	1FE.....
713448 BN 7	PEPSICO INC 4.500 2020 01.....		...01/11/2010	BAS-MERRILL LYNCH.....		.....2,989,950	.....3,000,000	......0	1FE.....
377316 AJ 3	PH GLATFELTER (144A) 7.125 2016 05.....		...01/29/2010	CREDIT SUISSE FIRST BOSTON.....		.....950,000	.....1,000,000	.....18,604	3FE.....
74005P AX 2	PRAXAIR INC 2.125 2013 06.....		...01/11/2010	CITIGROUP GLOBAL MARKETS.....		.....998,800	.....1,000,000	......0	1FE.....
744448 CC 3	PUBLIC SERVICE CO OF COL 5.125 2019 06.....		...01/07/2010	BAS-MERRILL LYNCH.....		.....1,048,310	.....1,000,000	.....5,837	1FE.....
810186 AH 9	SCOTTS MIRACLE 7.250 2018 01.....		...01/12/2010	VARIOUS.....		.....3,201,383	.....3,150,000	.....544	4FE.....
812141 AP 4	SEALY MATTRESS (144A) 10.875 2016 04.....		...01/05/2010	DEUTSCHE BANC.....		.....2,240,000	.....2,000,000	.....50,146	3FE.....
828807 CC 9	SIMON PROPERTY GROUP 4.200 2015 02.....		...01/19/2010	ROYAL BANK OF SCOTLAND.....		.....997,800	.....1,000,000	......0	1FE.....
828807 CD 7	SIMON PROPERTY GROUP 5.650 2020 02.....		...01/19/2010	CITIGROUP GLOBAL MARKETS.....		.....1,992,420	.....2,000,000	......0	1FE.....
863667 AB 7	STRYKER CORP 4.375 2020 01.....		...01/12/2010	BARCLAYS CAPITAL INC.....		.....1,986,560	.....2,000,000	......0	1FE.....
893045 AC 8	TRANS-ALLEGHENY (144A) 4.000 2015 01.....		...01/19/2010	J P MORGAN CHASE SECURITIES INC.....		.....996,260	.....1,000,000	......0	2FE.....
94106L AR 0	WASTE MANAGEMENT INC 5.000 2014 03.....		...01/08/2010	DEUTSCHE BANC.....		.....2,125,960	.....2,000,000	.....32,778	2FE.....
98956P AA 0	ZIMMER HOLDINGS 4.625 2019 11.....		...01/19/2010	BAS-MERRILL LYNCH.....		.....1,006,930	.....1,000,000	.....8,351	2FE.....
136069 DF 5	CANADIAN IMPERIAL BANK (2.000 2013 02.....	A	...01/27/2010	ROYAL BANK OF SCOTLAND.....		.....4,998,800	.....5,000,000	......0	1FE.....
191085 AA 7	COCA-COLA AMATIL (144A) 3.250 2014 11.....	F	...01/04/2010	GOLDMAN SACHS & CO.....		.....997,890	.....1,000,000	.....5,868	1FE.....
485161 AG 8	KANSAS CITY SOUTHERN MEX 8.000 2018 02.....	F	...01/08/2010	VARIOUS.....		.....744,500	.....750,000	......0	4FE.....
66989G AA 8	NOVARTIS SEC INV 5.125 2019 02.....	F	...01/05/2010	BNP PARIBAS.....		.....2,108,200	.....2,000,000	.....42,139	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....48,644,973	.....46,540,000	.....425,207	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....165,209,209	.....152,170,000	.....585,233	.....XXX.....
8399999.	Total - Bonds.....					.....165,209,209	.....152,170,000	.....585,233	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
99C001 03 1	COLOREP INC.....		...02/01/2010	DIRECT.....	.....122,022.000	......0	.....XXX.....	......0	U.....
99C001 04 9	COLOREP INC WARRANTS.....		...02/01/2010	DIRECT.....	.....200,000.000	......0	.....XXX.....	......0	U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					......0	.....XXX.....	......0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					......0	.....XXX.....	......0	.....XXX.....
9799999.	Total - Common Stocks.....					......0	.....XXX.....	......0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					......0	.....XXX.....	......0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....				165,209,209XXX.....585,233XXX.....

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

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)

Bonds - U.S. Government

QE05

912828	EM	8	03/11/2010	VARIOUS		77,147,210	75,000,000	78,177,009	77,652,408	0	(589,606)	0	(589,606)	0	77,062,802	0	84,407	84,407	1,084,599	11/15/2010	1	
912828	EQ	9	03/08/2010	J P MORGAN CHASE SECURIT		51,564,286	50,000,000	52,121,261	51,958,617	0	(382,457)	0	(382,457)	0	51,576,159	0	(11,874)	(11,874)	504,808	12/15/2010	1	
912828	JP	6	03/11/2010	BARCLAYS CAPITAL INC		25,194,252	25,000,000	25,274,498	25,226,966	0	(53,473)	0	(53,473)	0	25,173,493	0	20,759	20,759	136,740	10/31/2010	1	
912828	JS	0	03/09/2010	J P MORGAN CHASE SECURIT		60,416,987	60,000,000	60,555,474	60,486,975	0	(100,820)	0	(100,820)	0	60,386,154	0	30,832	30,832	206,044	11/30/2010	1	
912828	JY	7	03/12/2010	UBS AG		3,012,881	3,000,000	3,013,018	3,012,505	0	(2,338)	0	(2,338)	0	3,010,167	0	2,713	2,713	16,243	01/31/2011	1	
91203*	9D	8	03/25/2010	FHA AMER SAV BANK 88-4	6.930	230,454	230,454	214,322	223,754	0	6,699	0	6,699	0	230,454	0	0	0	2,463	11/01/2015	1	
173990	AA	0	03/25/2010	FHA CITICORP 85-4 PROJ	6.875	28,057	28,057	25,984	26,957	0	1,100	0	1,100	0	28,057	0	0	0	178	12/01/2015	1	
49306#	9A	4	03/25/2010	FHA GOLDOME 87-11 PROJ	6.875	56,806	56,806	56,664	56,661	0	146	0	146	0	56,806	0	0	0	652	11/01/2015	1	
52517#	AD	5	03/25/2010	FHA LEHMAN 92-A PROJ L	6.931	159,485	159,485	149,602	154,236	0	5,249	0	5,249	0	159,485	0	0	0	1,805	07/01/2017	1	
590994	9C	5	03/25/2010	FHA MERRILL LYNCH 185-	6.810	24,378	24,378	21,940	23,672	0	706	0	706	0	24,378	0	0	0	277	02/01/2020	1	
69330@	AA	2	03/25/2010	FHA PAXTON FINANCIAL 6	6.500	53,938	53,938	52,320	53,515	0	424	0	424	0	53,938	0	0	0	581	05/01/2014	1	
903990	9P	6	03/25/2010	FHA USGI GIFHA TOWERS	6.930	25,895	25,895	23,965	25,296	0	599	0	599	0	25,895	0	0	0	300	09/01/2014	1	
903990	9G	6	03/25/2010	FHA USGI 2067	6.930	36,145	36,145	33,466	35,330	0	815	0	815	0	36,145	0	0	0	351	12/14/2014	1	
36216G	CH	9	03/20/2010	GNMA II PASS #163972	9.000	4,621	4,621	4,937	4,814	0	(193)	0	(193)	0	4,621	0	0	0	67	04/20/2016	1	
362161	EL	1	03/20/2010	GNMA II PASS #180239	9.000	799	799	853	843	0	(45)	0	(45)	0	799	0	0	0	12	02/20/2017	1	
362161	TR	2	03/20/2010	GNMA II PASS #180660	9.000	268	268	286	282	0	(14)	0	(14)	0	268	0	0	0	4	11/20/2016	1	
362165	Y5	5	03/20/2010	GNMA II PASS #184432	9.000	2,728	2,728	2,914	2,821	0	(94)	0	(94)	0	2,728	0	0	0	41	12/20/2016	1	
36219Y	W3	6	03/20/2010	GNMA II PASS #263566	9.000	903	903	965	944	0	(41)	0	(41)	0	903	0	0	0	14	10/20/2018	1	
36220M	D6	3	03/20/2010	GNMA II PASS #281925	9.000	1,135	1,135	1,213	1,185	0	(50)	0	(50)	0	1,135	0	0	0	17	10/20/2019	1	
36220D	6D	8	03/20/2010	GNMA II PASS #3568	5.000	759,003	759,003	728,483	737,219	0	21,784	0	21,784	0	759,003	0	0	0	6,274	06/20/2034	1	
36220E	CM	9	03/20/2010	GNMA II PASS #3676	4.500	1,012,786	1,012,786	961,356	971,329	0	41,458	0	41,458	0	1,012,786	0	0	0	5,559	02/20/2035	1	
36220E	EU	9	03/20/2010	GNMA II PASS #3747	5.000	930,150	930,150	903,990	911,033	0	19,118	0	19,118	0	930,150	0	0	0	6,923	08/20/2035	1	
36220E	FM	6	03/20/2010	GNMA II PASS #3772	5.000	777,651	777,651	760,518	765,235	0	12,416	0	12,416	0	777,651	0	0	0	5,529	10/20/2035	1	
36220A	3G	0	03/20/2010	GNMA II PASS #799	9.000	142	142	152	150	0	(7)	0	(7)	0	142	0	0	0	2	07/20/2017	1	
36216F	HQ	6	03/15/2010	GNMA PASS TH #163239	9.000	47	47	50	50	0	(3)	0	(3)	0	47	0	0	0	0	1	04/15/2020	1
362160	6H	1	03/15/2010	GNMA PASS TH #180072	9.000	81	81	86	84	0	(3)	0	(3)	0	81	0	0	0	0	1	08/15/2021	1
362162	TB	5	03/15/2010	GNMA PASS TH #181546	9.000	116	116	123	121	0	(6)	0	(6)	0	116	0	0	0	2	01/15/2020	1	
36220E	BG	1	03/15/2010	GNMA PASS TH #275539	9.000	155	155	165	164	0	(9)	0	(9)	0	155	0	0	0	2	01/15/2020	1	
36220M	FV	6	03/15/2010	GNMA PASS TH #281980	9.000	68	68	72	74	0	(6)	0	(6)	0	68	0	0	0	1	03/15/2020	1	
36220M	HV	4	03/15/2010	GNMA PASS TH #282044	9.000	55	55	59	58	0	(3)	0	(3)	0	55	0	0	0	1	01/15/2020	1	
36220P	P2	2	03/15/2010	GNMA PASS TH #284041	9.000	4,975	4,975	5,307	5,258	0	(283)	0	(283)	0	4,975	0	0	0	110	02/15/2020	1	
36220Q	CW	8	03/15/2010	GNMA PASS TH #284585	9.000	28	28	30	29	0	(1)	0	(1)	0	28	0	0	0	0	01/15/2020	1	
36220Q	J3	5	03/15/2010	GNMA PASS TH #284782	9.000	25	25	27	26	0	(1)	0	(1)	0	25	0	0	0	0	01/15/2020	1	
36220R	TF	5	03/15/2010	GNMA PASS TH #285950	9.000	214	214	228	223	0	(10)	0	(10)	0	214	0	0	0	3	06/15/2020	1	
36220R	6S	2	03/15/2010	GNMA PASS TH #286281	9.000	12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	01/15/2020	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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36220S	JR 8		03/15/2010	GNMA PASS TH #286572	9.000	104	104	111	108	0	(4)	0	(4)	0	104	0	0	0	2	04/15/2020	1
36220S	ZZ 8		03/15/2010	GNMA PASS TH #287092	9.000	32	32	34	34	0	(2)	0	(2)	0	32	0	0	0	0	03/15/2020	1
36220U	ZA 2		03/15/2010	GNMA PASS TH #288837	9.000	26	26	28	27	0	(1)	0	(1)	0	26	0	0	0	0	04/15/2020	1
36220W	C4 7		03/15/2010	GNMA PASS TH #289991	9.000	50	50	53	52	0	(2)	0	(2)	0	50	0	0	0	1	08/15/2020	1
36220W	EQ 6		03/15/2010	GNMA PASS TH #290043	9.000	56	56	59	59	0	(3)	0	(3)	0	56	0	0	0	1	05/15/2020	1
36220W	QZ 3		03/15/2010	GNMA PASS TH #290372	9.000	82	82	87	86	0	(5)	0	(5)	0	82	0	0	0	1	09/15/2020	1
36220W	U5 4		03/15/2010	GNMA PASS TH #290504	9.000	81	81	86	83	0	(2)	0	(2)	0	81	0	0	0	1	12/15/2020	1
36220Y	7H 0		03/15/2010	GNMA PASS TH #292596	9.000	93	93	99	95	0	(2)	0	(2)	0	93	0	0	0	1	11/15/2020	1
362204	LC 1		03/15/2010	GNMA PASS TH #296523	9.000	55	55	59	56	0	(1)	0	(1)	0	55	0	0	0	1	12/15/2020	1
362209	ER 5		03/15/2010	GNMA PASS TH #300844	9.000	584	584	623	606	0	(22)	0	(22)	0	584	0	0	0	10	12/15/2020	1
36223G	WQ 8		03/15/2010	GNMA PASS TH #307655	9.000	10	10	10	10	0	(1)	0	(1)	0	10	0	0	0	0	08/15/2021	1
36223K	6F 2		03/15/2010	GNMA PASS TH #310570	9.000	78	78	83	82	0	(5)	0	(5)	0	78	0	0	0	1	08/15/2021	1
36223M	FK 7		03/15/2010	GNMA PASS TH #311670	9.000	15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	08/15/2021	1
36223N	UA 0		03/15/2010	GNMA PASS TH #312977	9.000	4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	11/15/2021	1
36205W	QV 1		03/15/2010	GNMA PASS TH #402868	9.000	168	168	179	177	0	(9)	0	(9)	0	168	0	0	0	3	06/15/2024	1
362075	LJ 0		03/15/2010	GNMA PASS TH #44429	9.000	666	666	706	667	0	(1)	0	(1)	0	666	0	0	0	10	07/15/2011	1
36213C	YY 0		03/15/2010	GNMA PASS TH #550727	5.000	501,241	501,241	493,410	495,377	0	5,865	0	5,865	0	501,241	0	0	0	3,994	11/15/2035	1
36290R	U6 8		03/15/2010	GNMA PASS TH #615405	4.500	517,987	517,987	502,286	504,568	0	13,420	0	13,420	0	517,987	0	0	0	3,764	08/15/2033	1
36291A	DH 9		03/15/2010	GNMA PASS TH #622104	4.500	72,429	72,429	70,234	70,491	0	1,938	0	1,938	0	72,429	0	0	0	462	09/15/2033	1
36292F	H6 7		03/15/2010	GNMA PASS TH #647453	5.000	282,724	282,724	278,306	279,442	0	3,282	0	3,282	0	282,724	0	0	0	2,352	10/15/2035	1
362102	TU 9		03/15/2010	GNMA PASS TH #68963	9.000	68	68	72	69	0	(1)	0	(1)	0	68	0	0	0	1	09/15/2013	1
36225A	ER 7		03/15/2010	GNMA PASS TH #780144	7.000	41,852	41,852	39,929	40,862	0	990	0	990	0	41,852	0	0	0	450	07/15/2024	1
36225A	JD 3		03/15/2010	GNMA PASS TH #780260	6.500	3,036	3,036	2,990	3,026	0	10	0	10	0	3,036	0	0	0	35	10/15/2010	1
36225C	BX 3		03/20/2010	G2 (ARM) #80053	4.375	97	97	97	96	0	0	0	0	0	97	0	0	0	1	03/20/2027	1
36225C	CN 4		03/20/2010	G2 (ARM) #80076	4.375	101	101	102	100	0	0	0	0	0	101	0	0	0	1	05/20/2027	1
039999				Total - Bonds - U.S. Government		222,868,371	218,532,757	224,481,014	223,735,038	0	(993,505)	0	(993,505)	0	222,741,533	0	126,838	126,838	1,990,699	XXX	XXX
Bonds - All Other Government																					
563469	FJ 9		02/24/2010	MANITOBA (PROVINCE OF)	4.900	1,084,870	1,000,000	999,300	999,440	0	(30)	0	(30)	0	999,410	0	85,460	85,460	11,569	12/06/2016	1FE
683234	YU 6		02/22/2010	ONTARIO (PROVINCE OF)	4.950	1,078,990	1,000,000	996,490	997,350	0	10	0	10	0	997,360	0	81,630	81,630	11,963	11/28/2016	1FE
052591	AV 6		02/22/2010	AUSTRIA (REPUBLIC OF)	2.000	1,006,900	1,000,000	998,720	998,817	0	41	0	41	0	998,858	0	8,042	8,042	8,444	11/15/2012	1FE
65562Q	AM 7		03/02/2010	NORDIC INVESTMENT BANK	2.375	1,026,240	1,000,000	997,660	998,476	0	123	0	123	0	998,599	0	27,641	27,641	5,278	12/15/2011	1FE
109999				Total - Bonds - All Other Government		4,197,000	4,000,000	3,992,170	3,994,083	0	144	0	144	0	3,994,227	0	202,773	202,773	37,254	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13062T	G4 0		03/17/2010	CALIFORNIA GENERAL OBL	5.000	7,804,425	7,500,000	8,040,000	7,911,000	0	(10,725)	0	(10,725)	0	7,900,275	0	(95,850)	(95,850)	235,417	08/01/2020	2FE
130624	GP 8		02/01/2010	CALIFORNIA GENERAL OBL	6.600	6,825,000	6,825,000	7,851,890	6,833,463	0	(8,463)	0	(8,463)	0	6,825,000	0	0	0	225,225	02/01/2010	2FE
130628	SH 4		01/01/2010	CALIFORNIA GENERAL OBL	5.400	12,435,000	12,435,000	12,435,000	12,435,000	0	0	0	0	0	12,435,000	0	0	0	55,958	12/01/2014	2FE

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SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
20772G K3 1	CONNECTICUT GENERAL OB 5.000		02/25/2010	BARCLAYS CAPITAL INC		4,558,640	4,000,000	4,314,760	4,273,760	0	(4,680)	0	(4,680)	0	4,269,080	0	289,560	289,560	76,111	04/15/2021	1FE
452151 WJ 8	ILLINOIS GENERAL OBLIG 5.000		02/25/2010	BARCLAYS CAPITAL INC		12,544,800	12,000,000	12,862,560	12,534,240	0	(13,560)	0	(13,560)	0	12,520,680	0	24,120	24,120	301,667	09/01/2022	1FE
574192 SR 2	MARYLAND GENERAL OBLIG 5.500		03/01/2010	MATURED		7,000,000	7,000,000	7,900,480	7,022,610	0	(22,610)	0	(22,610)	0	7,000,000	0	0	0	192,500	03/01/2010	1FE
575827 R4 4	MASSACHUSETTS CENTRAL .170		02/23/2010	GOLDMAN SACHS & CO		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	10,862	12/01/2030	1FE
658256 KD 3	NORTH CAROLINA GEN OBL .200		02/23/2010	BB&T CAPITAL MARKETS		34,285,000	34,285,000	34,285,000	34,285,000	0	0	0	0	0	34,285,000	0	0	0	14,212	06/01/2019	1FE
677518 ZY 1	OHIO GENERAL OBLIGATIO 5.750		02/01/2010	REDEEMED		7,780,000	7,780,000	8,043,275	7,782,101	0	(2,101)	0	(2,101)	0	7,780,000	0	0	0	223,675	02/01/2017	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					117,232,865	115,825,000	119,732,965	117,077,174	0	(62,139)	0	(62,139)	0	117,015,035	0	217,830	217,830	1,335,626	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
165573 UG 9	CHESTER CO GENERAL OBL 5.000		03/17/2010	TRAVELERS INDEMNITY		11,099,900	10,000,000	11,291,200	11,267,900	0	(24,200)	0	(24,200)	0	11,243,700	0	(143,800)	(143,800)	336,111	07/15/2028	1FE
167485 MH 1	CHICAGO GO S2000C (FGI 5.500		02/26/2010	SOUTHWEST SECURITIES		3,822,548	3,735,000	3,716,960	3,718,678	0	(299)	0	(299)	0	3,718,379	0	104,169	104,169	138,091	01/01/2040	1FE
235218 VT 8	DALLAS GENERAL OBLIGAT 5.750		02/15/2010	REDEEMED		5,415,000	5,415,000	5,548,047	5,416,408	0	(1,408)	0	(1,408)	0	5,415,000	0	0	0	155,681	02/15/2018	1FE
235218 VU 5	DALLAS GENERAL OBLIGAT 5.750		02/15/2010	REDEEMED		5,415,000	5,415,000	5,528,444	5,416,029	0	(1,029)	0	(1,029)	0	5,415,000	0	0	0	155,681	02/15/2019	1FE
345102 GD 3	FOOTHILL-DE ANZA CCD G 5.000		03/17/2010	TRAVELERS INDEMNITY		15,640,732	14,820,000	15,449,257	15,435,919	0	(14,672)	0	(14,672)	0	15,421,247	0	219,484	219,484	465,183	08/01/2027	1FE
512445 RZ 2	LAKEVILLE GENERAL OBLI 5.000		02/01/2010	PAID ON PRINCIPAL		385,000	385,000	398,275	389,300	0	(4,300)	0	(4,300)	0	385,000	0	0	0	9,625	02/01/2011	1FE
544351 AP 4	LOS ANGELES GENERAL OB 5.000		02/26/2010	VARIOUS		19,775,224	18,030,000	19,036,074	18,549,625	0	(10,761)	0	(10,761)	0	18,538,863	0	1,236,361	1,236,361	402,390	09/01/2018	1FE
696667 Q5 6	PALM SPRINGS USD GO S2 5.000		03/17/2010	TRAVELERS INDEMNITY		8,783,814	8,470,000	8,807,868	8,807,868	0	(4,235)	0	(4,235)	0	8,803,633	0	(19,820)	(19,820)	57,643	08/01/2031	1FE
927734 JF 1	VIRGINIA BEACH GENERAL 5.500		03/01/2010	REDEEMED		3,590,550	3,555,000	3,544,086	3,588,808	0	1,742	0	1,742	0	3,590,550	0	0	0	97,763	03/01/2015	1FE
927734 JG 9	VIRGINIA BEACH GENERAL 5.500		03/01/2010	REDEEMED		3,691,550	3,655,000	3,624,225	3,689,320	0	2,230	0	2,230	0	3,691,550	0	0	0	100,513	03/01/2016	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					77,619,318	73,480,000	76,944,436	76,279,856	0	(56,933)	0	(56,933)	0	76,222,923	0	1,396,394	1,396,394	1,918,682	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
047870 BA 7	ATLANTA WATER & SEWER 5.500		02/25/2010	MORGAN STANLEY		8,749,120	8,000,000	8,477,400	8,352,430	0	(3,330)	0	(3,330)	0	8,349,100	0	400,020	400,020	147,889	11/01/2022	2FE
07133A DS 8	BATTERY PARK CITY AUTH 5.250		02/26/2010	BAS-MERRILL LYNCH		7,041,712	6,200,000	6,944,496	6,526,554	0	(13,702)	0	(13,702)	0	6,512,852	0	528,860	528,860	110,308	11/01/2018	1FE
251237 B7 7	DETROIT SEWER DISP REV 5.250		03/17/2010	TRAVELERS INDEMNITY		9,295,940	8,500,000	9,680,055	9,311,070	0	(15,470)	0	(15,470)	0	9,295,600	0	340	340	317,333	07/01/2019	1FE
360048 JH 6	FULTON CO BLDG AUTH RE 5.000		01/01/2010	MATURED		2,340,000	2,340,000	2,542,667	2,340,000	0	0	0	0	0	2,340,000	0	0	0	58,500	01/01/2010	1FE
442348 XZ 6	HOUSTON ARPT SYS S98A 5.500		03/04/2010	GOLDMAN SACHS & CO		3,024,000	3,000,000	3,043,950	3,002,910	0	(1,650)	0	(1,650)	0	3,001,260	0	22,740	22,740	113,667	07/01/2017	1FE
442348 D6 2	HOUSTON ARPT SYS S98B 5.250		03/04/2010	GOLDMAN SACHS & CO		4,013,000	4,000,000	3,790,480	3,903,120	0	2,520	0	2,520	0	3,905,640	0	107,360	107,360	144,667	07/01/2015	1FE
462583 BE 4	IOWA VISION SPL FD REV 5.500		02/26/2010	GMS GROUP		2,353,240	2,000,000	2,263,320	2,152,780	0	(3,140)	0	(3,140)	0	2,149,640	0	203,600	203,600	60,500	02/15/2017	1FE
49151E DC 4	KENTUCKY PPTY & BLDG P 5.500		03/05/2010	GOLDMAN SACHS & CO		5,517,800	5,000,000	5,591,600	5,174,800	0	(12,400)	0	(12,400)	0	5,162,400	0	355,400	355,400	167,292	08/01/2012	1FE
49151E UR 2	KENTUCKY PPTY & BLDG P 5.250		02/26/2010	GOLDMAN SACHS & CO		9,787,325	8,500,000	9,482,670	9,102,790	0	(19,890)	0	(19,890)	0	9,082,900	0	704,425	704,425	188,417	10/01/2014	1FE
49151E UV 3	KENTUCKY PPTY & BLDG P 5.250		03/02/2010	RBC DAIN RAUSCHER INC		1,735,965	1,500,000	1,703,205	1,620,915	0	(2,760)	0	(2,760)	0	1,618,155	0	117,810	117,810	33,688	10/01/2016	1FE
57586E QH 7	MASSACHUSETTS H/E (HAR 5.000		03/17/2010	TRAVELERS INDEMNITY		33,396,900	30,000,000	33,286,800	33,286,800	0	(44,700)	0	(44,700)	0	33,242,100	0	154,800	154,800	237,500	12/15/2028	1FE
57585K PL 6	MASSACHUSETTS H/E (TUF 5.500		03/17/2010	TRAVELERS INDEMNITY		9,057,870	9,000,000	9,261,720	9,047,610	0	(9,000)	0	(9,000)	0	9,038,610	0	19,260	19,260	291,500	02/15/2036	1FE
575895 P4 3	MASSACHUSETTS PORT AUT 5.750		01/01/2010	REDEEMED		6,671,050	6,605,000	6,505,991	6,671,050	0	0	0	0	0	6,671,050	0	0	0	189,894	07/01/2022	1FE
590545 PR 4	MESA UTIL SYS REF S200 4.250		03/17/2010	TRAVELERS INDEMNITY		12,507,125	12,500,000	12,452,125	12,457,750	0	(250)	0	(250)	0	12,457,500	0	49,625	49,625	377,778	07/01/2025	1FE
59455R V3 7	MICHIGAN MUN BD AUTH S 5.250		03/02/2010	WELLS FARGO SECURITIES		5,495,050	5,000,000	5,631,150	5,214,900	0	(12,600)	0	(12,600)	0	5,202,300	0	292,750	292,750	68,542	12/01/2012	1FE
603827 CU 8	MINNEAPOLIS ST PAUL AR 5.900		01/01/2010	REDEEMED		5,050,000	5,000,000	5,498,250	5,050,000	0	0	0	0	0	5,050,000	0	0	0	147,500	01/01/2029	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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
641480 ES 3	NEV HWY IMPT MTR VHCL 5.000		03/17/2010	TRAVELERS INDEMNITY		13,738,534	12,865,000	13,880,563	13,611,299	0	(20,198)	0	(20,198)	0	13,591,101	0	147,433	147,433	189,401	12/01/2023	1FE
65003P AX 2	NEW YORK URBAN DEV COR 5.250		01/01/2010	MATURED		5,000,000	5,000,000	5,532,650	5,000,000	0	0	0	0	0	5,000,000	0	0	0	131,250	01/01/2010	1FE
67766N AJ 1	OHIO WATER DEV SWD (BA 6.625		01/29/2010	REDEEMED		4,998,000	4,900,000	4,901,994	4,900,370	0	(11)	0	(11)	0	4,900,358	0	97,642	97,642	133,457	09/01/2020	2
79575D D8 0	SALT RIVER PROJ AGR IM 4.500		03/17/2010	TRAVELERS INDEMNITY		11,232,400	10,000,000	11,400,500	11,369,700	0	(28,800)	0	(28,800)	0	11,340,900	0	(108,500)	(108,500)	200,000	01/01/2019	1FE
796253 PN 6	SAN ANTONIO ELEC & GAS 5.750		02/01/2010	REDEEMED		5,000,000	5,000,000	5,142,450	5,001,050	0	(1,050)	0	(1,050)	0	5,000,000	0	0	0	143,750	02/01/2017	1FE
837147 TN 7	SOUTH CAROLINA PUB SVC 5.750		01/01/2010	REDEEMED		5,050,000	5,000,000	5,098,950	5,050,000	0	0	0	0	0	5,050,000	0	0	0	143,750	01/01/2014	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOT 170		02/23/2010	GOLDMAN SACHS & CO.		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	9,082	03/01/2042	1FE
79061A BK 2	ST JOSEPH CO (UNIV OF 5.000		03/17/2010	TRAVELERS INDEMNITY		26,478,000	25,000,000	26,085,250	26,070,500	0	(22,250)	0	(22,250)	0	26,048,250	0	429,750	429,750	579,861	03/01/2036	1FE
98458P AB 1	YALE UNIVERSITY REV (T 2.900		03/04/2010	GOLDMAN SACHS & CO.		2,038,480	2,000,000	1,995,920	1,996,040	0	160	0	160	0	1,996,200	0	42,280	42,280	19,172	10/15/2014	1FE
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		03/15/2010	REDEEMED		8,113	8,113	8,113	0	8,113	0	0	8,113	0	8,113	0	0	0	100	04/15/2021	6*
18828* AA 0	CLINTON HSG REV S78 7.125		03/15/2010	REDEEMED		20,792	20,792	20,792	20,792	0	0	0	0	0	20,792	0	0	0	248	05/15/2020	5*
246394 7S 3	DELAWARE HSG AUTH SFM 5.450		01/01/2010	REDEEMED		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	5,314	01/01/2032	1FE
3128QG CC 4	FH (3/1 ARM) #1N0067 2.765		03/15/2010	PAID ON PRINCIPAL		3,902	3,902	3,916	3,860	0	42	0	42	0	3,902	0	0	0	22	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 3.421		03/15/2010	PAID ON PRINCIPAL		64,433	64,433	64,151	63,925	0	508	0	508	0	64,433	0	0	0	617	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 3.610		02/15/2010	PAID ON PRINCIPAL		5,345	5,345	5,321	5,303	0	42	0	42	0	5,345	0	0	0	34	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 3.767		01/15/2010	PAID ON PRINCIPAL		32,021	32,021	31,881	31,769	0	252	0	252	0	32,021	0	0	0	104	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 4.243		03/15/2010	PAID ON PRINCIPAL		145,928	145,928	143,317	144,811	0	1,117	0	1,117	0	145,928	0	0	0	1,640	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 4.298		02/16/2010	PAID ON PRINCIPAL		315,533	315,533	309,888	313,118	0	2,415	0	2,415	0	315,533	0	0	0	2,407	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 4.329		01/15/2010	PAID ON PRINCIPAL		127,565	127,565	125,283	126,589	0	976	0	976	0	127,565	0	0	0	487	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2010	PAID ON PRINCIPAL		197,329	197,329	196,713	196,809	0	521	0	521	0	197,329	0	0	0	1,862	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		654	654	684	714	0	(60)	0	(60)	0	654	0	0	0	11	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		8,342	8,342	8,748	9,308	0	(966)	0	(966)	0	8,342	0	0	0	124	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		1,708	1,708	1,791	1,905	0	(197)	0	(197)	0	1,708	0	0	0	30	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		1,242	1,242	1,303	1,407	0	(165)	0	(165)	0	1,242	0	0	0	23	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		2,148	2,148	2,253	2,360	0	(212)	0	(212)	0	2,148	0	0	0	39	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		2,869	2,869	3,001	3,164	0	(295)	0	(295)	0	2,869	0	0	0	53	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		9,147	9,147	9,389	9,491	0	(344)	0	(344)	0	9,147	0	0	0	100	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		287	287	294	298	0	(11)	0	(11)	0	287	0	0	0	3	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		33,477	33,477	34,235	34,733	0	(1,257)	0	(1,257)	0	33,477	0	0	0	301	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		3,976	3,976	4,066	4,117	0	(140)	0	(140)	0	3,976	0	0	0	40	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		155	155	163	175	0	(20)	0	(20)	0	155	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		194	194	204	220	0	(26)	0	(26)	0	194	0	0	0	2	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		15	15	15	17	0	(3)	0	(3)	0	15	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		56	56	58	61	0	(5)	0	(5)	0	56	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		2,019	2,019	2,113	2,298	0	(279)	0	(279)	0	2,019	0	0	0	38	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		708	708	742	805	0	(97)	0	(97)	0	708	0	0	0	13	01/15/2030	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		15	15	16	17	0	(2)	0	(2)	0	15	0	0	0	0	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		124	124	130	141	0	(17)	0	(17)	0	124	0	0	0	2	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		110	110	115	123	0	(13)	0	(13)	0	110	0	0	0	1	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		55	55	58	64	0	(8)	0	(8)	0	55	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		23	23	24	27	0	(4)	0	(4)	0	23	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		24	24	26	28	0	(3)	0	(3)	0	24	0	0	0	0	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		346	346	363	400	0	(54)	0	(54)	0	346	0	0	0	4	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		2,218	2,218	2,326	2,517	0	(299)	0	(299)	0	2,218	0	0	0	28	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		4,358	4,358	4,559	4,764	0	(407)	0	(407)	0	4,358	0	0	0	54	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		1,436	1,436	1,502	1,558	0	(122)	0	(122)	0	1,436	0	0	0	26	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		110	110	115	125	0	(15)	0	(15)	0	110	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		83	83	87	97	0	(14)	0	(14)	0	83	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		2,883	2,883	3,023	3,135	0	(252)	0	(252)	0	2,883	0	0	0	53	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		97	97	102	108	0	(11)	0	(11)	0	97	0	0	0	1	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		103	103	108	116	0	(13)	0	(13)	0	103	0	0	0	1	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		1,231	1,231	1,288	1,406	0	(175)	0	(175)	0	1,231	0	0	0	23	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		477	477	490	504	0	(27)	0	(27)	0	477	0	0	0	5	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		84	84	88	93	0	(9)	0	(9)	0	84	0	0	0	1	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		15	15	16	18	0	(2)	0	(2)	0	15	0	0	0	0	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		32	32	34	35	0	(3)	0	(3)	0	32	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		9,852	9,852	10,307	10,577	0	(725)	0	(725)	0	9,852	0	0	0	181	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		13	13	13	14	0	(2)	0	(2)	0	13	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		359	359	376	394	0	(35)	0	(35)	0	359	0	0	0	4	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		495	495	520	541	0	(45)	0	(45)	0	495	0	0	0	8	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		19,615	19,615	20,135	20,906	0	(1,291)	0	(1,291)	0	19,615	0	0	0	291	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		446	446	468	484	0	(38)	0	(38)	0	446	0	0	0	6	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		4,030	4,030	4,226	4,657	0	(627)	0	(627)	0	4,030	0	0	0	75	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		55	55	58	59	0	(4)	0	(4)	0	55	0	0	0	1	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		45,450	45,450	46,480	47,291	0	(1,842)	0	(1,842)	0	45,450	0	0	0	390	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		100,280	100,280	102,938	104,048	0	(3,767)	0	(3,767)	0	100,280	0	0	0	1,335	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		3,358	3,358	3,439	3,479	0	(121)	0	(121)	0	3,358	0	0	0	49	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		20,972	20,972	21,569	22,146	0	(1,174)	0	(1,174)	0	20,972	0	0	0	275	10/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		12,457	12,457	12,788	12,949	0	(492)	0	(492)	0	12,457	0	0	0	139	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		73,877	73,877	75,837	75,453	0	(1,576)	0	(1,576)	0	73,877	0	0	0	1,100	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		11,389	11,389	11,691	11,811	0	(422)	0	(422)	0	11,389	0	0	0	102	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		41,141	41,141	42,311	42,814	0	(1,673)	0	(1,673)	0	41,141	0	0	0	603	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		38,785	38,785	39,814	40,504	0	(1,719)	0	(1,719)	0	38,785	0	0	0	576	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		539	539	553	576	0	(37)	0	(37)	0	539	0	0	0	5	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		127	127	130	135	0	(8)	0	(8)	0	127	0	0	0	1	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		22,840	22,840	23,446	23,560	0	(720)	0	(720)	0	22,840	0	0	0	118	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		491	491	478	483	0	8	0	8	0	491	0	0	0	5	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		293	293	286	289	0	5	0	5	0	293	0	0	0	3	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		255	255	248	250	0	4	0	4	0	255	0	0	0	3	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		29,000	29,000	29,711	29,909	0	(909)	0	(909)	0	29,000	0	0	0	335	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		45	45	44	44	0	1	0	1	0	45	0	0	0	1	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		41	41	40	40	0	1	0	1	0	41	0	0	0	0	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		5,125	5,125	4,995	5,044	0	80	0	80	0	5,125	0	0	0	60	09/15/2023	1
313980 X8 2	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		358	358	349	353	0	5	0	5	0	358	0	0	0	4	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		20	20	19	19	0	0	0	0	0	20	0	0	0	0	10/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		141	141	137	139	0	2	0	2	0	141	0	0	0	2	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		133	133	129	131	0	2	0	2	0	133	0	0	0	2	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		34	34	33	33	0	1	0	1	0	34	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		205	205	199	200	0	4	0	4	0	205	0	0	0	2	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		46,137	46,137	46,166	46,138	0	(1)	0	(1)	0	46,137	0	0	0	292	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		237,033	237,033	237,181	237,214	0	(182)	0	(182)	0	237,033	0	0	0	1,794	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	03/15/2010	PAID ON PRINCIPAL		60,449	60,449	61,375	61,009	0	(560)	0	(560)	0	60,449	0	0	0	646	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	03/15/2010	PAID ON PRINCIPAL		23,367	23,367	23,725	23,579	0	(212)	0	(212)	0	23,367	0	0	0	268	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	03/15/2010	PAID ON PRINCIPAL		1,804	1,804	1,831	1,822	0	(18)	0	(18)	0	1,804	0	0	0	15	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	03/15/2010	PAID ON PRINCIPAL		9,292	9,292	9,434	9,378	0	(87)	0	(87)	0	9,292	0	0	0	98	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	03/15/2010	PAID ON PRINCIPAL		92,825	92,825	94,246	93,593	0	(769)	0	(769)	0	92,825	0	0	0	945	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	03/15/2010	PAID ON PRINCIPAL		149,858	149,858	152,153	150,936	0	(1,078)	0	(1,078)	0	149,858	0	0	0	1,626	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		15,066	15,066	15,800	17,026	0	(1,960)	0	(1,960)	0	15,066	0	0	0	277	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		2,703	2,703	2,835	3,013	0	(310)	0	(310)	0	2,703	0	0	0	44	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		4,830,838	4,830,838	4,819,315	4,819,517	0	11,321	0	11,321	0	4,830,838	0	0	0	45,939	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		443,558	443,558	454,969	456,078	0	(12,520)	0	(12,520)	0	443,558	0	0	0	4,875	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		37,081	37,081	37,921	38,360	0	(1,279)	0	(1,279)	0	37,081	0	0	0	397	05/15/2033	1
31283H ZZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		633,576	633,576	649,104	650,602	0	(17,025)	0	(17,025)	0	633,576	0	0	0	6,721	11/15/2033	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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		766,207	766,207	784,956	787,089	0	(20,883)	0	(20,883)	0	766,207	0	0	0	9,018	02/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		03/15/2010	PAID ON PRINCIPAL		325,122	325,122	329,796	330,354	0	(5,232)	0	(5,232)	0	325,122	0	0	0	2,432	11/15/2010	1
31403D AC 3	FN (5/1 ARM) #745303 3.740		03/25/2010	PAID ON PRINCIPAL		129,330	129,330	128,047	128,374	0	957	0	957	0	129,330	0	0	0	1,256	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 3.815		02/25/2010	PAID ON PRINCIPAL		110,468	110,468	109,372	109,651	0	817	0	817	0	110,468	0	0	0	722	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 3.855		01/25/2010	PAID ON PRINCIPAL		150,306	150,306	148,814	149,194	0	1,112	0	1,112	0	150,306	0	0	0	499	01/25/2036	1
31368H JA 2	FNMA PASS TH #190257 7.000		03/25/2010	PAID ON PRINCIPAL		733	733	696	710	0	24	0	24	0	733	0	0	0	8	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		03/25/2010	PAID ON PRINCIPAL		2,485	2,485	2,588	2,817	0	(332)	0	(332)	0	2,485	0	0	0	28	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		03/25/2010	PAID ON PRINCIPAL		437	437	415	423	0	14	0	14	0	437	0	0	0	4	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		03/25/2010	PAID ON PRINCIPAL		684	684	644	661	0	23	0	23	0	684	0	0	0	8	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		03/25/2010	PAID ON PRINCIPAL		120	120	112	115	0	5	0	5	0	120	0	0	0	1	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		03/25/2010	PAID ON PRINCIPAL		245	245	233	238	0	7	0	7	0	245	0	0	0	3	07/25/2023	1
31370N F9 2	FNMA PASS TH #236092 7.000		03/25/2010	PAID ON PRINCIPAL		49	49	48	49	0	1	0	1	0	49	0	0	0	1	02/25/2024	1
31370P MQ 1	FNMA PASS TH #237167 7.000		03/25/2010	PAID ON PRINCIPAL		68	68	64	65	0	3	0	3	0	68	0	0	0	1	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		03/25/2010	PAID ON PRINCIPAL		261	261	243	250	0	11	0	11	0	261	0	0	0	3	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		03/25/2010	PAID ON PRINCIPAL		69	69	66	67	0	2	0	2	0	69	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		03/25/2010	PAID ON PRINCIPAL		71	71	67	68	0	3	0	3	0	71	0	0	0	1	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #245702 7.000		03/25/2010	PAID ON PRINCIPAL		38	38	36	37	0	1	0	1	0	38	0	0	0	0	01/25/2024	1
31371E TY 1	FNMA PASS TH #249967 7.000		03/25/2010	PAID ON PRINCIPAL		142	142	133	137	0	6	0	6	0	142	0	0	0	2	01/25/2024	1
31371F JB 9	FNMA PASS TH #250558 6.500		03/25/2010	PAID ON PRINCIPAL		1,561	1,561	1,474	1,517	0	44	0	44	0	1,561	0	0	0	22	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582 6.500		03/25/2010	PAID ON PRINCIPAL		3,512	3,512	3,318	3,425	0	88	0	88	0	3,512	0	0	0	49	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591 6.500		03/25/2010	PAID ON PRINCIPAL		610	610	577	597	0	14	0	14	0	610	0	0	0	6	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618 7.000		03/25/2010	PAID ON PRINCIPAL		1,027	1,027	1,018	1,020	0	6	0	6	0	1,027	0	0	0	12	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647 7.000		03/25/2010	PAID ON PRINCIPAL		345	345	342	343	0	2	0	2	0	345	0	0	0	4	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782 7.000		03/25/2010	PAID ON PRINCIPAL		635	635	629	631	0	4	0	4	0	635	0	0	0	8	10/25/2016	1
31371F SS 2	FNMA PASS TH #250829 7.000		03/25/2010	PAID ON PRINCIPAL		687	687	682	684	0	4	0	4	0	687	0	0	0	8	11/25/2016	1
31371H 2F 4	FNMA PASS TH #252874 7.500		03/25/2010	PAID ON PRINCIPAL		310	310	322	339	0	(30)	0	(30)	0	310	0	0	0	3	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515 7.500		03/25/2010	PAID ON PRINCIPAL		935	935	974	1,043	0	(108)	0	(108)	0	935	0	0	0	12	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844 5.500		03/25/2010	PAID ON PRINCIPAL		48,510	48,510	48,116	48,164	0	346	0	346	0	48,510	0	0	0	412	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009 7.500		03/25/2010	PAID ON PRINCIPAL		849	849	884	928	0	(79)	0	(79)	0	849	0	0	0	11	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046 5.500		03/25/2010	PAID ON PRINCIPAL		4,386	4,386	4,360	4,363	0	23	0	23	0	4,386	0	0	0	44	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152 5.000		03/25/2010	PAID ON PRINCIPAL		6,878	6,878	6,693	6,758	0	120	0	120	0	6,878	0	0	0	57	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383 7.500		03/25/2010	PAID ON PRINCIPAL		13,216	13,216	13,816	14,294	0	(1,077)	0	(1,077)	0	13,216	0	0	0	227	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		03/25/2010	PAID ON PRINCIPAL		276,643	276,643	283,688	281,126	0	(4,483)	0	(4,483)	0	276,643	0	0	0	2,526	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		03/25/2010	PAID ON PRINCIPAL		352,452	352,452	359,997	357,139	0	(4,687)	0	(4,687)	0	352,452	0	0	0	3,185	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		03/25/2010	PAID ON PRINCIPAL		112,398	112,398	112,152	112,120	0	278	0	278	0	112,398	0	0	0	877	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		03/25/2010	PAID ON PRINCIPAL		103,613	103,613	103,386	103,353	0	260	0	260	0	103,613	0	0	0	835	08/25/2023	1

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										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31371L A9 0	FNMA PASS TH #254832	5.500	03/25/2010	PAID ON PRINCIPAL		748,920	748,920	765,771	759,039	0	(10,118)	0	(10,118)	0	748,920	0	0	0	6,921	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	03/25/2010	PAID ON PRINCIPAL		323,108	323,108	325,228	324,047	0	(939)	0	(939)	0	323,108	0	0	0	2,532	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	03/25/2010	PAID ON PRINCIPAL		53,942	53,942	54,060	53,948	0	(6)	0	(6)	0	53,942	0	0	0	387	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	03/25/2010	PAID ON PRINCIPAL		611	611	624	619	0	(8)	0	(8)	0	611	0	0	0	6	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	03/25/2010	PAID ON PRINCIPAL		248,583	248,583	253,865	251,722	0	(3,139)	0	(3,139)	0	248,583	0	0	0	2,236	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	03/25/2010	PAID ON PRINCIPAL		165,367	165,367	168,881	167,373	0	(2,006)	0	(2,006)	0	165,367	0	0	0	1,297	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	03/25/2010	PAID ON PRINCIPAL		403,784	403,784	414,068	409,693	0	(5,909)	0	(5,909)	0	403,784	0	0	0	3,669	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	03/25/2010	PAID ON PRINCIPAL		109	109	104	106	0	3	0	3	0	109	0	0	0	1	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	03/25/2010	PAID ON PRINCIPAL		43	43	41	41	0	1	0	1	0	43	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	03/25/2010	PAID ON PRINCIPAL		28	28	27	27	0	1	0	1	0	28	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	03/25/2010	PAID ON PRINCIPAL		64	64	62	63	0	1	0	1	0	64	0	0	0	1	01/25/2024	1
31371W XQ 3	FNMA PASS TH #264487	7.000	03/25/2010	PAID ON PRINCIPAL		1,084	1,084	1,031	1,068	0	17	0	17	0	1,084	0	0	0	13	12/25/2023	1
31371X JM 6	FNMA PASS TH #264968	7.000	03/25/2010	PAID ON PRINCIPAL		247	247	232	238	0	9	0	9	0	247	0	0	0	3	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	03/25/2010	PAID ON PRINCIPAL		43	43	40	41	0	2	0	2	0	43	0	0	0	0	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	03/25/2010	PAID ON PRINCIPAL		194	194	185	189	0	5	0	5	0	194	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	03/25/2010	PAID ON PRINCIPAL		347	347	326	336	0	12	0	12	0	347	0	0	0	4	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	03/25/2010	PAID ON PRINCIPAL		197	197	187	190	0	7	0	7	0	197	0	0	0	2	03/25/2024	1
31372B JB 7	FNMA PASS TH #267658	7.000	03/25/2010	PAID ON PRINCIPAL		163	163	155	158	0	5	0	5	0	163	0	0	0	2	01/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000	03/25/2010	PAID ON PRINCIPAL		16	16	15	15	0	1	0	1	0	16	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000	03/25/2010	PAID ON PRINCIPAL		172	172	164	168	0	4	0	4	0	172	0	0	0	2	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000	03/25/2010	PAID ON PRINCIPAL		31	31	30	30	0	1	0	1	0	31	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000	03/25/2010	PAID ON PRINCIPAL		115	115	110	112	0	4	0	4	0	115	0	0	0	1	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000	03/25/2010	PAID ON PRINCIPAL		99	99	94	96	0	3	0	3	0	99	0	0	0	1	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000	03/25/2010	PAID ON PRINCIPAL		643	643	609	622	0	21	0	21	0	643	0	0	0	8	02/25/2024	1
31372K N7 1	FNMA PASS TH #275014	7.000	03/25/2010	PAID ON PRINCIPAL		89	89	85	87	0	2	0	2	0	89	0	0	0	1	03/25/2024	1
31372L LW 6	FNMA PASS TH #275841	7.000	03/25/2010	PAID ON PRINCIPAL		74	74	71	72	0	2	0	2	0	74	0	0	0	1	04/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000	03/25/2010	PAID ON PRINCIPAL		269	269	262	265	0	5	0	5	0	269	0	0	0	3	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	03/25/2010	PAID ON PRINCIPAL		370	370	352	359	0	11	0	11	0	370	0	0	0	4	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027	7.000	03/25/2010	PAID ON PRINCIPAL		163	163	156	159	0	5	0	5	0	163	0	0	0	2	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	03/25/2010	PAID ON PRINCIPAL		1,955	1,955	1,840	1,890	0	65	0	65	0	1,955	0	0	0	22	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	03/25/2010	PAID ON PRINCIPAL		560	560	534	541	0	18	0	18	0	560	0	0	0	7	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000	03/25/2010	PAID ON PRINCIPAL		333	333	314	323	0	11	0	11	0	333	0	0	0	4	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881	7.000	03/25/2010	PAID ON PRINCIPAL		5,360	5,360	5,028	5,159	0	200	0	200	0	5,360	0	0	0	90	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000	03/25/2010	PAID ON PRINCIPAL		810	810	762	782	0	28	0	28	0	810	0	0	0	10	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000	03/25/2010	PAID ON PRINCIPAL		72	72	68	70	0	2	0	2	0	72	0	0	0	1	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000	03/25/2010	PAID ON PRINCIPAL		1,028	1,028	970	997	0	31	0	31	0	1,028	0	0	0	12	05/25/2024	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31373N FL 2	FNMA PASS TH #298171	6.500	03/25/2010	PAID ON PRINCIPAL		739	739	698	718	0	21	0	21	0	739	0	0	0	9	05/25/2016	1
31373U F3 6	FNMA PASS TH #303586	6.500	03/25/2010	PAID ON PRINCIPAL		9,316	9,316	8,731	8,879	0	437	0	437	0	9,316	0	0	0	80	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500	03/25/2010	PAID ON PRINCIPAL		224	224	234	240	0	(15)	0	(15)	0	224	0	0	0	2	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000	03/25/2010	PAID ON PRINCIPAL		2,040	2,040	1,938	1,986	0	54	0	54	0	2,040	0	0	0	24	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945	7.000	03/25/2010	PAID ON PRINCIPAL		185	185	183	183	0	1	0	1	0	185	0	0	0	2	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499	6.500	03/25/2010	PAID ON PRINCIPAL		205	205	189	193	0	11	0	11	0	205	0	0	0	2	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500	03/25/2010	PAID ON PRINCIPAL		256	256	237	242	0	14	0	14	0	256	0	0	0	3	11/25/2025	1
31375D 4U 4	FNMA PASS TH #332135	6.500	03/25/2010	PAID ON PRINCIPAL		433	433	400	410	0	23	0	23	0	433	0	0	0	5	12/25/2025	1
31375D 5F 6	FNMA PASS TH #332146	6.500	03/25/2010	PAID ON PRINCIPAL		77,705	77,705	71,756	73,821	0	3,884	0	3,884	0	77,705	0	0	0	433	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000	03/25/2010	PAID ON PRINCIPAL		16	16	16	16	0	0	0	0	0	16	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940	6.500	03/25/2010	PAID ON PRINCIPAL		11,342	11,342	10,858	11,044	0	298	0	298	0	11,342	0	0	0	123	06/25/2024	1
31375M HX 4	FNMA PASS TH #338746	6.500	03/25/2010	PAID ON PRINCIPAL		186	186	176	182	0	4	0	4	0	186	0	0	0	2	03/25/2016	1
31375P ZX 7	FNMA PASS TH #341058	6.500	03/25/2010	PAID ON PRINCIPAL		818	818	773	802	0	16	0	16	0	818	0	0	0	8	04/25/2016	1
31375R SY 9	FNMA PASS TH #342635	6.500	03/25/2010	PAID ON PRINCIPAL		437	437	413	425	0	12	0	12	0	437	0	0	0	5	04/25/2016	1
31375S CQ 1	FNMA PASS TH #343079	6.500	03/25/2010	PAID ON PRINCIPAL		2,029	2,029	1,917	1,975	0	54	0	54	0	2,029	0	0	0	22	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171	6.500	03/25/2010	PAID ON PRINCIPAL		2,198	2,198	2,077	2,139	0	60	0	60	0	2,198	0	0	0	24	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	03/25/2010	PAID ON PRINCIPAL		847	847	840	842	0	5	0	5	0	847	0	0	0	10	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	03/25/2010	PAID ON PRINCIPAL		1,369	1,369	1,293	1,335	0	33	0	33	0	1,369	0	0	0	15	06/25/2016	1
31376D Q2 1	FNMA PASS TH #352473	6.500	03/25/2010	PAID ON PRINCIPAL		1,346	1,346	1,272	1,326	0	21	0	21	0	1,346	0	0	0	15	07/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	03/25/2010	PAID ON PRINCIPAL		162	162	161	161	0	1	0	1	0	162	0	0	0	2	08/25/2016	1
31376Q N3 3	FNMA PASS TH #362310	7.000	03/25/2010	PAID ON PRINCIPAL		1,486	1,486	1,473	1,477	0	9	0	9	0	1,486	0	0	0	17	10/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	03/25/2010	PAID ON PRINCIPAL		1,542	1,542	1,529	1,531	0	10	0	10	0	1,542	0	0	0	18	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	03/25/2010	PAID ON PRINCIPAL		5,311	5,311	5,125	5,155	0	156	0	156	0	5,311	0	0	0	67	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	03/25/2010	PAID ON PRINCIPAL		46,007	46,007	44,403	44,760	0	1,247	0	1,247	0	46,007	0	0	0	574	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	03/25/2010	PAID ON PRINCIPAL		418	418	420	420	0	(2)	0	(2)	0	418	0	0	0	5	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877	7.500	03/25/2010	PAID ON PRINCIPAL		721	721	721	721	0	0	0	0	0	721	0	0	0	9	07/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	03/25/2010	PAID ON PRINCIPAL		30	30	30	30	0	(0)	0	(0)	0	30	0	0	0	0	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543	6.500	03/25/2010	PAID ON PRINCIPAL		5,018	5,018	5,029	5,019	0	(1)	0	(1)	0	5,018	0	0	0	54	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982	7.000	03/25/2010	PAID ON PRINCIPAL		720	720	732	728	0	(7)	0	(7)	0	720	0	0	0	9	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543	6.500	03/25/2010	PAID ON PRINCIPAL		76,321	76,321	75,994	76,001	0	320	0	320	0	76,321	0	0	0	433	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720	6.500	03/25/2010	PAID ON PRINCIPAL		53,455	53,455	53,225	53,231	0	224	0	224	0	53,455	0	0	0	845	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390	7.500	03/25/2010	PAID ON PRINCIPAL		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033	7.500	03/25/2010	PAID ON PRINCIPAL		60	60	62	66	0	(6)	0	(6)	0	60	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #507342	7.500	03/25/2010	PAID ON PRINCIPAL		6,262	6,262	6,523	6,520	0	(258)	0	(258)	0	6,262	0	0	0	78	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747	7.000	03/25/2010	PAID ON PRINCIPAL		4,360	4,360	4,073	4,178	0	182	0	182	0	4,360	0	0	0	47	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930	7.000	03/25/2010	PAID ON PRINCIPAL		57	57	55	56	0	2	0	2	0	57	0	0	0	1	11/25/2023	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
313615 TX 4	FNMA PASS TH #50966	7.000	03/25/2010	PAID ON PRINCIPAL		1,130	1,130	1,070	1,092	0	38	0	38	0	1,130	0	0	0	12	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994	7.000	03/25/2010	PAID ON PRINCIPAL		254	254	239	245	0	10	0	10	0	254	0	0	0	3	03/25/2024	1
31383R VB 5	FNMA PASS TH #511010	7.500	03/25/2010	PAID ON PRINCIPAL		28,085	28,085	29,252	30,267	0	(2,182)	0	(2,182)	0	28,085	0	0	0	526	09/25/2029	1
31383S DT 4	FNMA PASS TH #511414	7.500	03/25/2010	PAID ON PRINCIPAL		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	08/25/2029	1
31384E T8 3	FNMA PASS TH #521775	7.500	03/25/2010	PAID ON PRINCIPAL		111	111	116	121	0	(10)	0	(10)	0	111	0	0	0	1	01/25/2030	1
31384H PU 1	FNMA PASS TH #524335	7.500	03/25/2010	PAID ON PRINCIPAL		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376	7.500	03/25/2010	PAID ON PRINCIPAL		80	80	84	89	0	(9)	0	(9)	0	80	0	0	0	1	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153	7.500	03/25/2010	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072	7.500	03/25/2010	PAID ON PRINCIPAL		19	19	19	21	0	(3)	0	(3)	0	19	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050	7.500	03/25/2010	PAID ON PRINCIPAL		25,284	25,284	26,390	27,684	0	(2,401)	0	(2,401)	0	25,284	0	0	0	315	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299	7.500	03/25/2010	PAID ON PRINCIPAL		1,019	1,019	1,062	1,132	0	(113)	0	(113)	0	1,019	0	0	0	14	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562	7.500	03/25/2010	PAID ON PRINCIPAL		87	87	90	98	0	(12)	0	(12)	0	87	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069	6.000	03/25/2010	PAID ON PRINCIPAL		13,779	13,779	14,357	14,273	0	(494)	0	(494)	0	13,779	0	0	0	129	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	03/25/2010	PAID ON PRINCIPAL		4,032	4,032	4,198	4,179	0	(147)	0	(147)	0	4,032	0	0	0	39	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448	7.500	03/25/2010	PAID ON PRINCIPAL		3,364	3,364	3,503	3,702	0	(338)	0	(338)	0	3,364	0	0	0	33	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623	6.000	03/25/2010	PAID ON PRINCIPAL		5,175	5,175	5,387	5,358	0	(183)	0	(183)	0	5,175	0	0	0	49	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	03/25/2010	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #549887	7.500	03/25/2010	PAID ON PRINCIPAL		281	281	292	294	0	(14)	0	(14)	0	281	0	0	0	4	09/25/2030	1
31385R 6U 9	FNMA PASS TH #550883	7.500	03/25/2010	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956	7.500	03/25/2010	PAID ON PRINCIPAL		1,400	1,400	1,458	1,520	0	(120)	0	(120)	0	1,400	0	0	0	14	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783	4.500	03/25/2010	PAID ON PRINCIPAL		405,073	405,073	399,550	400,865	0	4,207	0	4,207	0	405,073	0	0	0	2,883	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	03/25/2010	PAID ON PRINCIPAL		22	22	23	25	0	(3)	0	(3)	0	22	0	0	0	0	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066	7.500	03/25/2010	PAID ON PRINCIPAL		1	1	1	2	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S PK 7	FNMA PASS TH #572026	5.500	03/25/2010	PAID ON PRINCIPAL		9,214	9,214	9,159	9,161	0	53	0	53	0	9,214	0	0	0	85	04/25/2016	1
31386T MD 4	FNMA PASS TH #572856	5.500	03/25/2010	PAID ON PRINCIPAL		2,879	2,879	2,861	2,863	0	16	0	16	0	2,879	0	0	0	28	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	03/25/2010	PAID ON PRINCIPAL		9,747	9,747	9,689	9,696	0	51	0	51	0	9,747	0	0	0	91	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	03/25/2010	PAID ON PRINCIPAL		25,139	25,139	24,935	24,960	0	179	0	179	0	25,139	0	0	0	230	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	03/25/2010	PAID ON PRINCIPAL		10,785	10,785	10,721	10,727	0	58	0	58	0	10,785	0	0	0	100	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	03/25/2010	PAID ON PRINCIPAL		16,440	16,440	15,998	16,182	0	258	0	258	0	16,440	0	0	0	141	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169	5.500	03/25/2010	PAID ON PRINCIPAL		8,154	8,154	8,154	8,157	0	(3)	0	(3)	0	8,154	0	0	0	75	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	03/25/2010	PAID ON PRINCIPAL		38,862	38,862	38,747	38,741	0	121	0	121	0	38,862	0	0	0	357	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	03/25/2010	PAID ON PRINCIPAL		15,143	15,143	15,139	15,128	0	15	0	15	0	15,143	0	0	0	143	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	03/25/2010	PAID ON PRINCIPAL		239	239	248	251	0	(12)	0	(12)	0	239	0	0	0	3	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	03/25/2010	PAID ON PRINCIPAL		33,367	33,367	33,359	33,319	0	48	0	48	0	33,367	0	0	0	312	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	03/25/2010	PAID ON PRINCIPAL		10,698	10,698	11,159	11,166	0	(468)	0	(468)	0	10,698	0	0	0	106	09/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31388A	LE 2		03/25/2010	PAID ON PRINCIPAL		9,910	9,910	10,016	10,001	0	(91)	0	(91)	0	9,910	0	0	0	109	12/25/2016	1
31388D	ZE 1		03/25/2010	PAID ON PRINCIPAL		13,727	13,727	13,724	13,714	0	13	0	13	0	13,727	0	0	0	126	08/25/2016	1
31388D	5H 7		03/25/2010	PAID ON PRINCIPAL		16,202	16,202	16,070	16,090	0	111	0	111	0	16,202	0	0	0	147	09/25/2016	1
31388J	JD 8		03/25/2010	PAID ON PRINCIPAL		10,961	10,961	10,958	10,951	0	9	0	9	0	10,961	0	0	0	101	10/25/2016	1
31388K	CJ 9		03/25/2010	PAID ON PRINCIPAL		21,219	21,219	21,214	21,194	0	25	0	25	0	21,219	0	0	0	195	10/25/2016	1
31388K	XQ 0		03/25/2010	PAID ON PRINCIPAL		4,629	4,629	4,829	4,862	0	(233)	0	(233)	0	4,629	0	0	0	39	11/25/2016	1
31388M	J2 5		03/25/2010	PAID ON PRINCIPAL		76,391	76,391	75,746	75,846	0	545	0	545	0	76,391	0	0	0	648	10/25/2016	1
31388M	KG 2		03/25/2010	PAID ON PRINCIPAL		100,626	100,626	100,029	100,093	0	533	0	533	0	100,626	0	0	0	669	10/25/2016	1
31388M	T5 7		03/25/2010	PAID ON PRINCIPAL		10,813	10,813	11,279	11,442	0	(629)	0	(629)	0	10,813	0	0	0	123	09/25/2016	1
31388N	CT 1		03/25/2010	PAID ON PRINCIPAL		51,859	51,859	51,855	51,815	0	43	0	43	0	51,859	0	0	0	409	10/25/2016	1
31388N	C3 8		03/25/2010	PAID ON PRINCIPAL		227	227	236	246	0	(19)	0	(19)	0	227	0	0	0	3	10/25/2031	1
31388N	DP 8		03/25/2010	PAID ON PRINCIPAL		12,937	12,937	12,934	12,927	0	11	0	11	0	12,937	0	0	0	119	10/25/2016	1
31388N	EK 8		03/25/2010	PAID ON PRINCIPAL		42,440	42,440	42,096	42,129	0	311	0	311	0	42,440	0	0	0	278	10/25/2016	1
31388N	ET 9		03/25/2010	PAID ON PRINCIPAL		37,089	37,089	36,979	36,975	0	114	0	114	0	37,089	0	0	0	339	10/25/2016	1
31388N	EU 6		03/25/2010	PAID ON PRINCIPAL		11,521	11,521	11,993	11,941	0	(420)	0	(420)	0	11,521	0	0	0	113	10/25/2016	1
31388N	E2 8		03/25/2010	PAID ON PRINCIPAL		29,220	29,220	29,213	29,199	0	21	0	21	0	29,220	0	0	0	167	10/25/2016	1
31388P	P7 0		03/25/2010	PAID ON PRINCIPAL		6,675	6,675	6,635	6,639	0	36	0	36	0	6,675	0	0	0	65	11/25/2016	1
31388P	XP 1		03/25/2010	PAID ON PRINCIPAL		26,969	26,969	26,809	26,829	0	140	0	140	0	26,969	0	0	0	305	10/25/2016	1
31388Q	FL 8		03/25/2010	PAID ON PRINCIPAL		4,391	4,391	4,273	4,319	0	72	0	72	0	4,391	0	0	0	38	10/25/2016	1
31388Q	HX 0		03/25/2010	PAID ON PRINCIPAL		17,460	17,460	17,357	17,365	0	96	0	96	0	17,460	0	0	0	162	11/25/2016	1
31388R	C4 7		03/25/2010	PAID ON PRINCIPAL		7,098	7,098	6,908	6,934	0	164	0	164	0	7,098	0	0	0	59	11/25/2016	1
31388R	FS 1		03/25/2010	PAID ON PRINCIPAL		36,172	36,172	35,957	35,984	0	187	0	187	0	36,172	0	0	0	205	10/25/2016	1
31388R	TN 7		03/25/2010	PAID ON PRINCIPAL		11,894	11,894	11,824	11,829	0	65	0	65	0	11,894	0	0	0	109	10/25/2016	1
31388R	4L 8		03/25/2010	PAID ON PRINCIPAL		5,273	5,273	5,329	5,322	0	(50)	0	(50)	0	5,273	0	0	0	48	12/25/2016	1
31388T	KX 0		03/25/2010	PAID ON PRINCIPAL		14,374	14,374	14,528	14,464	0	(89)	0	(89)	0	14,374	0	0	0	133	12/25/2016	1
31388T	KY 8		03/25/2010	PAID ON PRINCIPAL		168,282	168,282	170,084	169,221	0	(938)	0	(938)	0	168,282	0	0	0	1,206	12/25/2016	1
31388U	S2 7		03/25/2010	PAID ON PRINCIPAL		15,703	15,703	15,871	15,837	0	(134)	0	(134)	0	15,703	0	0	0	143	12/25/2016	1
31388V	V4 7		03/25/2010	PAID ON PRINCIPAL		24,272	24,272	24,532	24,474	0	(202)	0	(202)	0	24,272	0	0	0	223	12/25/2016	1
31388V	XR 4		03/25/2010	PAID ON PRINCIPAL		38,216	38,216	38,625	38,513	0	(298)	0	(298)	0	38,216	0	0	0	347	12/25/2016	1
31388V	5C 8		03/25/2010	PAID ON PRINCIPAL		233,691	233,691	227,410	229,933	0	3,757	0	3,757	0	233,691	0	0	0	2,027	12/25/2016	1
31389E	FJ 9		03/25/2010	PAID ON PRINCIPAL		26,850	26,850	28,002	27,944	0	(1,095)	0	(1,095)	0	26,850	0	0	0	235	12/25/2016	1
31389J	B7 8		03/25/2010	PAID ON PRINCIPAL		34,924	34,924	36,357	36,428	0	(1,503)	0	(1,503)	0	34,924	0	0	0	461	02/25/2017	1
31389J	K2 9		03/25/2010	PAID ON PRINCIPAL		35,889	35,889	37,437	37,299	0	(1,410)	0	(1,410)	0	35,889	0	0	0	449	07/25/2017	1
31389N	5H 4		03/25/2010	PAID ON PRINCIPAL		12,392	12,392	12,926	12,954	0	(562)	0	(562)	0	12,392	0	0	0	104	02/25/2017	1
31389Y	M7 3		03/25/2010	PAID ON PRINCIPAL		1,336	1,336	1,396	1,473	0	(137)	0	(137)	0	1,336	0	0	0	17	01/25/2032	1
31390E	R9 5		03/25/2010	PAID ON PRINCIPAL		6,307	6,307	6,579	6,641	0	(334)	0	(334)	0	6,307	0	0	0	43	05/25/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31390F	ND 7		03/25/2010	FNMA PASS TH #644888	6.000	2,602	2,602	2,715	2,733	0	(131)	0	(131)	0	2,602	0	0	0	26	06/25/2017	1
31390K	RG 5		03/25/2010	FNMA PASS TH #648587	7.500	26,369	26,369	27,566	29,099	0	(2,729)	0	(2,729)	0	26,369	0	0	0	329	05/25/2032	1
31390L	2C 9		03/25/2010	FNMA PASS TH #649771	6.000	26,346	26,346	27,482	27,506	0	(1,160)	0	(1,160)	0	26,346	0	0	0	345	06/25/2017	1
31390S	3R 0		03/25/2010	FNMA PASS TH #665208	6.000	11,841	11,841	12,352	12,284	0	(443)	0	(443)	0	11,841	0	0	0	118	09/25/2017	1
31391E	HS 3		03/25/2010	FNMA PASS TH #664541	6.000	12,508	12,508	13,048	13,186	0	(678)	0	(678)	0	12,508	0	0	0	125	10/25/2017	1
31391F	DW 5		03/25/2010	FNMA PASS TH #665317	6.000	35,105	35,105	36,611	36,339	0	(1,234)	0	(1,234)	0	35,105	0	0	0	306	10/25/2017	1
31400E	QQ 6		03/25/2010	FNMA PASS TH #685463	5.000	100,581	100,581	103,049	101,878	0	(1,297)	0	(1,297)	0	100,581	0	0	0	794	03/25/2018	1
31401B	QB 4		03/25/2010	FNMA PASS TH #703450	5.000	426,370	426,370	436,833	432,913	0	(6,543)	0	(6,543)	0	426,370	0	0	0	3,438	06/25/2018	1
31401C	KL 6		03/25/2010	FNMA PASS TH #704199	5.000	61,232	61,232	62,735	62,161	0	(929)	0	(929)	0	61,232	0	0	0	513	06/25/2018	1
31401H	NK 4		03/25/2010	FNMA PASS TH #708794	5.000	36,963	36,963	37,870	37,529	0	(565)	0	(565)	0	36,963	0	0	0	308	06/25/2018	1
31401M	BR 1		03/25/2010	FNMA PASS TH #712048	5.500	13,971	13,971	14,270	14,194	0	(223)	0	(223)	0	13,971	0	0	0	117	07/25/2033	1
31401X	LS 4		03/25/2010	FNMA PASS TH #721337	5.000	1,073,039	1,073,039	1,099,164	1,086,198	0	(13,159)	0	(13,159)	0	1,073,039	0	0	0	8,686	06/25/2018	1
31402C	QM 7		03/25/2010	FNMA PASS TH #725060	6.000	2,282	2,282	2,335	2,337	0	(55)	0	(55)	0	2,282	0	0	0	25	01/25/2034	1
31402D	VH 0		03/25/2010	FNMA PASS TH #726116	5.000	128,960	128,960	132,109	130,648	0	(1,688)	0	(1,688)	0	128,960	0	0	0	1,081	08/25/2018	1
31402J	ER 4		03/25/2010	FNMA PASS TH #730144	5.000	81,887	81,887	81,408	81,489	0	398	0	398	0	81,887	0	0	0	685	07/25/2033	1
31402J	2D 8		03/25/2010	FNMA PASS TH #730772	5.000	72,845	72,845	74,632	73,969	0	(1,124)	0	(1,124)	0	72,845	0	0	0	467	08/25/2018	1
31402N	D5 4		03/25/2010	FNMA PASS TH #733724	5.000	45,601	45,601	46,721	46,246	0	(645)	0	(645)	0	45,601	0	0	0	378	08/25/2018	1
31402Q	LF 6		03/25/2010	FNMA PASS TH #734826	4.500	64,531	64,531	62,192	62,865	0	1,666	0	1,666	0	64,531	0	0	0	474	08/25/2033	1
31403F	Q6 4		03/25/2010	FNMA PASS TH #747577	5.000	238,946	238,946	237,714	237,897	0	1,049	0	1,049	0	238,946	0	0	0	1,798	11/25/2033	1
31403G	RL 8		03/25/2010	FNMA PASS TH #748491	5.000	274,266	274,266	272,844	273,046	0	1,220	0	1,220	0	274,266	0	0	0	2,009	10/25/2033	1
31403L	LR 0		03/25/2010	FNMA PASS TH #751936	5.500	18,742	18,742	19,143	18,955	0	(213)	0	(213)	0	18,742	0	0	0	171	11/25/2023	1
31403N	CD 7		03/25/2010	FNMA PASS TH #753468	4.500	33,517	33,517	33,627	33,551	0	(34)	0	(34)	0	33,517	0	0	0	252	11/25/2018	1
31404B	SY 9		03/25/2010	FNMA PASS TH #763835	5.000	6,972	6,972	6,934	6,940	0	33	0	33	0	6,972	0	0	0	60	01/25/2034	1
31404J	MA 0		03/25/2010	FNMA PASS TH #769953	5.000	199,097	199,097	198,972	198,810	0	286	0	286	0	199,097	0	0	0	1,405	03/25/2034	1
31404J	YQ 2		03/25/2010	FNMA PASS TH #770319	5.000	333,348	333,348	331,395	331,688	0	1,660	0	1,660	0	333,348	0	0	0	2,498	04/25/2034	1
31404N	2P 0		03/25/2010	FNMA PASS TH #773982	5.000	26,859	26,859	26,701	26,729	0	130	0	130	0	26,859	0	0	0	221	03/25/2034	1
31404N	2S 4		03/25/2010	FNMA PASS TH #773985	5.000	135,965	135,965	135,168	135,309	0	656	0	656	0	135,965	0	0	0	1,130	03/25/2034	1
31404W	GW 0		03/25/2010	FNMA PASS TH #780613	5.000	775,812	775,812	741,022	751,755	0	24,058	0	24,058	0	775,812	0	0	0	7,214	05/25/2034	1
31404W	R9 9		03/25/2010	FNMA PASS TH #780912	5.000	109,471	109,471	104,990	106,239	0	3,233	0	3,233	0	109,471	0	0	0	1,193	06/25/2029	1
31406V	2P 0		03/25/2010	FNMA PASS TH #821682	5.000	1,109,679	1,109,679	1,103,540	1,104,355	0	5,324	0	5,324	0	1,109,679	0	0	0	10,028	06/25/2035	1
31407X	A8 4		03/25/2010	FNMA PASS TH #843431	5.000	590,160	590,160	564,525	573,494	0	16,666	0	16,666	0	590,160	0	0	0	4,579	07/25/2035	1
47959*	AA 0		03/15/2010	JOHNSTOWN NONPROFIT HS	7.125	12,138	12,138	12,138	12,138	0	0	0	0	0	12,138	0	0	0	145	06/15/2020	5*
63967C	XZ 0		03/01/2010	NEBRASKA FIN AUTH SFM	5.850	210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	4,802	09/01/2020	1FE
63967C	YA 4		03/01/2010	NEBRASKA FIN AUTH SFM	5.900	315,000	315,000	314,165	314,357	0	643	0	643	0	315,000	0	0	0	7,277	09/01/2024	1FE
64988P	KV 7		03/17/2010	NEW YORK MTG AGY REV H	5.500	9,634,391	9,605,000	9,605,000	9,605,000	0	0	0	0	0	9,605,000	0	29,391	29,391	243,593	04/01/2031	1FE
65888M	P6 2		01/01/2010	NORTH DAKOTA HSG FIN A	5.450	305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	8,311	07/01/2021	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
708792 5Q 5	PENNSYLVANIA HSG FIN A 5.150		02/08/2010	PAID ON PRINCIPAL		675,000	675,000	679,266	679,199	0	(4,199)	0	(4,199)	0	675,000	0	0	0	12,263	10/01/2022	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2010	REDEEMED		23,259	23,259	23,259	23,259	0	0	0	0	0	23,259	0	0	0	282	03/01/2020	1
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2010	PAID ON PRINCIPAL		574,652	574,652	529,387	552,993	0	21,659	0	21,659	0	574,652	0	0	0	5,976	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		03/15/2010	PAID ON PRINCIPAL		1,313,235	1,313,235	1,221,190	1,272,449	0	40,787	0	40,787	0	1,313,235	0	0	0	12,542	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2010	PAID ON PRINCIPAL		147,286	147,286	151,035	148,103	0	(817)	0	(817)	0	147,286	0	0	0	2,115	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2010	PAID ON PRINCIPAL		61,707	61,707	60,277	61,027	0	679	0	679	0	61,707	0	0	0	1,127	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2010	PAID ON PRINCIPAL		109,391	109,391	109,156	109,147	0	244	0	244	0	109,391	0	0	0	1,454	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2010	PAID ON PRINCIPAL		280,622	280,622	266,950	274,031	0	6,591	0	6,591	0	280,622	0	0	0	3,541	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2010	PAID ON PRINCIPAL		493,094	493,094	466,237	480,284	0	12,809	0	12,809	0	493,094	0	0	0	6,205	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		03/15/2010	PAID ON PRINCIPAL		505,027	505,027	468,646	488,900	0	16,127	0	16,127	0	505,027	0	0	0	5,516	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		03/15/2010	PAID ON PRINCIPAL		2,470,405	2,470,405	2,484,301	2,471,934	0	(1,529)	0	(1,529)	0	2,470,405	0	0	0	31,003	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2010	PAID ON PRINCIPAL		743,442	743,442	738,040	739,955	0	3,487	0	3,487	0	743,442	0	0	0	8,764	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		03/15/2010	PAID ON PRINCIPAL		1,091,774	1,091,774	1,100,133	1,092,613	0	(839)	0	(839)	0	1,091,774	0	0	0	12,947	05/15/2032	1
31393H DF 6	FHR 2543 OB CMO 6.000		03/15/2010	PAID ON PRINCIPAL		157,168	157,168	164,830	158,415	0	(1,246)	0	(1,246)	0	157,168	0	0	0	1,573	03/15/2032	1
31393J AR 9	FHR 2549 NB CMO 6.000		03/15/2010	PAID ON PRINCIPAL		468,419	468,419	489,644	470,969	0	(2,551)	0	(2,551)	0	468,419	0	0	0	5,253	03/15/2030	1
31282X A8 4	FHS 146 75 CMO 7.500		03/15/2010	PAID ON PRINCIPAL		23,781	23,781	23,982	23,885	0	(104)	0	(104)	0	23,781	0	0	0	316	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		03/25/2010	PAID ON PRINCIPAL		10,683	10,683	10,844	10,764	0	(81)	0	(81)	0	10,683	0	0	0	143	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		03/25/2010	PAID ON PRINCIPAL		45,660	45,660	39,811	42,780	0	2,879	0	2,879	0	45,660	0	0	0	385	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		03/25/2010	PAID ON PRINCIPAL		689,517	689,517	664,171	676,792	0	12,725	0	12,725	0	689,517	0	0	0	6,846	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		03/25/2010	PAID ON PRINCIPAL		247,187	247,187	235,137	240,835	0	6,351	0	6,351	0	247,187	0	0	0	2,448	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		03/25/2010	PAID ON PRINCIPAL		70,188	70,188	66,756	67,990	0	2,198	0	2,198	0	70,188	0	0	0	683	06/25/2029	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		03/25/2010	PAID ON PRINCIPAL		804,545	804,545	840,498	810,861	0	(6,316)	0	(6,316)	0	804,545	0	0	0	7,404	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		03/25/2010	PAID ON PRINCIPAL		484,405	484,405	507,263	489,527	0	(5,122)	0	(5,122)	0	484,405	0	0	0	4,841	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		03/25/2010	PAID ON PRINCIPAL		619,751	619,751	614,231	615,952	0	3,799	0	3,799	0	619,751	0	0	0	5,774	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		03/25/2010	PAID ON PRINCIPAL		15,889	15,889	16,532	16,961	0	(1,072)	0	(1,072)	0	15,889	0	0	0	164	06/25/2042	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		03/25/2010	PAID ON PRINCIPAL		1,682,542	1,682,542	1,775,082	1,772,018	0	(89,476)	0	(89,476)	0	1,682,542	0	0	0	13,708	05/25/2022	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		03/20/2010	PAID ON PRINCIPAL		99,080	99,080	101,683	99,398	0	(318)	0	(318)	0	99,080	0	0	0	1,072	08/20/2030	1
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		03/20/2010	PAID ON PRINCIPAL		30,594	30,594	29,008	29,508	0	1,086	0	1,086	0	30,594	0	0	0	338	10/20/2030	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		03/20/2010	PAID ON PRINCIPAL		403,247	403,247	367,452	383,124	0	20,123	0	20,123	0	403,247	0	0	0	3,953	08/20/2031	1
38373M EN 6	GNR 2002-53 B (PROJECT) 5.552		03/16/2010	PAID ON PRINCIPAL		136,310	136,310	138,355	137,049	0	(739)	0	(739)	0	136,310	0	0	0	1,264	05/16/2026	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					270,360,238	257,669,336	270,915,018	266,996,731	8,113	(239,592)	0	(231,478)	0	266,765,252	0	3,594,986	3,594,986	4,821,072	XXX	XXX

QE05.12

Bonds - Industrial and Miscellaneous

002819 AB 6	ABBOTT LABS 5.600		03/01/2010	CREDIT SUISSE FIRST BOST..		1,110,160	1,000,000	1,102,920	1,100,921	0	(1,961)	0	(1,961)	0	1,098,960	0	11,200	11,200	14,622	11/30/2017	1FE
023551 AH 7	AMERADA HESS 6.650		01/20/2010	REDEEMED		1,089,680	1,000,000	1,075,190	1,023,577	0	(712)	0	(712)	0	1,022,865	0	66,815	66,815	28,632	08/15/2011	2FE
058498 AL 0	BALL CORP 6.625		01/22/2010	BARCLAYS CAPITAL INC		1,010,000	1,000,000	992,500	990,000	3,391	68	0	3,459	0	993,459	0	16,541	16,541	24,292	03/15/2018	3FE
06050B AA 9	BANK OF AMERICA CORP 3.125		03/02/2010	BARCLAYS CAPITAL INC		5,216,050	5,000,000	4,997,450	4,998,192	0	22	0	22	0	4,998,214	0	217,837	217,837	34,722	06/15/2012	1FE

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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
097014 AK 0	BOEING CAPITAL CORP 3.250		03/02/2010	CREDIT SUISSE FIRST BOST..		1,011,910	1,000,000	997,800	997,846	0	76	0	76	0	997,921	0	13,989	13,989	11,556	10/27/2014	1FE
14912L 4J 7	CATERPILLAR FINANCIAL 1.900		03/10/2010	J P MORGAN CHASE SECURIT		1,003,280	1,000,000	998,810	998,822	0	71	0	71	0	998,894	0	4,386	4,386	4,644	12/17/2012	1FE
165167 BE 6	CHESAPEAKE ENERGY 6.875		02/05/2010	CANTOR FITZGERALD		137,200	140,000	141,750	140,000	681	(38)	0	643	0	140,643	0	(3,443)	(3,443)	5,481	01/15/2016	3FE
17275R AE 2	CISCO SYSTEMS 4.950		02/19/2010	WELLS FARGO SECURITIES...		1,029,640	1,000,000	997,740	997,838	0	69	0	69	0	997,907	0	31,733	31,733	25,988	02/15/2019	1FE
17275R AG 7	CISCO SYSTEMS 2.900		03/01/2010	CITIGROUP GLOBAL MARKETS		1,017,090	1,000,000	997,460	997,499	0	77	0	77	0	997,576	0	19,514	19,514	8,619	11/17/2014	1FE
17314J AG 8	CITIBANK NA 1.875		02/23/2010	BARCLAYS CAPITAL INC		1,013,430	1,000,000	996,990	997,544	0	145	0	145	0	997,689	0	15,741	15,741	4,271	06/04/2012	1FE
17290C AB 2	CITIGROUP INC 1.875		02/22/2010	BAS-MERRILL LYNCH		1,518,465	1,500,000	1,496,085	1,496,900	0	191	0	191	0	1,497,091	0	21,374	21,374	8,438	05/07/2012	1FE
189054 AR 0	CLOROX CO 3.550		03/02/2010	DEUTSCHE BANC		1,011,850	1,000,000	998,300	998,294	0	47	0	47	0	998,341	0	13,509	13,509	11,439	11/01/2015	2FE
20030N AA 9	COMCAST CORP 5.850		01/15/2010	MATURED		1,000,000	1,000,000	1,018,760	1,000,141	0	(141)	0	(141)	0	1,000,000	0	0	0	29,250	01/15/2010	2FE
20825C AT 1	CONOCOPHILLIPS 4.600		02/19/2010	CITIGROUP GLOBAL MARKETS		1,069,160	1,000,000	999,110	999,225	0	(6)	0	(6)	0	999,219	0	69,941	69,941	34,883	01/15/2015	1FE
126650 BH 2	CVS CAREMARK 5.750		03/08/2010	NOMURA SECURITIES INTL		1,073,090	1,000,000	1,035,960	1,030,030	0	(690)	0	(690)	0	1,029,340	0	43,750	43,750	15,972	06/01/2017	2FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		03/11/2010	PAID ON PRINCIPAL		31,789	31,789	26,660	26,741	0	5,047	0	5,047	0	31,789	0	0	0	312	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/11/2010	PAID ON PRINCIPAL		13,916	13,916	13,048	13,058	0	858	0	858	0	13,916	0	0	0	161	01/10/2030	2FE
244199 BC 8	DEERE & CO 4.375		02/23/2010	JEFFERIES & CO INC		1,000,580	1,000,000	994,560	994,590	0	77	0	77	0	994,667	0	5,913	5,913	15,799	10/16/2019	1FE
26138E AL 3	DR PEPPER SNAPPLE 2.350		02/23/2010	WELLS FARGO SECURITIES...		1,004,280	1,000,000	1,004,130	1,004,130	0	(93)	0	(93)	0	1,004,037	0	243	243	4,243	12/21/2012	2FE
26442E AB 6	DUKE ENERGY OHIO 2.100		03/10/2010	WALL STREET ACCESS		2,011,700	2,000,000	1,999,660	1,999,660	0	0	0	0	0	1,999,660	0	12,040	12,040	10,267	06/15/2013	1FE
263534 BY 4	DUPONT EI NEMOUR 3.250		02/24/2010	STIFEL NICOLAUS & CO INC		1,007,370	1,000,000	997,570	997,641	0	56	0	56	0	997,697	0	9,673	9,673	10,111	01/15/2015	1FE
29255W AD 2	ENCORE ACQUISITION 6.250		03/09/2010	TENDERED		2,632,500	2,600,000	2,638,750	2,528,500	86,039	(1,054)	0	84,985	0	2,613,485	0	19,015	19,015	65,451	04/15/2014	4FE
29255W AG 5	ENCORE ACQUISITION 6.000		03/09/2010	TENDERED		2,032,088	2,007,000	1,881,265	1,923,892	0	2,206	0	2,206	0	1,926,099	0	105,989	105,989	78,608	07/15/2015	4FE
36967H AD 9	GENERAL ELECTRIC CAPIT 3.000		03/03/2010	UBS AG		1,036,910	1,000,000	997,130	998,101	0	160	0	160	0	998,261	0	38,649	38,649	7,417	12/09/2011	1FE
36967H AH 0	GENERAL ELECTRIC CAPIT 2.200		02/26/2010	BAS-MERRILL LYNCH		2,044,060	2,000,000	1,998,700	1,999,043	0	48	0	48	0	1,999,091	0	44,969	44,969	10,389	06/08/2012	1FE
36967H AV 9	GENERAL ELECTRIC CAPIT 2.125		02/24/2010	BAS-MERRILL LYNCH		1,013,810	1,000,000	1,012,990	1,012,439	0	(690)	0	(690)	0	1,011,750	0	2,060	2,060	4,132	12/21/2012	1FE
370425 RU 6	GENERAL MOTORS ACCEPTA 7.250		03/02/2010	CITIGROUP GLOBAL MARKETS		1,010,000	1,000,000	849,840	902,883	0	13,873	0	13,873	0	916,756	0	93,244	93,244	36,854	03/02/2011	4FE
38146F AA 9	GOLDMAN SACHS GROUP 3.250		03/12/2010	GOLDMAN SACHS & CO		3,131,200	3,000,000	2,988,360	2,991,761	0	573	0	573	0	2,992,334	0	138,866	138,866	23,788	06/15/2012	1FE
428236 AS 2	HEWLETT-PACKARD CO 5.500		02/26/2010	CITIGROUP GLOBAL MARKETS		1,088,430	1,000,000	1,081,920	1,080,343	0	(1,360)	0	(1,360)	0	1,078,983	0	9,447	9,447	27,806	03/01/2018	1FE
428236 AT 0	HEWLETT-PACKARD CO 6.125		03/08/2010	DEUTSCHE BANC		1,131,600	1,000,000	1,132,190	1,129,274	0	(5,670)	0	(5,670)	0	1,123,605	0	7,995	7,995	32,326	03/01/2014	1FE
459200 GR 6	IBM CORP 2.100		02/23/2010	UBS AG		2,011,640	2,000,000	1,998,380	1,998,433	0	65	0	65	0	1,998,499	0	13,141	13,141	12,833	05/06/2013	1FE
481247 AE 4	JP MORGAN CHASE 2.125		02/25/2010	BARCLAYS CAPITAL INC		4,083,480	4,000,000	3,998,000	3,998,550	0	53	0	53	0	3,998,604	0	84,876	84,876	16,528	06/22/2012	1FE
481247 AM 6	JP MORGAN CHASE 2.125		03/01/2010	CITIGROUP GLOBAL MARKETS		1,016,690	1,000,000	999,050	999,250	0	31	0	31	0	999,281	0	17,409	17,409	4,014	12/26/2012	1FE
501044 BX 8	KROGER CO 8.050		02/01/2010	MATURED		1,000,000	1,000,000	1,123,440	1,002,427	0	(2,427)	0	(2,427)	0	1,000,000	0	0	0	40,250	02/01/2010	2FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		03/19/2010	PAID ON PRINCIPAL		13,755	13,755	13,755	13,755	0	0	0	0	0	13,755	0	0	0	227	06/15/2033	2FE
5252M0 BZ 9	LEHMAN BROTHERS HOLDIN 5.625		03/29/2010	CITIGROUP GLOBAL MARKETS		472,500	2,000,000	250,000	0	250,000	0	0	250,000	0	250,000	0	222,500	222,500	0	01/24/2013	6*

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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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
565849 AG 1	MARATHON OIL 6.500		02/25/2010	KEYBANC CAPITAL MARK		1,929,358	1,720,000	1,932,093	1,932,093	0	(4,508)	0	(4,508)	0	1,927,585	0	1,773	1,773	61,179	02/15/2014	2FE
59018Y UZ 2	MERRILL LYNCH 4.250		02/08/2010	MATURED		1,000,000	1,000,000	970,400	998,436	0	1,564	0	1,564	0	1,000,000	0	0	0	21,250	02/08/2010	1FE
594918 AB 0	MICROSOFT CORP 2.950		02/22/2010	DEUTSCHE BANC		1,018,410	1,000,000	999,020	999,122	0	16	0	16	0	999,137	0	19,273	19,273	6,883	06/01/2014	1FE
615322 AW 4	MONUMENTAL GLOBAL FUND 4.625		03/15/2010	MATURED		1,000,000	1,000,000	968,800	998,010	0	1,990	0	1,990	0	1,000,000	0	0	0	23,125	03/15/2010	1FE
648053 AD 8	NEW PLAN EXCEL REALTY 5.300		02/12/2010	CANTOR FITZGERALD		1,550,000	2,000,000	500,000	500,000	0	0	0	0	0	500,000	0	1,050,000	1,050,000	62,717	01/15/2015	5FE
67461F FS 1	OCCIDENTAL PETROLEUM 4.250		03/15/2010	MATURED		2,000,000	2,000,000	1,918,060	1,994,902	0	5,098	0	5,098	0	2,000,000	0	0	0	42,500	03/15/2010	1FE
69371R J7 2	PACCAR FINANCIAL CORP 1.950		02/19/2010	BAS-MERRILL LYNCH		1,020,265	1,020,000	1,018,294	1,018,313	0	72	0	72	0	1,018,385	0	1,880	1,880	3,757	12/17/2012	1FE
713448 BM 9	PEPSICO INC 3.100		02/22/2010	BARCLAYS CAPITAL INC		1,010,580	1,000,000	1,005,300	1,005,300	0	(125)	0	(125)	0	1,005,176	0	5,405	5,405	3,531	01/15/2015	1FE
713448 BN 7	PEPSICO INC 4.500		03/08/2010	BARCLAYS CAPITAL INC		2,029,160	2,000,000	1,993,300	1,993,300	0	(17)	0	(17)	0	1,993,283	0	35,877	35,877	14,250	01/15/2020	1FE
74005P AX 2	PRAXAIR INC 2.125		03/05/2010	GOLDMAN SACHS & CO.		1,003,610	1,000,000	998,800	998,800	0	58	0	58	0	998,858	0	4,752	4,752	3,306	06/14/2013	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		01/04/2010	PAID ON PRINCIPAL		64,380	64,380	80,658	77,897	0	(13,517)	0	(13,517)	0	64,380	0	0	0	3,013	01/01/2021	1FE
755111 BR 1	RAYTHEON CO 4.400		02/24/2010	BNP PARIBAS		1,000,250	1,000,000	997,550	997,610	0	56	0	56	0	997,666	0	2,584	2,584	12,467	02/15/2020	1FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000		03/08/2010	BAS-MERRILL LYNCH		2,230,360	2,000,000	2,167,690	2,161,518	0	(2,616)	0	(2,616)	0	2,158,902	0	71,458	71,458	63,333	03/01/2019	1FE
797224 AA 0	SAN CLEMENTE 3.585		03/01/2010	PAID ON PRINCIPAL		84,344	84,344	84,344	84,344	0	0	0	0	0	84,344	0	0	0	756	08/27/2021	1FE
812141 AP 4	SEALY MATTRESS (144A) 10.875		03/16/2010	REDEEMED		413,030	401,000	448,619	447,616	901	(1,407)	0	(506)	0	447,110	0	(34,080)	(34,080)	18,291	04/15/2016	3FE
790849 AE 3	ST JUDE MEDICAL 3.750		02/23/2010	WELLS FARGO SECURITIES		1,030,340	1,000,000	998,490	998,623	0	24	0	24	0	998,647	0	31,693	31,693	21,667	07/15/2014	1FE
88732J AV 0	TIME WARNER CABLE 3.500		02/23/2010	CITIGROUP GLOBAL MARKETS		1,000,180	1,000,000	993,530	993,626	0	178	0	178	0	993,803	0	6,377	6,377	7,292	02/01/2015	2FE
88732J AW 8	TIME WARNER CABLE 5.000		03/02/2010	RBC CAPITAL MARKETS		991,340	1,000,000	979,200	979,273	0	274	0	274	0	979,547	0	11,793	11,793	11,667	02/01/2020	2FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/04/2010	PAID ON PRINCIPAL		56,182	56,182	56,182	56,182	0	0	0	0	0	56,182	0	0	0	1,648	07/02/2030	1FE
91324P AH 5	UNITEDHEALTH GROUP INC 4.750		02/08/2010	TENDERED		10,028,332	9,407,000	9,319,233	9,365,658	0	1,355	0	1,355	0	9,367,013	0	661,320	661,320	220,934	02/10/2014	1FE
92343V AV 6	VERIZON COMMUNICATIONS 6.350		02/19/2010	RBC CAPITAL MARKETS		1,098,160	1,000,000	1,029,650	1,028,098	0	(300)	0	(300)	0	1,027,798	0	70,362	70,362	25,224	04/01/2019	1FE
931142 CN 1	WAL-MART STORES 3.000		02/24/2010	GOLDMAN SACHS & CO.		2,043,800	2,000,000	1,990,740	1,992,341	0	296	0	296	0	1,992,637	0	51,163	51,163	35,000	02/03/2014	1FE
94106L AR 0	WASTE MANAGEMENT INC 5.000		02/24/2010	DEUTSCHE BANC		2,137,860	2,000,000	2,125,960	2,125,960	0	(3,693)	0	(3,693)	0	2,122,267	0	15,593	15,593	46,111	03/15/2014	2FE
989701 AM 9	ZIONS BANCORP 5.500		03/05/2010	BROADPOINT CAPITAL		860,000	1,000,000	706,990	706,990	0	0	0	0	0	706,990	0	153,010	153,010	17,417	11/16/2015	2FE
136069 DF 5	CANADIAN IMPERIAL BANK 2.000	A.	02/25/2010	HSBC		5,024,750	5,000,000	4,998,800	4,998,800	0	37	0	37	0	4,998,837	0	25,913	25,913	8,056	02/04/2013	1FE
05565Q BH 0	BP CAPITAL PLC 3.875	F.	03/04/2010	J P MORGAN CHASE SECURIT		1,043,820	1,000,000	1,021,690	1,020,291	0	(640)	0	(640)	0	1,019,651	0	24,169	24,169	19,267	03/10/2015	1FE
05565Q BJ 6	BP CAPITAL PLC 4.750	F.	02/22/2010	NOMURA SECURITIES INTL		2,037,220	2,000,000	1,994,640	1,994,857	0	155	0	155	0	1,995,013	0	42,207	42,207	43,542	03/10/2019	1FE
05565Q BL 1	BP CAPITAL PLC 3.625	F.	02/24/2010	RBC CAPITAL MARKETS		1,039,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	39,250	39,250	11,378	05/08/2014	1FE
20272B AK 0	COMMONWEALTH BANK OF A 2.900	F.	03/03/2010	GOLDMAN SACHS & CO.		1,012,600	1,000,000	997,920	998,008	0	93	0	93	0	998,102	0	14,498	14,498	13,775	09/17/2014	1FE
25244S AF 8	DIAGEO FINANCE 3.250	F.	03/09/2010	RBC CAPITAL MARKETS		1,008,940	1,000,000	995,910	996,032	0	123	0	123	0	996,155	0	12,785	12,785	11,375	01/15/2015	1FE
28264Q R6 3	EKSPORTFINANS 3.000	F.	02/24/2010	ROYAL BANK OF SCOTLAND		3,015,540	3,000,000	2,986,080	2,986,318	0	412	0	412	0	2,986,729	0	28,811	28,811	26,000	11/17/2014	1FE
299808 AB 1	EVEREST REINSURANCE HO 8.750	F.	03/15/2010	MATURED		200,000	200,000	233,702	201,080	0	(1,080)	0	(1,080)	0	200,000	0	0	0	8,750	03/15/2010	1FE
45324Q AB 2	ING BANK (144A) 2.625	F.	03/01/2010	J P MORGAN CHASE SECURIT		1,027,210	1,000,000	997,020	997,871	0	175	0	175	0	998,046	0	29,164	29,164	14,948	02/09/2012	1FE
6325C0 AV 3	NATIONAL AUSTRALIA BAN 3.375	F.	03/05/2010	BAS-MERRILL LYNCH		1,031,090	1,000,000	996,490	996,798	0	99	0	99	0	996,897	0	34,193	34,193	22,688	07/08/2014	1FE
822582 AF 9	SHELL INTERNATIONAL FI 4.000	F.	02/26/2010	WALL STREET ACCESS		1,053,870	1,000,000	1,049,600	1,047,928	0	(1,827)	0	(1,827)	0	1,046,101	0	7,769	7,769	18,000	03/21/2014	1FE

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	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 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)
87019E AC 9	SWEDBANK (144A) 2.800	F	02/26/2010	GOLDMAN SACHS & CO.		2,061,360	2,000,000	1,999,080	1,999,316	0	63	0	63	0	1,999,379	0	61,981	61,981	31,578	02/10/2012	1FE
9612EM AA 7	WESTPAC BANKING CORP (3.250	F	03/09/2010	BAS-MERRILL LYNCH.		2,075,460	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	75,460	75,460	15,528	12/16/2011	1FE
9612EM AL 3	WESTPAC BANKING CORP (1.900	F	02/23/2010	J P MORGAN CHASE SECURIT		1,001,730	1,000,000	999,480	999,482	0	19	0	19	0	999,501	0	2,229	2,229	3,800	12/14/2012	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		03/21/2010	PAID ON PRINCIPAL		447,547	447,547	467,128	445,795	0	1,752	0	1,752	0	447,547	0	0	0	5,048	03/21/2029	1Z*
06051G CF 4	BAFC 2004-2 3A12 CMO 5.500		03/20/2010	PAID ON PRINCIPAL		1,164,497	1,164,497	1,160,221	1,160,921	0	3,576	0	3,576	0	1,164,497	0	0	0	10,415	09/20/2034	1Z*
05946X TD 5	BAFC 2005-2 1A14 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		981,509	981,509	972,666	976,917	0	4,592	0	4,592	0	981,509	0	0	0	8,026	04/25/2035	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.913		01/25/2010	PAID ON PRINCIPAL		18,064	18,064	18,289	17,672	0	392	0	392	0	18,064	0	0	0	59	05/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.913		03/25/2010	PAID ON PRINCIPAL		63,770	63,770	64,565	62,386	0	1,384	0	1,384	0	63,770	0	0	0	612	05/25/2033	1Z*
05948X EB 3	BOAMS 2003-E 2A1 CMO 4.142		03/25/2010	PAID ON PRINCIPAL		40,661	40,661	41,067	40,274	0	387	0	387	0	40,661	0	0	0	342	06/25/2033	1Z*
05948X EB 3	BOAMS 2003-E 2A1 CMO 4.143		01/25/2010	PAID ON PRINCIPAL		17,233	17,233	17,405	17,069	0	164	0	164	0	17,233	0	0	0	59	06/25/2033	1Z*
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		823,554	823,554	832,658	827,148	0	(3,594)	0	(3,594)	0	823,554	0	0	0	6,596	09/25/2018	1Z*
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		569,708	569,708	556,742	560,268	0	9,440	0	9,440	0	569,708	0	0	0	5,121	11/25/2018	1Z*
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		296,803	296,803	290,079	291,902	0	4,901	0	4,901	0	296,803	0	0	0	2,686	12/25/2018	1Z*
161546 EF 9	CFAB 2003-1 2A2 888		02/25/2010	PAID ON PRINCIPAL		9,236	9,236	9,243	8,141	0	1,095	0	1,095	0	9,236	0	0	0	13	11/25/2032	1Z*
161546 EF 9	CFAB 2003-1 2A2 890		01/25/2010	PAID ON PRINCIPAL		5,095	5,095	5,099	4,491	0	604	0	604	0	5,095	0	0	0	4	11/25/2032	1Z*
161546 EF 9	CFAB 2003-1 2A2 906		03/25/2010	PAID ON PRINCIPAL		2,174	2,174	2,176	1,916	0	258	0	258	0	2,174	0	0	0	5	11/25/2032	1Z*
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		45,467	45,467	45,453	45,294	0	173	0	173	0	45,467	0	0	0	288	05/25/2017	1Z*
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		3,135	3,135	3,114	3,117	0	18	0	18	0	3,135	0	0	0	23	11/25/2033	1Z*
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		439,265	439,265	455,681	377,356	76,222	(14,313)	0	61,909	0	439,265	0	0	0	3,527	12/25/2033	1FE
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		1,045,673	1,045,673	1,055,313	1,048,786	0	(3,113)	0	(3,113)	0	1,045,673	0	0	0	9,374	10/25/2019	1Z*
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		426,003	426,003	430,263	427,041	0	(1,039)	0	(1,039)	0	426,003	0	0	0	3,377	08/25/2018	1Z*
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		100,980	100,980	101,374	101,007	0	(28)	0	(28)	0	100,980	0	0	0	711	09/25/2018	1Z*
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		2,054,622	2,054,622	2,007,751	2,029,053	0	25,569	0	25,569	0	2,054,622	0	0	0	14,762	09/25/2033	1Z*
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		978,871	978,871	973,824	974,694	0	4,176	0	4,176	0	978,871	0	0	0	7,846	10/25/2018	1Z*
76110W UX 2	RASC 2003-KS10 AI6 4.540		03/25/2010	PAID ON PRINCIPAL		31,071	31,071	31,066	31,014	0	57	0	57	0	31,071	0	0	0	202	12/25/2033	1Z*
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		1,332,908	1,332,908	1,285,735	1,299,270	0	33,638	0	33,638	0	1,332,908	0	0	0	9,621	12/25/2018	1Z*
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2010	PAID ON PRINCIPAL		11,469	11,469	11,084	11,274	0	195	0	195	0	11,469	0	0	0	118	12/25/2023	1Z*
939335 4J 1	WAMMS 2002-MS5 2A1 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		2,417	2,417	2,443	2,410	0	8	0	8	0	2,417	0	0	0	24	07/25/2017	1Z*
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		8,592	8,592	8,698	8,707	0	(115)	0	(115)	0	8,592	0	0	0	80	01/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.384		03/25/2010	PAID ON PRINCIPAL		2,138	2,138	2,159	1,939	0	199	0	199	0	2,138	0	0	0	13	03/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.475		01/25/2010	PAID ON PRINCIPAL		3,020	3,020	3,050	2,739	0	281	0	281	0	3,020	0	0	0	9	03/25/2033	1Z*
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		2,213,921	2,213,921	2,205,618	2,206,124	0	7,796	0	7,796	0	2,213,921	0	0	0	15,464	10/25/2018	1Z*
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		146,547	146,547	144,349	145,148	0	1,399	0	1,399	0	146,547	0	0	0	1,084	12/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		148,919	148,919	149,385	149,043	0	(124)	0	(124)	0	148,919	0	0	0	1,064	07/25/2018	1Z*
94979W AA 7	WFMSB 2003-G A1 CMO 4.100		03/25/2010	PAID ON PRINCIPAL		516,680	516,680	492,158	495,061	0	21,619	0	21,619	0	516,680	0	0	0	2,515	06/25/2033	1Z*
94980D AB 4	WFMSB 2003-M A2 CMO 4.687		01/25/2010	PAID ON PRINCIPAL		76,809	76,809	74,715	72,776	0	4,034	0	4,034	0	76,809	0	0	0	300	12/25/2033	1Z*

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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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
94980D AB 4	WFMB 2003-M A2 CMO 4.688		03/25/2010	PAID ON PRINCIPAL		176,660	176,660	171,844	167,382	0	9,278	0	9,278	0	176,660	0	0	0	1,621	12/25/2033	1Z*
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		87,372	87,372	86,853	86,970	0	402	0	402	0	87,372	0	0	0	653	12/25/2018	1Z*
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		895,323	895,323	877,067	885,101	0	10,222	0	10,222	0	895,323	0	0	0	8,379	12/25/2033	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.438		02/20/2010	PAID ON PRINCIPAL		64,998	64,998	63,627	63,627	0	1,371	0	1,371	0	64,998	0	0	0	591	10/20/2035	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.452		01/20/2010	PAID ON PRINCIPAL		70,394	70,394	68,909	68,909	0	1,485	0	1,485	0	70,394	0	0	0	320	10/20/2035	1Z*
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		03/25/2010	PAID ON PRINCIPAL		710,300	710,300	711,341	708,954	0	1,346	0	1,346	0	710,300	0	0	0	6,807	01/31/2036	1Z*
36242D KV 4	GSR 2004-12 2A2 CMO 3.554		03/25/2010	PAID ON PRINCIPAL		73,349	73,349	56,935	60,616	0	12,733	0	12,733	0	73,349	0	0	0	531	12/25/2034	1Z*
36242D KV 4	GSR 2004-12 2A2 CMO 3.604		01/25/2010	PAID ON PRINCIPAL		106,993	106,993	83,051	88,420	0	18,573	0	18,573	0	106,993	0	0	0	314	12/25/2034	1Z*
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.289		01/25/2010	PAID ON PRINCIPAL		386,546	386,546	376,459	376,459	0	10,086	0	10,086	0	386,546	0	0	0	1,704	12/25/2035	1Z*
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.290		03/25/2010	PAID ON PRINCIPAL		460,435	460,435	448,421	448,421	0	12,014	0	12,014	0	460,435	0	0	0	5,177	12/25/2035	1Z*
57643L RK 4	MABS 2006-WMC1 A3 408		02/25/2010	PAID ON PRINCIPAL		128,053	128,053	54,037	72,890	0	55,163	0	55,163	0	128,053	0	0	0	86	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 410		01/25/2010	PAID ON PRINCIPAL		223,364	223,364	94,258	127,143	0	96,221	0	96,221	0	223,364	0	0	0	71	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 426		03/25/2010	PAID ON PRINCIPAL		180,252	180,252	76,065	102,603	0	77,649	0	77,649	0	180,252	0	0	0	179	02/25/2036	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .868		02/25/2010	PAID ON PRINCIPAL		7,152	7,152	6,525	2,328	4,197	627	0	4,824	0	7,152	0	0	0	10	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .870		01/25/2010	PAID ON PRINCIPAL		6,335	6,335	5,780	2,062	3,718	555	0	4,273	0	6,335	0	0	0	4	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .886		03/25/2010	PAID ON PRINCIPAL		13,590	13,590	12,399	4,424	7,975	1,191	0	9,166	0	13,590	0	0	0	29	11/25/2033	1Z*
81377N AA 2	SABR 2007-BR3 A2A .298		02/25/2010	PAID ON PRINCIPAL		283,081	283,081	175,510	172,148	0	110,933	0	110,933	0	283,081	0	0	0	140	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A .300		01/25/2010	PAID ON PRINCIPAL		345,146	345,146	213,991	209,892	0	135,254	0	135,254	0	345,146	0	0	0	81	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A .316		03/25/2010	PAID ON PRINCIPAL		246,303	246,303	152,708	149,783	0	96,520	0	96,520	0	246,303	0	0	0	179	04/25/2037	1Z*
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.371		03/25/2010	PAID ON PRINCIPAL		202,365	202,365	199,393	194,479	0	7,886	0	7,886	0	202,365	0	0	0	2,239	08/25/2035	1Z*
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.387		01/25/2010	PAID ON PRINCIPAL		83,194	83,194	81,972	79,952	0	3,242	0	3,242	0	83,194	0	0	0	374	08/25/2035	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.438		03/22/2010	PAID ON PRINCIPAL		118,719	118,719	116,215	116,215	0	2,504	0	2,504	0	118,719	0	0	0	1,618	10/20/2035	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		03/11/2010	PAID ON PRINCIPAL		489,065	489,065	491,536	488,843	0	222	0	222	0	489,065	0	0	0	3,486	03/11/2041	1FE
52108H JS 4	LBUBS 2002-C2 A3 5.386		03/15/2010	PAID ON PRINCIPAL		643,699	643,699	635,954	639,305	0	4,394	0	4,394	0	643,699	0	0	0	6,147	06/15/2026	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		03/15/2010	PAID ON PRINCIPAL		240,764	240,764	276,041	240,884	0	(120)	0	(120)	0	240,764	0	0	0	2,278	03/15/2033	1FE
929766 EA 7	WBCMT 2003-C4 A2 4.566		03/15/2010	PAID ON PRINCIPAL		12,358	12,358	12,549	12,411	0	(53)	0	(53)	0	12,358	0	0	0	98	04/15/2035	1FE
91530G AC 6	UPFCA 2006-A A3 (MBIAS) 5.490		03/15/2010	PAID ON PRINCIPAL		1,146,603	1,146,603	1,122,584	1,133,425	0	13,178	0	13,178	0	1,146,603	0	0	0	11,765	05/15/2012	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					128,762,854	127,690,135	123,992,130	123,622,489	433,123	779,664	0	1,212,787	0	124,835,277	0	3,927,577	3,927,577	1,804,594	XXX	XXX

QE05.16

Bonds - Hybrid Securities

87019X AA 1	SWEDBANK (144A) 9.000	F...	03/17/2010	REDEEMED		4,000,000	4,000,000	1,320,000	1,320,000	0	0	0	0	0	1,320,000	0	2,680,000	2,680,000	180,000	12/29/2049	3FE
4899999.	Total - Bonds - Hybrid Securities					4,000,000	4,000,000	1,320,000	1,320,000	0	0	0	0	0	1,320,000	0	2,680,000	2,680,000	180,000	XXX	XXX
8399997.	Total - Bonds - Part 4					825,040,646	801,197,229	821,377,734	813,025,371	441,236	(572,360)	0	(131,124)	0	812,894,248	0	12,146,399	12,146,399	12,087,925	XXX	XXX
8399999.	Total - Bonds					825,040,646	801,197,229	821,377,734	813,025,371	441,236	(572,360)	0	(131,124)	0	812,894,248	0	12,146,399	12,146,399	12,087,925	XXX	XXX

Common Stocks - Industrial and Miscellaneous

125581 80 1	CIT GROUP INC		03/08/2010	DIRECT		0.960	0	XXX	27	27	0	0	0	0	27	0	(27)	(27)	0	XXX	U
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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
975529 10 8	WINSTAR RESOURCES LTD.....	C..	02/18/2010	SMITH BARNEY.....	178,203,000	519,342	XXX	506,529	526,472	(19,943)	0	0	(19,943)	0	506,529	6,807	6,006	12,813	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					519,342	XXX	506,556	526,499	(19,943)	0	0	(19,943)	0	506,556	6,807	5,979	12,786	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
87233# 10 2	TCS EUROPEAN INVESTMENTS INC.....	.....	01/04/2010	MERGER.....	1,000,000	99,710,147	XXX	100,000,001	99,710,147	289,854	0	0	289,854	0	100,000,001	0	(289,854)	(289,854)	0	XXX	J
89438@ 10 3	TRAVELERS PC FUND INVESTMENTS IN	.....	01/04/2010	MERGER.....	1,000,000	375,393,706	XXX	234,920,425	375,393,706	(140,473,281)	0	0	(140,473,281)	0	234,920,425	0	140,473,281	140,473,281	0	XXX	J
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					475,103,853	XXX	334,920,426	475,103,853	(140,183,427)	0	0	(140,183,427)	0	334,920,426	0	140,183,427	140,183,427	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					475,623,195	XXX	335,426,982	475,630,352	(140,203,370)	0	0	(140,203,370)	0	335,426,982	6,807	140,189,406	140,196,213	0	XXX	XXX
9799999.	Total - Common Stocks.....					475,623,195	XXX	335,426,982	475,630,352	(140,203,370)	0	0	(140,203,370)	0	335,426,982	6,807	140,189,406	140,196,213	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					475,623,195	XXX	335,426,982	475,630,352	(140,203,370)	0	0	(140,203,370)	0	335,426,982	6,807	140,189,406	140,196,213	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,300,663,841	XXX	1,156,804,716	1,288,655,723	(139,762,134)	(572,360)	0	(140,334,494)	0	1,148,321,230	6,807	152,335,805	152,342,612	12,087,925	XXX	XXX

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

QE05.17

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

QE06

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0	

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Book/ Adjusted Carrying Value	Change in Variation Margin				18 Potential Exposure	19 Hedge Effectiveness at Inception and at Quarter-end (a)
													14 Cumulative	15 Gain (Loss) Recognized in Current Year	16 Gain (Loss) Used to Adjust Basis of Hedged Item	17 Deferred		
Short Futures																		
Hedging Other																		
FVM0.....	(70)	(70,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.06/01/2010	CBT.....	.02/25/2010	.116	.115	(48,672)	48,672	0	0	48,672	(56,000)	0001.....
TYM0.....	(903)	(903,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.06/01/2010	CBT.....	.02/25/2010	.117	.116	(649,031)	649,031	0	0	649,031	(993,300)	0001.....
USM0.....	(27)	(27,000)	US 30-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.06/01/2010	CBT.....	.02/25/2010	.117	.116	(14,344)	14,344	0	0	14,344	(51,300)	0001.....
1349999. Total-Short Futures-Hedging Other.....												(712,047)	712,047	0	0	712,047	(1,100,600)	XXX.....
1389999. Total-Short Futures.....												(712,047)	712,047	0	0	712,047	(1,100,600)	XXX.....
1409999. Total-Hedging Other.....												(712,047)	712,047	0	0	712,047	(1,100,600)	XXX.....
1449999. TOTAL.....												(712,047)	712,047	0	0	712,047	(1,100,600)	XXX.....

QE07

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	Reduces bond portfolio duration

Broker Name	Net Cash Deposits
Brokers	
UBS.....	0
Total Net Cash Deposits.....	0

SCHEDULE DB - PART D

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value		7 Exposure Net of Collateral	Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0		8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral			
Exchange Traded Derivatives												
0199999. Exchange Traded	XXX	XXX	XXX	0	(712,047)	0	0	0	0	0	(1,100,600)	0
0899999. Totals				0	(712,047)	0	0	0	0	0	(1,100,600)	0

QE08

Statement for March 31, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

Bank of America, N.A..... Hartford,CT.....	.....	.....0.350	.....(23)	.....0	.....(1,023,460)	.....(899,562)	.....(1,131,401)	XXX..
Citibank, N.A..... New Castle,DE.....	.....	.....0.000	.....0	.....0	.....(35,669)	.....(99,751)	.....(239,578)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....	.....	.....0.000	.....0	.....0	.....19,804	.....55,028	.....40,521	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(23)	.....0	.....(1,039,324)	.....(944,285)	.....(1,330,457)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(23)	.....0	.....(1,039,324)	.....(944,285)	.....(1,330,457)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....255	.....171	.....500	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(23)	.....0	.....(1,039,069)	.....(944,114)	.....(1,329,957)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE10



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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(28,433)	0	0	6,698
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	277,501	47	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	(2,816)	0	0	144
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(398)	0	0	20
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(8,218)	0	0	420
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(39,865)	277,501	47	7,282

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	94	0	0	15
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	2,055	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(18,769)	0	0	4,421
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	(371,940)	0	0	19,005
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(10,195)	0	0	521
23. Michigan.....MI	0	0	0	0	(178,679)	0	0	9,130
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	(210,484)	0	0	10,755
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	8	0	0	8
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(328,427)	0	0	16,792
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	(21,509)	0	0	1,099
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(12,600)	0	0	644
39. Pennsylvania.....PA	0	0	0	0	(32,324)	0	0	1,652
40. Rhode Island.....RI	0	0	0	0	(600)	0	0	31
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	(2,584)	0	0	132
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	151,080
48. Washington.....WA	0	0	0	0	(5,681)	0	0	354
49. West Virginia.....WV	0	0	0	0	(176,306)	0	0	9,008
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(1,367,941)	0	0	224,648

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(33,583)	0	0	7,911
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(9,005)	0	0	460
23. Michigan.....MI	0	0	0	0	(324)	0	0	17
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(160,564)	0	0	8,209
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	(131)	0	0	7
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(203,607)	0	0	16,604

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0.3	0.1	0.1	0.2
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(1,526)	0	0	78
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(849)	0	0	43
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(2,372)	0.1	0.1	123

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