



QUARTERLY STATEMENT
AS OF MARCH 31, 2010
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25658 Employer's ID Number 06-0566050
(Current Period) (Prior Period)

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

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

Statutory Home Office: One Tower Square, Hartford, CT 06183
Main Administrative Office: One Tower Square, Hartford, CT 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT 06183 (860) 277-0111
Internet Website Address: www.travelers.com
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 11 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, William Allen Bloom, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., William Patrick Hannon, Samuel Gersten Liss, Maria Olivo, Doreen Spadorcia, Kenneth Franklin Spence, III, Gregory Cheshire Toczydowski, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjerven, and Smitesh Davé.

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Signatures of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (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 [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

# THE TRAVELERS INDEMNITY COMPANY

## 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.....	13,024,525,558	0	13,024,525,558	13,404,390,294
2. Stocks:				
2.1 Preferred stocks.....	92,892,525	0	92,892,525	94,112,400
2.2 Common stocks.....	3,710,846,100	36,225,744	3,674,620,356	3,683,222,593
3. Mortgage loans on real estate:				
3.1 First liens.....	34,873,962	0	34,873,962	35,264,403
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	184,972,877	0	184,972,877	186,307,188
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 (\$.....(477,723,227)), cash equivalents (\$.....0) and short-term investments (\$.....153,351,336).....	(324,371,891)	0	(324,371,891)	128,041,593
6. Contract loans (including \$.....0 premium notes).....	1,690,597	1,690,597	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	732,899,521	67,787,708	665,111,814	618,749,825
9. Receivables for securities.....	53,443,988	0	53,443,988	5
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	17,511,773,238	105,704,048	17,406,069,189	18,150,088,302
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	162,618,133	0	162,618,133	163,890,892
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	236,238,235	43,022,697	193,215,537	215,657,500
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(4,062,621) earned but unbilled premiums).....	886,791,754	6,362,222	880,429,531	834,645,078
14.3 Accrued retrospective premiums.....	48,797,595	472,905	48,324,690	112,602,614
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	763,433,331	0	763,433,331	622,189,717
15.2 Funds held by or deposited with reinsured companies.....	4,730,692	0	4,730,692	5,012,578
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	21,580,009
17.2 Net deferred tax asset.....	798,203,480	415,410,574	382,792,906	416,941,179
18. Guaranty funds receivable or on deposit.....	5,852,618	0	5,852,618	7,450,638
19. Electronic data processing equipment and software.....	36,429,534	0	36,429,534	38,017,532
20. Furniture and equipment, including health care delivery assets (\$.....0).....	293,699,230	293,699,230	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.....	0	0	0	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	1,531,681,179	624,758,445	906,922,734	662,127,764
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	22,280,249,019	1,489,430,121	20,790,818,897	21,250,203,802
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	22,280,249,019	1,489,430,121	20,790,818,897	21,250,203,802

### 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.....	501,376,833	0	501,376,833	307,921,726
2402. COLI supplemental benefits trust.....	120,566,109	0	120,566,109	119,312,733
2403. Suspense, undistributed payments.....	120,240,609	0	120,240,609	75,348,520
2498. Summary of remaining write-ins for Line 24 from overflow page.....	789,497,628	624,758,445	164,739,184	159,544,785
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	1,531,681,179	624,758,445	906,922,734	662,127,764

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....470,748,451).....	6,901,427,524	6,890,771,196
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,622,797	5,971,478
3. Loss adjustment expenses.....	1,576,181,666	1,617,891,069
4. Commissions payable, contingent commissions and other similar charges.....	64,320,783	123,869,842
5. Other expenses (excluding taxes, licenses and fees).....	57,933,700	119,040,883
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	105,943,924	96,034,858
7.1 Current federal and foreign income taxes (including \$....18,571,071 on realized capital gains (losses)).....	26,578,543	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....6,969,206,243 and including warranty reserves of \$.....0).....	1,880,127,540	1,866,204,658
10. Advance premium.....	85,390,677	66,664,066
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,009,106	8,611,333
12. Ceded reinsurance premiums payable (net of ceding commissions).....	126,046,891	118,022,184
13. Funds held by company under reinsurance treaties.....	202,632,071	145,525,632
14. Amounts withheld or retained by company for account of others.....	1,048,903,305	1,031,424,679
15. Remittances and items not allocated.....	158,063,631	144,716,577
16. Provision for reinsurance.....	173,164,741	173,164,741
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.....	604,507,271	372,341,427
20. Derivatives.....	0	0
21. Payable for securities.....	70,236,186	16,356,528
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.....	23,153,190	80,953,773
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	13,115,243,547	12,877,564,926
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	13,115,243,547	12,877,564,926
28. Aggregate write-ins for special surplus funds.....	142,868,903	160,743,128
29. Common capital stock.....	10,790,700	10,790,700
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.....	4,299,812,250	4,299,812,250
34. Unassigned funds (surplus).....	3,222,103,498	3,901,292,799
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).....	7,675,575,351	8,372,638,876
37. Totals.....	20,790,818,897	21,250,203,802

## DETAILS OF WRITE-INS

2401. Escheat liability.....	63,781,677	60,791,089
2402. Undistributed salaries.....	585,462	(128,847)
2403. Retroactive reinsurance reserve assumed.....	539,454	541,586
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(41,753,403)	19,749,944
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	23,153,190	80,953,773
2801. Special surplus for deferred taxes.....	109,041,803	126,144,495
2802. Special surplus from retroactive reinsurance.....	33,827,100	34,598,633
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).....	142,868,903	160,743,128
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

**THE TRAVELERS INDEMNITY COMPANY  
STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....383,009,253).....	377,159,238	406,465,604	1,565,582,252
1.2 Assumed..... (written \$....4,537,470,361).....	4,421,385,004	4,520,453,257	18,210,024,454
1.3 Ceded..... (written \$....3,871,324,078).....	3,767,126,135	3,876,678,378	15,545,619,091
1.4 Net..... (written \$....1,049,155,536).....	1,031,418,107	1,050,240,483	4,229,987,615
DEDUCTIONS:			
2. Losses incurred (current accident year \$....597,402,125):			
2.1 Direct.....	229,129,317	316,194,568	655,667,975
2.2 Assumed.....	2,236,315,610	2,083,394,267	8,190,383,223
2.3 Ceded.....	1,922,477,454	1,877,134,986	6,899,419,128
2.4 Net.....	542,967,473	522,453,848	1,946,632,070
3. Loss adjustment expenses incurred.....	102,672,174	119,802,551	517,204,286
4. Other underwriting expenses incurred.....	330,990,994	282,124,824	1,349,634,269
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	976,630,641	924,381,223	3,813,470,625
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	54,787,466	125,859,260	416,516,989
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	159,099,674	173,520,455	1,024,388,851
10. Net realized capital gains (losses) less capital gains tax of \$....232,840.....	10,617,653	(66,019,161)	(40,750,923)
11. Net investment gain (loss) (Lines 9 + 10).....	169,717,327	107,501,294	983,637,928
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....9,806,660 amount charged off \$....13,471,149).....	(3,664,489)	(3,898,206)	(14,194,235)
13. Finance and service charges not included in premiums.....	5,517,122	5,562,112	21,941,338
14. Aggregate write-ins for miscellaneous income.....	6,214,205	1,988,841	30,822,657
15. Total other income (Lines 12 through 14).....	8,066,838	3,652,746	38,569,760
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	232,571,631	237,013,301	1,438,724,677
17. Dividends to policyholders.....	1,262,619	1,194,517	4,071,303
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).....	231,309,011	235,818,784	1,434,653,374
19. Federal and foreign income taxes incurred.....	24,643,035	52,691,781	234,195,662
20. Net income (Line 18 minus Line 19) (to Line 22).....	206,665,976	183,127,003	1,200,457,712
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	8,372,638,876	7,962,244,098	7,962,244,098
22. Net income (from Line 20).....	206,665,976	183,127,003	1,200,457,712
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(3,008,924).....	131,546,908	48,538,736	184,414,239
25. Change in net unrealized foreign exchange capital gain (loss).....	(590,648)	(577,085)	730,455
26. Change in net deferred income tax.....	(22,288,193)	(28,175,368)	(47,525,957)
27. Change in nonadmitted assets.....	(45,294,876)	48,282,970	98,420,425
28. Change in provision for reinsurance.....	0	0	58,876,476
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	38,876,933
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	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(950,000,000)	(500,000,000)	(1,250,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(17,102,692)	0	126,144,495
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(697,063,524)	(248,803,743)	410,394,778
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,675,575,351	7,713,440,354	8,372,638,876
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	5,028,787	2,832,354	17,662,959
1402. Change in COLI cash values.....	1,253,376	(340,040)	16,625,141
1403. Retroactive reinsurance gain/loss.....	28,312	(376,282)	(2,629,415)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(96,270)	(127,191)	(836,029)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	6,214,205	1,988,841	30,822,657
3701. Change in special surplus from deferred taxes.....	(17,102,692)	0	126,144,495
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).....	(17,102,692)	0	126,144,495

# THE TRAVELERS INDEMNITY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,113,050,710	1,082,197,741	4,250,086,255
2. Net investment income.....	168,662,024	181,506,328	1,089,567,167
3. Miscellaneous income.....	8,066,838	3,652,746	38,569,760
4. Total (Lines 1 through 3).....	1,289,779,572	1,267,356,816	5,378,223,182
5. Benefit and loss related payments.....	677,621,555	576,249,432	1,921,285,509
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.....	576,010,118	525,421,404	1,894,932,848
8. Dividends paid to policyholders.....	864,847	602,911	3,788,587
9. Federal and foreign income taxes paid (recovered) net of \$.... (14,887,748) tax on capital gains (losses).....	(23,282,677)	2,412,183	234,741,548
10. Total (Lines 5 through 9).....	1,231,213,842	1,104,685,930	4,054,748,493
11. Net cash from operations (Line 4 minus Line 10).....	58,565,729	162,670,886	1,323,474,689
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	765,289,790	541,962,143	1,750,194,975
12.2 Stocks.....	118,487,177	39,227,460	75,003,555
12.3 Mortgage loans.....	390,441	368,052	1,505,377
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	36,290,179	13,166,470	76,919,726
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	11,467	(115,554)	(115,554)
12.7 Miscellaneous proceeds.....	53,879,658	127,313,843	109,697,883
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	974,348,712	721,922,415	2,013,205,963
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	372,877,327	192,627,462	1,947,613,152
13.2 Stocks.....	6,818,928	212,959	63,366,610
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	150,657	4,000,928	12,116,200
13.5 Other invested assets.....	119,122,532	30,755,360	94,895,532
13.6 Miscellaneous applications.....	53,443,983	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	552,413,427	227,596,709	2,117,991,494
14. Net increase (decrease) in contract loans and premium notes.....	173,043	1,531,864	(615,177)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	421,762,242	492,793,842	(104,170,354)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	950,000,000	500,000,000	1,250,000,000
16.6 Other cash provided (applied).....	17,258,544	(314,853,190)	44,159,080
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(932,741,456)	(814,853,190)	(1,205,840,920)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(452,413,485)	(159,388,463)	13,463,415
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	128,041,593	114,578,178	114,578,178
19.2 End of period (Line 18 plus Line 19.1).....	(324,371,891)	(44,810,284)	128,041,593
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Stock converted to bonds.....	0	23,093,301	23,895,961
20.0002 Exchange of stock.....	508,998	0	7,555,042
20.0003 Stock distributions from limited partnerships.....	445,867	212,959	2,734,970

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

## A. Accounting Practices:

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

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

No significant change.

## C. Accounting Policy:

No significant change.

**Note 2 - Accounting Changes and Corrections of Errors**

No material change.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

**Note 5 - Investments**

## A. Mortgage Loans:

No significant change.

## B. Debt Restructuring:

No significant change.

## C. Reverse Mortgages:

No significant change.

## D. Loan-Backed Securities

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

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

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

In the quarter ending March 31, 2010, the Company changed from the retrospective to prospective method for valuing the following security:

CUSIP  
466247YK3

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	\$407,243,145	\$30,648,727	\$371,849,608	\$304,770,574

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:

<u>Cusip</u>	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
126378BB3	\$20,168,922	\$19,901,291	\$ 267,631	\$ 19,901,291	\$ 17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009

**NOTES TO FINANCIAL STATEMENTS**

46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,537,049	21,336	12,534,049	11,789,157	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	Less than 12 months		12 months or longer		Total	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ -	\$ -	\$ 17,904,665	\$ 82,272	\$ 17,904,665	\$ 82,272
Structured securities	4,824,476	288	574,525,569	67,117,923	579,350,045	67,118,211

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**

On January 1, 2010 the Company purchased TPC UK Investments LLC, from its affiliate TPC Investments Inc. at a cost of \$63 million.

Effective January 1, 2010, in accordance with the "Agreement And Plan of Merger" dated December 9, 2009, TINDY RE 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 purchased long-term bonds valued at \$168.7 million from its affiliate, Travelers Casualty and Surety Company. See Schedule D - Part 3 for additional details.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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 \$450 million on March 15, 2010, and \$500 million on March 22, 2010, to its parent company, Travelers Insurance Group Holdings Inc. Due to the timing of these dividends, the first \$450,457,000 are deemed ordinary and the remaining \$499,543,000 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.

### **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 - Changes 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 \$79,980,000, 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.



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## NOTES TO FINANCIAL STATEMENTS

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**Note 26 – Structured Settlements**

No significant change.

**Note 27 – Health Care Receivables**

No significant change.

**Note 28 – Participating Policies**

No significant change.

**Note 29 – Premium Deficiency Reserves**

No significant change.

**Note 30 – High Deductibles**

No significant change.

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

No significant change.

**Note 32 – Asbestos/Environmental Reserves**

No significant change.

**Note 33 – Subscriber Savings Accounts**

No significant change.

**Note 34 – Multiple Peril Crop Insurance**

No significant change.

**Note 35 - Financial Guaranty Insurance**

No significant change.

**THE TRAVELERS INDEMNITY COMPANY**  
**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

**THE TRAVELERS INDEMNITY COMPANY**  
**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 [ ] No [X]

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

**INVESTMENT**

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

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

\_\_\_\_\_

\_\_\_\_\_

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....3,690,540,886	\$ .....3,680,631,101
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....169,331,683	\$ .....238,973,495
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,859,872,569	\$ .....3,919,604,596
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

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

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

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

\_\_\_\_\_

\_\_\_\_\_

**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 32.6 %  
 5.2 A&H cost containment percent (12.6)%  
 5.3 A&H expense percent excluding cost containment expenses (0.8)%

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)
<b>U.S. Insurers</b>				
10829.....	06-1481194.....	HARBOR POINT REINSURANCE US INC.....	CT.....	YES.....
10574.....	00-0000000.....	COLONNADE VERMONT INSURANCE COMPANY.....	VT.....	NO.....
<b>All Other Insurers</b>				
00000.....	AA-1120103.....	LLOYDS SYNDICATE 1967.....	UNITED KINGDOM.....	YES.....

**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	8,541,264	6,887,764	2,647,989	1,215,304	59,180,733	63,010,410
2. Alaska.....AK	L	488,357	472,901	106,917	78,284	4,900,488	6,252,386
3. Arizona.....AZ	L	9,976,243	6,636,068	2,014,572	1,960,620	56,137,089	57,721,241
4. Arkansas.....AR	L	5,017,757	6,615,052	1,757,192	2,479,097	80,702,325	87,994,569
5. California.....CA	Q	112,215	214,789	1,907,699	5,470,880	100,673,211	107,172,442
6. Colorado.....CO	L	8,804,240	12,000,463	6,565,464	6,480,349	91,536,983	94,437,964
7. Connecticut.....CT	L	6,607,393	6,699,283	6,474,467	12,691,007	149,042,931	165,973,307
8. Delaware.....DE	L	1,355,290	1,744,017	1,102,083	930,047	37,232,478	42,049,194
9. District of Columbia.....DC	L	4,849,571	4,618,292	1,053,299	1,350,095	50,128,250	56,540,043
10. Florida.....FL	L	12,524,650	9,674,026	8,079,165	8,571,294	316,884,268	339,732,378
11. Georgia.....GA	L	18,060,085	11,690,802	5,659,685	8,239,839	74,338,991	77,288,093
12. Hawaii.....HI	L	2,527,339	3,334,108	1,937,485	241,269	25,313,880	24,716,812
13. Idaho.....ID	L	2,032,894	2,585,453	438,231	1,020,514	12,411,634	12,056,507
14. Illinois.....IL	L	15,154,013	12,463,611	13,081,881	17,350,529	248,167,019	288,874,069
15. Indiana.....IN	L	9,449,802	8,074,544	3,137,992	5,294,673	48,396,892	47,996,726
16. Iowa.....IA	L	2,278,936	2,625,911	3,761,208	4,808,606	54,362,146	54,755,392
17. Kansas.....KS	L	2,086,636	11,271,445	7,156,945	4,140,638	89,807,773	76,200,438
18. Kentucky.....KY	L	4,244,717	4,612,770	3,905,255	2,724,318	92,159,525	96,361,597
19. Louisiana.....LA	L	4,557,349	3,347,373	2,917,021	5,655,119	68,003,532	73,482,513
20. Maine.....ME	L	1,448,146	943,844	252,807	481,129	23,676,897	27,399,306
21. Maryland.....MD	L	13,659,549	11,347,429	8,837,214	4,390,005	78,440,101	78,103,948
22. Massachusetts.....MA	L	31,082,117	30,097,477	10,323,789	16,543,166	240,240,072	273,810,547
23. Michigan.....MI	L	9,305,488	7,713,032	4,040,601	10,285,551	115,746,861	131,592,811
24. Minnesota.....MN	L	5,458,946	6,823,910	1,664,012	2,064,688	84,330,012	90,981,789
25. Mississippi.....MS	L	7,005,933	7,212,206	2,394,135	3,447,004	63,498,754	66,236,136
26. Missouri.....MO	L	10,559,871	9,069,991	4,250,467	6,700,130	85,212,894	83,147,481
27. Montana.....MT	L	2,160,982	2,065,934	1,801,665	2,064,587	17,670,611	23,805,159
28. Nebraska.....NE	L	7,639,064	8,315,222	6,011,499	3,213,830	58,411,960	57,231,500
29. Nevada.....NV	L	2,642,346	3,654,675	2,138,248	1,587,784	32,734,561	40,535,715
30. New Hampshire.....NH	L	3,670,911	4,184,108	1,226,756	1,377,951	39,060,534	39,025,209
31. New Jersey.....NJ	L	21,032,094	23,047,832	13,621,761	12,684,606	389,486,961	422,176,777
32. New Mexico.....NM	L	1,893,554	2,682,577	3,694,722	1,265,753	15,699,559	20,314,620
33. New York.....NY	L	16,143,871	34,441,729	27,901,422	42,237,313	646,298,973	711,644,456
34. North Carolina.....NC	L	18,265,554	15,732,869	7,923,785	9,338,325	136,075,468	153,799,177
35. North Dakota.....ND	L	761,717	512,682	1,099,022	64,311	1,749,793	1,688,837
36. Ohio.....OH	L	8,901,509	8,580,526	2,822,897	9,653,824	79,736,958	97,111,809
37. Oklahoma.....OK	L	5,401,751	5,541,088	7,604,026	4,787,912	39,162,434	38,706,471
38. Oregon.....OR	L	4,805,166	3,301,406	2,574,172	1,246,183	25,983,749	26,174,111
39. Pennsylvania.....PA	L	25,709,942	23,390,132	10,317,943	11,905,880	293,074,352	309,407,944
40. Rhode Island.....RI	L	1,570,289	1,642,097	1,964,151	554,906	44,053,072	27,559,116
41. South Carolina.....SC	L	3,618,275	5,009,465	1,184,054	1,129,842	45,567,308	49,097,155
42. South Dakota.....SD	L	1,471,366	1,297,884	181,075	432,363	13,427,378	14,436,036
43. Tennessee.....TN	L	4,362,508	13,310,052	9,244,804	3,738,120	159,544,942	149,307,294
44. Texas.....TX	L	17,767,356	20,170,647	4,335,471	23,740,440	359,080,596	379,265,227
45. Utah.....UT	L	3,066,427	3,868,542	483,164	914,293	13,843,920	15,866,017
46. Vermont.....VT	L	1,886,116	1,267,812	519,344	926,330	26,316,066	29,174,839
47. Virginia.....VA	L	16,103,461	12,295,600	8,464,070	7,782,670	144,782,117	146,216,315
48. Washington.....WA	L	6,370,804	5,860,996	2,405,832	3,248,810	35,512,109	40,667,478
49. West Virginia.....WV	L	2,852,439	2,421,426	4,384,332	385,659	51,972,227	52,272,695
50. Wisconsin.....WI	L	5,516,323	6,381,629	861,912	(1,526,330)	46,360,754	52,435,247
51. Wyoming.....WY	L	1,079,010	1,009,852	174,541	1,385,390	3,350,000	3,732,784
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	44,753	24,391	0	(8,550)	0	0
54. Puerto Rico.....PR	L	73,430	232,535	18,120	47,355	326,014	52,764
55. US Virgin Islands.....VI	L	4,726	5,263	0	0	38,601	48,248
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	1,004,710	604,488	(425,724)	19,037	2,952,433	5,126,374
59. Totals.....	(a).....53	383,009,253	399,630,019	228,000,637	278,812,747	5,072,799,193	5,430,767,473

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	1,004,710	604,488	(425,724)	19,037	2,952,433	5,126,374
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	1,004,710	604,488	(425,724)	19,037	2,952,433	5,126,374

(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**

# THE TRAVELERS INDEMNITY COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	39,036,860	39,377,589	100.9	26.6
2. Allied lines.....	29,945,620	29,843,323	99.7	70.3
3. Farmowners multiple peril.....	6,774,156	3,783,833	55.9	69.3
4. Homeowners multiple peril.....	13,757,723	23,122,570	168.1	(1.1)
5. Commercial multiple peril.....	63,174,014	30,981,784	49.0	285.2
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,393	(3,490,977)	(145,893.3)	17,874.7
9. Inland marine.....	8,228,361	(955,949)	(11.6)	82.1
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	758,301	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(308,044)	0.0	0.0
12. Earthquake.....	7,552,488	2,897,818	38.4	46.7
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	118,757	(398,919)	(335.9)	45.0
16. Workers' compensation.....	90,634,613	78,823,386	87.0	64.3
17.1. Other liability-occurrence.....	59,893,268	19,927,153	33.3	27.2
17.2. Other liability-claims made.....	1,409,864	1,238,091	87.8	1,050,590.5
17.3. Excess workers' compensation.....	13,595	7,396	54.4	0.0
18.1. Products liability-occurrence.....	2,130,044	(371,732)	(17.5)	(7.2)
18.2. Products liability-claims made.....	62,307	7,930	12.7	427.8
19.1, 19.2. Private passenger auto liability.....	8,913,926	1,409,923	15.8	45.4
19.3, 19.4. Commercial auto liability.....	28,564,366	9,328,893	32.7	35.2
21. Auto physical damage.....	13,031,124	(3,973,585)	(30.5)	41.7
22. Aircraft (all perils).....	0	(1,548)	0.0	0.0
23. Fidelity.....	7,585	639,178	8,427.1	(925,651.8)
24. Surety.....	407,447	2,609,541	640.5	96.6
26. Burglary and theft.....	1,196	(6,789,981)	(567,501.1)	(1,615.0)
27. Boiler and machinery.....	3,499,364	728,648	20.8	27.1
28. Credit.....	167	(1,378)	(825.5)	(712.5)
29. International.....	0	(64,178)	0.0	0.0
30. Warranty.....	0	252	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.....	377,159,238	229,129,317	60.8	77.8

### DETAILS OF WRITE-INS

3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	29,617,245	29,617,245	33,517,089
2. Allied lines.....	31,694,233	31,694,233	23,565,978
3. Farmowners multiple peril.....	7,241,497	7,241,497	6,903,044
4. Homeowners multiple peril.....	10,331,614	10,331,614	11,541,509
5. Commercial multiple peril.....	69,215,812	69,215,812	69,031,678
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	2,100	2,100	2,863
9. Inland marine.....	3,045,584	3,045,584	7,679,402
10. Financial guaranty.....	0	0	23,718
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	8,748,334	8,748,334	5,704,024
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.....	102,002,966	102,002,966	107,275,459
17.1. Other liability-occurrence.....	64,035,156	64,035,156	77,051,742
17.2. Other liability-claims made.....	1,269,544	1,269,544	(2,918)
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	2,785,803	2,785,803	3,167,437
18.2. Products liability-claims made.....	74,033	74,033	(26)
19.1, 19.2. Private passenger auto liability.....	8,549,128	8,549,128	10,901,738
19.3, 19.4. Commercial auto liability.....	28,379,492	28,379,492	26,800,917
21. Auto physical damage.....	12,641,580	12,641,580	13,440,203
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	3,566	3,566	6,390
24. Surety.....	210,475	210,475	494,270
26. Burglary and theft.....	386	386	1,685
27. Boiler and machinery.....	3,160,568	3,160,568	2,523,623
28. Credit.....	137	137	193
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.....	383,009,253	383,009,253	399,630,019

### 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.....	2,351,939	3,409,962	5,761,901	162,563	37,896	200,459	2,236,698	19,164	3,251,632	5,507,494	47,323	(101,271)	(53,949)
2. 2008.....	454,682	684,820	1,139,502	78,325	4,679	83,004	414,174	6,248	624,557	1,044,979	37,816	(49,336)	(11,520)
3. Subtotals 2008 + Prior.....	2,806,621	4,094,782	6,901,404	240,888	42,575	283,463	2,650,872	25,412	3,876,188	6,552,472	85,139	(150,608)	(65,469)
4. 2009.....	514,969	1,092,289	1,607,258	189,608	37,688	227,296	469,921	28,046	867,483	1,365,450	144,561	(159,073)	(14,512)
5. Subtotals 2009 + Prior.....	3,321,590	5,187,071	8,508,661	430,496	80,262	510,759	3,120,794	53,457	4,743,671	7,917,922	229,700	(309,680)	(79,980)
6. 2010.....	XXX	XXX	XXX	XXX	165,933	165,933	XXX	142,638	417,048	559,686	XXX	XXX	XXX
7. Totals.....	3,321,590	5,187,071	8,508,661	430,496	246,196	676,692	3,120,794	196,096	5,160,719	8,477,609	229,700	(309,680)	(79,980)
8. Prior Year-End's Surplus As Regards Policyholders	8,372,639										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. ....(1.0)%

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

- 1.
- 2.
- 3.

**Bar Code:**



## 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. Equities and deposits in pools and associations.....	66,097,927	0	66,097,927	70,216,238
2405. Other assets .....	46,761,193	0	46,761,193	45,805,244
2406. Service contract receivable.....	28,470,819	0	28,470,819	25,277,114
2407. State surcharges receivable.....	10,809,109	0	10,809,109	10,487,498
2408. Amounts receivable under high deductible policies.....	11,214,115	3,245,341	7,968,774	7,264,946
2409. Other assets tri-party/tax credit bonds.....	4,407,641	0	4,407,641	0
2410. Ceded deposit asset.....	449,042	0	449,042	472,974
2411. Due from unaffiliated companies.....	292,722	0	292,722	383,222
2412. Other assets nonadmitted.....	621,417,972	621,417,972	0	0
2413. Miscellaneous ledger balances.....	95,131	95,131	0	0
2414. Performance guarantees receivable.....	(167,470)	0	(167,470)	(28,721)
2415. Assumed reinsurance receivable and payable.....	(350,573)	0	(350,573)	(333,728)
2497. Summary of remaining write-ins for Line 24.....	789,497,628	624,758,445	164,739,184	159,544,785

## Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Other liabilities.....	371,646	367,664
2405. Other statutory provisions.....	285,711	285,711
2406. Federal excise tax-reinsurance contracts.....	3,333	2,416
2407. Retrospective premium reserve.....	0	61,556,574
2408. Interest deposit liability.....	(1,497,000)	0
2409. Deposit asset payable.....	(2,843,313)	(2,843,313)
2410. Retroactive reinsurance reserve ceded.....	(38,073,780)	(39,619,109)
2497. Summary of remaining write-ins for Line 24.....	(41,753,403)	19,749,944

## Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other assets tri-party/tax credit bond income.....	10,554	0	0
1405. Fines and penalties of regulatory authorities.....	(106,824)	(127,191)	(836,029)
1497. Summary of remaining write-ins for Line 14.....	(96,270)	(127,191)	(836,029)

# THE TRAVELERS INDEMNITY COMPANY

## SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	186,307,187	180,021,775
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	150,657	12,116,200
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.....	1,484,969	5,830,787
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	184,972,876	186,307,187
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	184,972,876	186,307,187

## 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.....	35,264,403	36,769,781
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.....	390,441	1,505,377
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).....	34,873,962	35,264,403
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	34,873,962	35,264,403
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	34,873,962	35,264,403

## 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.....	642,737,795	673,177,447
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	93,263,262	52,861,278
2.2 Additional investment made after acquisition.....	25,859,270	42,034,254
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	9,676,251	(44,333,869)
6. Total gain (loss) on disposals.....	(1,701,321)	(3,936,604)
7. Deduct amounts received on disposals.....	36,290,179	76,919,726
8. Deduct amortization of premium and depreciation.....	313,500	20,394
9. Total foreign exchange change in book/adjusted carrying value.....	(332,057)	(124,592)
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).....	732,899,521	642,737,795
12. Deduct total nonadmitted amounts.....	67,787,708	23,987,969
13. Statement value at end of current period (Line 11 minus Line 12).....	665,111,814	618,749,825

## 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.....	17,216,355,065	16,829,276,614
2. Cost of bonds and stocks acquired.....	379,696,256	2,010,979,762
3. Accrual of discount.....	3,766,376	16,687,250
4. Unrealized valuation increase (decrease).....	106,295,033	235,038,882
5. Total gain (loss) on disposals.....	26,094,861	61,220,248
6. Deduct consideration for bonds and stocks disposed of.....	883,776,967	1,825,198,530
7. Deduct amortization of premium.....	19,082,606	61,163,867
8. Total foreign exchange change in book/adjusted carrying value.....	(2,901)	388,714
9. Deduct current year's other than temporary impairment recognized.....	1,080,932	50,874,009
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,828,264,183	17,216,355,065
11. Deduct total nonadmitted amounts.....	36,225,744	34,629,778
12. Statement value at end of current period (Line 10 minus Line 11).....	16,792,038,440	17,181,725,286

## SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	12,319,032,273	18,274,102,573	19,077,343,474	51,787,522	11,567,578,892	0	0	12,319,032,273
2. Class 2 (a).....	1,037,005,902	47,682,221	24,002,828	(31,172,885)	1,029,512,411	0	0	1,037,005,902
3. Class 3 (a).....	332,855,447	12,857,577	12,519,099	(11,913,687)	321,280,237	0	0	332,855,447
4. Class 4 (a).....	202,484,110	2,020,000	3,839,126	(3,068,295)	197,596,689	0	0	202,484,110
5. Class 5 (a).....	36,029,647	0	735,000	(811,290)	34,483,357	0	0	36,029,647
6. Class 6 (a).....	31,028,206	8,452	1,772,730	(1,838,620)	27,425,307	0	0	31,028,206
7. Total Bonds.....	13,958,435,584	18,336,670,823	19,120,212,258	2,982,746	13,177,876,893	0	0	13,958,435,584
<b>PREFERRED STOCK</b>								
8. Class 1.....	27,046,100	0	0	(3,280,695)	23,765,405	0	0	27,046,100
9. Class 2.....	42,596,364	0	2,241,533	5,300,623	45,655,455	0	0	42,596,364
10. Class 3.....	23,584,536	0	0	(1,055,870)	22,528,666	0	0	23,584,536
11. Class 4.....	402,400	0	0	57,600	460,000	0	0	402,400
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	483,000	0	0	0	483,000	0	0	483,000
14. Total Preferred Stock.....	94,112,400	0	2,241,533	1,021,658	92,892,525	0	0	94,112,400
15. Total Bonds and Preferred Stock.....	14,052,547,984	18,336,670,823	19,122,453,791	4,004,404	13,270,769,418	0	0	14,052,547,984

QS102

(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.....	153,351,336	XXX	153,350,712	1,443	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.....	554,045,289	531,053,824
2. Cost of short-term investments acquired.....	17,963,793,497	59,687,682,415
3. Accrual of discount.....	19,337	153,526
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	11,467	(115,554)
6. Deduct consideration received on disposals.....	18,364,518,181	59,664,654,603
7. Deduct amortization of premium.....	73	144,421
8. Total foreign exchange change in book/adjusted carrying value.....	0	70,101
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).....	153,351,336	554,045,289
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	153,351,336	554,045,289

**Sch. DB-Pt A-Verification  
NONE**

**Sch. DB-Pt B-Verification  
NONE**

**Sch. DB-Pt C-Sn 1  
NONE**

**Sch. DB-Pt C-Sn 2  
NONE**

**Sch. DB-Verification  
NONE**

**THE TRAVELERS INDEMNITY COMPANY**  
**SCHEDULE E- VERIFICATION**  
 Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	1,504,498
2. Cost of cash equivalents acquired.....	0	0
3. Accrual of discount.....	0	502
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	1,505,000
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).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0



### SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....150,657
0199999. Totals.....					.....0	.....0	.....0	.....150,657
0399999. Totals.....					.....0	.....0	.....0	.....150,657

QE01

### SCHEDULE A - PART 3

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

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

### 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**

30234479.....	New York.....	NY.....		04/29/2004....		390,441	0	0	0	0	0	0	390,441	390,441	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						390,441	0	0	0	0	0	0	390,441	390,441	0	0	0
0599999. Total Mortgages.....						390,441	0	0	0	0	0	0	390,441	390,441	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 Common Stocks - Unaffiliated**

QE03	Abyr Partners IV, L.P.....	Boston.....	MA.....	Abyr Partners.....		01/02/2001....	.....3	.....0	.....4,015	.....0	.....580,235	.....0.2
	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001....	.....3	.....0	.....3,252	.....0	.....493,492	.....1.0
	American Securities Partners IV, L.P.....	New York.....	NY.....	TPC Investments, Inc.....		12/31/2009....	.....3	.....0	.....87,321	.....0	.....1,909,939	.....1.0
	Blum Strategic Partners II, L.P.....	San Francisco.....	CA.....	Blum Capital Partners.....		07/18/2001....	.....3	.....0	.....(3,389)	.....0	.....270,332	.....0.6
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		01/16/2002....	.....3	.....0	.....15,495	.....0	.....1,207,167	.....1.7
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA.....	Columbia Capital.....		07/05/2000....	.....1	.....0	.....(39,039)	.....0	.....171,171	.....1.4
	Cortec Group Fund III, L.P.....	New York.....	NY.....	Cortec Group.....		04/19/2000....	.....3	.....0	.....696,938	.....0	.....776,862	.....3.7
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	.....3	.....0	.....(189,671)	.....0	.....5,371,840	.....3.8
	EQT III Northern Europe US no. 1 L.P.....	Stockholm.....	SE.....	EQT Partners.....		07/06/2001....	.....3	.....0	.....42,216	.....0	.....399,884	.....0.3
	KKR 1996 Fund L.P.....	New York.....	NY.....	Kohlberg Kravis Roberts & Co.....		02/23/1997....	.....3	.....0	.....2,089	.....0	.....0	.....0.2
	Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		04/02/2001....	.....3	.....0	.....10,530	.....0	.....351,467	.....0.2
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA.....	Prospect Venture Partners.....		07/10/2001....	.....1	.....0	.....25,000	.....0	.....262,500	.....0.5
	Providence Growth Investors L.P.....	Providence.....	RI.....	Providence Equity Partners.....		01/24/2000....	.....3	.....0	.....535	.....0	.....148,171	.....0.4
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	.....3	.....0	.....10,111	.....0	.....218,859	.....0.7
	SPC Partners II, L.P.....	San Francisco.....	CA.....	Swander Pace Capital.....		08/07/2000....	.....3	.....0	.....8,986	.....0	.....49,142	.....2.8
	The 2000 Riverside Capital Appreciation Fund, L.P.....	New York.....	NY.....	The Riverside Company.....		02/28/2001....	.....3	.....0	.....2,595	.....0	.....416,898	.....0.8
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA.....	Thomas H. Lee Partners.....		08/15/2000....	.....3	.....0	.....162,751	.....0	.....602,482	.....0.3
	Trinvest Fund III, L.P.....	Miami.....	FL.....	Trinvest.....		06/28/2000....	.....3	.....0	.....20,154	.....0	.....2,692,457	.....3.8
	Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999....	.....3	.....0	.....9,513	.....0	.....124,378	.....0.2
	Voyager Capital Fund II-A, L.P., a Delaware limited partnership.....	Menlo Park.....	CA.....	Voyager Capital.....		03/03/2000....	.....1	.....0	.....39,706	.....0	.....127,059	.....2.0
Weston Presidio Capital IV, L.P.....	Boston.....	MA.....	Weston Presidio Capital.....		06/21/2000....	.....3	.....0	.....246,001	.....0	.....149,473	.....0.7	
Wicks Communications & Media Partners, L.P.....	New York.....	NY.....	The Wicks Group.....		12/16/1999....	.....3	.....0	.....12,250	.....0	.....0	.....0.6	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....0	.....1,167,360	.....0	.....16,323,807	.....XXX.....

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

	Colony Investors VIII, L.P.....	Santa Monica.....	CA.....	Tindy RE Investments Inc.....		01/01/2010....	.....0	.....5,834,950	.....610,321	.....0	.....5,520,802	.....0.9
	EI Fund IV, LP.....	Chicago.....	IL.....	EIP.....		02/15/2008....	.....0	.....0	.....5,271,318	.....0	.....7,868,217	.....2.8
	Sterling American Property V L.P.....	New York.....	NY.....	Tindy RE Investments Inc.....		01/01/2010....	.....0	.....7,861,034	.....1,247,905	.....0	.....5,701,076	.....3.1
	Lehman Brothes Real Estate Partners III, L.P.....	New York.....	NY.....	Tindy RE Investments, Inc.....		05/20/2008....	.....0	.....4,431,367	.....0	.....0	.....12,140,000	.....0.7
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN.....	Tindy RE Investments, Inc.....		03/01/2006....	.....0	.....8,942,349	.....0	.....0	.....2,000,000	.....2.4
	Thayer-Wardman Park Investors LLC.....	"Washington.....	DC.....	Tindy RE Investments, Inc.....		09/01/2005....	.....0	.....2,720,253	.....0	.....0	.....242,000	.....40.1
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....29,789,953	.....7,129,544	.....0	.....33,472,095	.....XXX.....

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

	American Securities Opportunities Fund, L.P.....	New York.....	NY.....	TPC Investments, Inc.....		12/31/2009....	.....0	.....0	.....4,368,344	.....0	.....316,986	.....3.1
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY.....	Avenue Advisors.....		06/21/2006....	.....0	.....0	.....1,500,000	.....0	.....2,712,153	.....0.6
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY.....	Black Rock Multi-Manager.....		02/01/2009....	.....13	.....0	.....10,078,437	.....0	.....0	.....8.6
	Catalyst Equity Fund, L.P.....	San Diego.....	CA.....	Catalyst Equity Partners.....		04/22/1998....	.....0	.....0	.....2,856	.....0	.....0	.....5.3
	Haddington Energy Partners II LP.....	Houston.....	TX.....	Haddington Ventures.....		04/11/2001....	.....0	.....0	.....17,909	.....0	.....0	.....13.5
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001....	.....3	.....0	.....375,057	.....0	.....629,078	.....1.5
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	.....3	.....0	.....187,500	.....0	.....21,696,616	.....0.5
	Natural Gas Partners VI, L.P.....	Greenwich.....	CT.....	Natural Gas Partners.....		05/10/2000....	.....0	.....0	.....25,358	.....0	.....733,014	.....2.7
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX.....	Newport Global Advisors.....		04/12/2006....	.....0	.....0	.....631,905	.....0	.....1,255,360	.....4.1
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007....	.....1	.....0	.....375,000	.....0	.....4,875,000	.....3.0
	Flintlock Commodity Opportunities Partners, LP.....	Waterloo, Ontario.....	ON.....	Butterfield Fulcrum Group, Cayman Limited.....		02/02/2010....	.....9	.....0	.....500,000	.....0	.....0	.....1.0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....500,000	.....17,562,366	.....0	.....32,218,207	.....XXX.....

**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									
	TPC UK Investments LLC.....	Hartford .....	CT.....	TPC Investments Inc.....		01/01/2010....	.....0	.....62,973,308	.....0	.....0	.....0	.....100.0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								.....62,973,308	.....0	.....0	.....0	.....XXX
3999999. Subtotal - Unaffiliated.....								.....30,289,953	.....25,859,270	.....0	.....82,014,110	.....XXX
4099999. Subtotal - Affiliated.....								.....62,973,308	.....0	.....0	.....0	.....XXX
4199999. Totals.....								.....93,263,262	.....25,859,270	.....0	.....82,014,110	.....XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Columbus Ln Fd Ltd Income Nts.....	Dallas.....	TX....	Columbus Ln.....	03/16/2000	03/31/2010	.....643,074	.....0	.....0	.....0	.....0	.....0	.....0	.....643,074	.....643,074	.....0	.....0	.....0	.....0
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....								.....643,074	.....0	.....0	.....0	.....0	.....643,074	.....643,074	.....0	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Sandelman Partners Multi-Strategy Fund, LP.....	New York.....	NY...	Distribution.....	08/01/2005	01/29/2010	.....1,141,520	.....0	.....0	.....0	.....0	.....0	.....0	.....1,141,520	.....1,141,520	.....0	.....0	.....0	.....0
	Sandelman Partners Opportunity Fund, LLC.....	New York.....	NY...	Distribution.....	08/01/2008	01/21/2010	.....10,114,577	.....0	.....0	.....0	.....0	.....0	.....0	.....10,114,577	.....10,114,577	.....0	.....0	.....0	.....0
	Watershed Capital Partners, L.P.....	San Francisco.....	CA...	Distribution.....	08/02/2005	03/18/2010	.....25,860	.....0	.....0	.....0	.....0	.....0	.....0	.....25,860	.....25,860	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....11,281,957	.....0	.....0	.....0	.....0	.....0	.....11,281,957	.....11,281,957	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	American Securities Partners III, L.P.....	New York.....	NY...	Distribution.....	08/22/2001	03/31/2010	.....41,288	.....0	.....0	.....0	.....0	.....0	.....0	.....41,288	.....41,288	.....0	.....0	.....0	.....0
	Blackstone Capital Partners II Merchant Banking Fund L.P.....	New York.....	NY...	Distribution.....	11/22/1993	03/26/2010	.....(3,097)	.....0	.....0	.....0	.....0	.....0	.....0	.....(3,097)	.....(3,097)	.....0	.....0	.....0	.....0
	Blum Strategic Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/18/2001	01/28/2010	.....(3,389)	.....0	.....0	.....0	.....0	.....0	.....0	.....(3,389)	.....(3,389)	.....0	.....0	.....0	.....0
	Carmel Global Software Fund L.P.....	New York.....	NY...	Distribution.....	05/05/2000	03/08/2010	.....1,114	.....0	.....0	.....0	.....0	.....0	.....0	.....1,114	.....1,114	.....0	.....0	.....0	.....0
	Charles River Partnership XI, LP.....	Waltham.....	MA...	Distribution.....	02/12/2001	03/16/2010	.....12,939	.....0	.....0	.....0	.....0	.....0	.....0	.....12,939	.....12,939	.....0	.....0	.....0	.....0
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA...	Distribution.....	07/05/2000	03/11/2010	.....(39,039)	.....0	.....0	.....0	.....0	.....0	.....0	.....(39,039)	.....(39,039)	.....0	.....0	.....0	.....0
	ComVentures V, L.P., a Delaware limited partnership.....	Palo Alto.....	CA...	Distribution.....	10/16/2000	03/22/2010	.....219,960	.....0	.....0	.....0	.....0	.....0	.....0	.....219,960	.....219,960	.....0	.....0	.....0	.....0
	Constellation Venture Capital II, L.P.....	New York.....	NY...	Distribution.....	05/15/2000	03/15/2010	.....155,841	.....0	.....0	.....0	.....0	.....0	.....0	.....155,841	.....155,841	.....0	.....0	.....0	.....0
	Cortec Group Fund IV, L.P.....	New York.....	NY...	Distribution.....	04/20/2006	03/30/2010	.....(273,239)	.....0	.....0	.....0	.....0	.....0	.....0	.....(273,239)	.....(273,239)	.....0	.....0	.....0	.....0
	Focus Ventures II, L.P., a Delaware Limited Partnership.....	Palo Alto.....	CA...	Distribution.....	05/25/2000	03/31/2010	.....104,612	.....0	.....0	.....0	.....0	.....0	.....0	.....104,612	.....104,612	.....0	.....0	.....0	.....0
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA...	Distribution.....	07/10/2000	03/30/2010	.....114,025	.....0	.....0	.....0	.....0	.....0	.....0	.....114,025	.....114,025	.....0	.....0	.....0	.....0
	Genesys Angelbridge Fund I, L.P.....	New York.....	NY...	Distribution.....	02/07/2000	01/12/2010	.....54,054	.....0	.....0	.....0	.....0	.....0	.....0	.....54,054	.....54,054	.....0	.....0	.....0	.....0
	Hellman & Friedman Capital Partners IV, L.P.....	San Francisco.....	CA...	Distribution.....	04/28/2000	03/12/2010	.....(17,354)	.....0	.....0	.....0	.....0	.....0	.....0	.....(17,354)	.....(17,354)	.....0	.....0	.....0	.....0
	Highbridge Capital Corporation.....	Grand Cayman.....	CI....	Distribution.....	12/11/1995	01/07/2010	.....400,869	.....0	.....0	.....0	.....0	.....0	.....0	.....400,869	.....400,869	.....0	.....0	.....0	.....0
	KKR 1996 Fund L.P.....	New York.....	NY...	Distribution.....	02/23/1997	03/31/2010	.....96,865	.....0	.....0	.....0	.....0	.....0	.....0	.....96,865	.....96,865	.....0	.....0	.....0	.....0
	Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL....	Distribution.....	04/02/2001	03/22/2010	.....832,060	.....0	.....0	.....0	.....0	.....0	.....0	.....832,060	.....832,060	.....0	.....0	.....0	.....0
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA...	Distribution.....	01/03/2001	03/22/2010	.....35,337	.....0	.....0	.....0	.....0	.....0	.....0	.....35,337	.....35,337	.....0	.....0	.....0	.....0
	Mercantile Capital Partners Fund, L.P.....	New York.....	NY...	Distribution.....	11/20/2000	01/22/2010	.....157,715	.....0	.....0	.....0	.....0	.....0	.....0	.....157,715	.....157,715	.....0	.....0	.....0	.....0

QE03.1

**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.							
	OZ Asia Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	03/01/2006	03/15/2010	.....53,772	.....0	.....0	.....0	.....0	.....0	.....0	.....53,772	.....53,772	.....0	.....0	.....0	.....0	
	Pitango Venture Capital Fund III (USA) LP.....	Herzliya Pituach.....	IL.....	Distribution.....	06/12/2000	03/10/2010	.....1,165,498	.....0	.....0	.....0	.....0	.....0	.....0	.....1,165,498	.....1,165,498	.....0	.....0	.....0	.....0	
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA...	Distribution.....	07/10/2001	01/22/2010	.....280,471	.....0	.....0	.....0	.....0	.....0	.....0	.....280,471	.....280,471	.....0	.....0	.....0	.....0	
	Trivest Fund III, L.P.....	Miami.....	FL.....	Distribution.....	06/28/2000	01/18/2010	.....55,657	.....0	.....0	.....0	.....0	.....0	.....0	.....55,657	.....55,657	.....0	.....0	.....0	.....0	
	ValueAct Capital Partners, L.P.....	San Francisco.....	CA...	Distribution.....	03/12/2001	03/31/2010	.....13,973,894	.....0	.....0	.....0	.....0	.....0	.....0	.....13,973,894	.....13,973,894	.....0	.....0	.....0	.....0	
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY...	Distribution.....	08/07/2001	03/25/2010	.....445,867	.....0	.....0	.....0	.....0	.....0	.....0	.....445,867	.....445,867	.....0	.....0	.....0	.....0	
	Weston Presidio Capital IV, L.P.....	Boston.....	MA...	Distribution.....	06/21/2000	03/25/2010	.....155,686	.....0	.....0	.....0	.....0	.....0	.....0	.....155,686	.....155,686	.....0	.....0	.....0	.....0	
	Euclid Partners IV, L.P.....	New York.....	NY...	Liquidation.....	12/22/1994	01/20/2010	.....407	.....483,493	.....0	.....0	.....0	.....0	.....483,493	.....483,900	.....1,938	.....0	.....(481,962)	.....(481,962)	.....0	
	Ripplewood Partners, L.P.....	New York.....	NY...	Liquidation.....	08/09/1996	02/25/2010	.....319,981	.....1,101,578	.....0	.....0	.....0	.....0	.....1,101,578	.....1,421,559	.....202,200	.....0	.....(1,219,359)	.....(1,219,359)	.....0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....18,341,795	.....1,585,071	.....0	.....0	.....0	.....0	.....1,585,071	.....19,926,866	.....18,225,545	.....0	.....(1,701,321)	.....(1,701,321)	.....0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	American Securities Opportunities Fund, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	02/24/2010	.....4,087,010	.....0	.....0	.....0	.....0	.....0	.....0	.....4,087,010	.....4,087,010	.....0	.....0	.....0	.....0	
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY...	Distribution.....	06/21/2006	02/26/2010	.....647,335	.....0	.....0	.....0	.....0	.....0	.....0	.....647,335	.....647,335	.....0	.....0	.....0	.....0	
	Catalyst Equity Fund, L.P.....	San Diego.....	CA...	Distribution.....	04/22/1998	03/31/2010	.....26,141	.....0	.....0	.....0	.....0	.....0	.....0	.....26,141	.....26,141	.....0	.....0	.....0	.....0	
	Kelso Investment Associates VIII, L.P.....	New York.....	NY...	Distribution.....	06/21/2007	01/25/2010	.....35,162	.....0	.....0	.....0	.....0	.....0	.....0	.....35,162	.....35,162	.....0	.....0	.....0	.....0	
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX...	Distribution.....	04/27/1990	03/22/2010	.....258,730	.....0	.....0	.....0	.....0	.....0	.....0	.....258,730	.....258,730	.....0	.....0	.....0	.....0	
	Natural Gas Partners VI, L.P.....	Greenwich.....	CT...	Distribution.....	05/10/2000	02/26/2010	.....1,085,224	.....0	.....0	.....0	.....0	.....0	.....0	.....1,085,224	.....1,085,224	.....0	.....0	.....0	.....0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....6,139,602	.....0	.....0	.....0	.....0	.....0	.....0	.....6,139,602	.....6,139,602	.....0	.....0	.....0	.....0	
<b>State Low Income Housing Tax Credit - Unaffiliated</b>																				
	Georgia AHI Fund I, LLC.....	Atlanta.....	GA...	Georgia AHI Fund I, LLC.....	12/28/2009	03/31/2010	.....313,500	.....0	.....(313,500)	.....0	.....0	.....0	.....(313,500)	.....0	.....0	.....0	.....0	.....0	.....236,500	
3399999. Total - State Low Income Housing Tax Credit - Unaffiliated.....							.....313,500	.....0	.....(313,500)	.....0	.....0	.....0	.....(313,500)	.....0	.....0	.....0	.....0	.....0	.....0	.....236,500
3999999. Subtotal - Unaffiliated.....							.....36,719,928	.....1,585,071	.....(313,500)	.....0	.....0	.....0	.....1,271,571	.....37,991,499	.....36,290,179	.....0	.....(1,701,321)	.....(1,701,321)	.....236,500	
4199999. Totals.....							.....36,719,928	.....1,585,071	.....(313,500)	.....0	.....0	.....0	.....1,271,571	.....37,991,499	.....36,290,179	.....0	.....(1,701,321)	.....(1,701,321)	.....236,500	

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)
<b>Bonds - All Other Government</b>									
298785 FC 5	EUROPEAN INVESTMENT BANK 1.625 2013 03.....	F.....	...01/26/2010	DEUTSCHE BANC.....		.....1,993,300	.....2,000,000	.....0	1FE.....
1099999.	Total - Bonds - All Other Government.....					.....1,993,300	.....2,000,000	.....0	.....XXX.....
<b>Bonds - U.S. States, Territories and Possessions</b>									
13062T G4 0	CALIFORNIA GENERAL OBLIG 5.000 2020 08.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....7,804,425	.....7,500,000	.....47,917	2FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....7,804,425	.....7,500,000	.....47,917	.....XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
165573 UG 9	CHESTER CO GENERAL OBLIG 5.000 2028 07.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....11,099,900	.....10,000,000	.....86,111	1FE.....
345102 GD 3	FOOTHILL-DE ANZA CCD GO 5.000 2027 08.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....15,640,732	.....14,820,000	.....94,683	1FE.....
401784 XZ 1	GUILFORD CO GEN OBLIG RE 5.000 2018 02.....		...03/10/2010	WELLS FARGO SECURITIES.....		.....7,639,190	.....6,500,000	.....0	1FE.....
403755 B8 3	GWINNETT CO SCH DIST GO 5.000 2027 02.....		...01/12/2010	MERCHANT CAPITAL.....		.....5,687,050	.....5,000,000	.....0	1FE.....
447819 BW 2	HURST EULESS BEDFORD ISD 5.000 2027 08.....		...01/13/2010	MORGAN KEEGAN & CO INC.....		.....8,103,375	.....7,500,000	.....39,583	1FE.....
447819 CA 9	HURST EULESS BEDFORD ISD 5.000 2028 08.....		...01/13/2010	MORGAN KEEGAN & CO INC.....		.....5,371,300	.....5,000,000	.....26,389	1FE.....
524786 WM 8	LEHIGH CO GENERAL OBLIGA 5.000 2015 11.....		...01/27/2010	TD SECURITIES.....		.....2,133,756	.....1,840,000	.....0	1FE.....
613664 3T 6	MONTGOMERY CO GEN OBLIG 5.000 2024 04.....		...03/25/2010	STEPHENS INC.....		.....8,634,013	.....7,520,000	.....0	1FE.....
696667 Q5 6	PALM SPRINGS USD GO S201 5.000 2031 08.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....8,783,814	.....8,470,000	.....57,643	1FE.....
817409 XF 7	SEQUOIA UHSD GO S2009B 5.000 2028 07.....		...12/29/2009	PIPER JAFFRAY & HOPWOOD.....		.....0	.....0	.....792	1FE.....
817409 XG 5	SEQUOIA UHSD GO S2009B 5.000 2030 07.....		...12/29/2009	PIPER JAFFRAY & HOPWOOD.....		.....0	.....0	.....417	1FE.....
840610 QB 8	SO WASHINGTON CO ISD 833 5.000 2018 02.....		...03/22/2010	PRAGER SEALY & CO LLC.....		.....3,071,567	.....2,635,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....76,164,696	.....69,285,000	.....305,618	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
251237 B7 7	DETROIT SEWER DISP REV S 5.250 2019 07.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....9,295,940	.....8,500,000	.....94,208	1FE.....
349250 KT 6	FORT WAYNE HOSP AUTH REV 7.000 2018 07.....		...01/25/2010	RBC DAIN RAUSCHER INC.....		.....19,840,275	.....16,380,000	.....85,995	2FE.....
57586E QH 7	MASSACHUSETTS H/E (HARVA 5.000 2028 12.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....33,396,900	.....30,000,000	.....237,500	1FE.....
57585K PL 6	MASSACHUSETTS H/E (TUFTS 5.500 2036 02.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....9,057,870	.....9,000,000	.....44,000	1FE.....
590545 PR 4	MESA UTIL SYS REF S2006- 4.250 2025 07.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....12,507,125	.....12,500,000	.....112,153	1FE.....
604115 AS 4	MINNESOTA PUB FAC AUTH R 5.000 2031 03.....		...03/23/2010	J P MORGAN CHASE SECURITIES INC.....		.....13,047,419	.....11,665,000	.....0	1FE.....
641480 ES 3	NEV HWY IMPT MTR VHCL FU 5.000 2023 12.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....13,738,534	.....12,865,000	.....189,401	1FE.....
89837L AA 3	PRINCETON UNIVERSITY REV 4.950 2019 03.....		...01/06/2010	FTN FINANCIAL.....		.....342,260	.....330,000	.....5,899	1FE.....
762243 MY 6	RHODE ISLAND HEALTH & ED .140 2035 05.....		...01/21/2010	GOLDMAN SACHS & CO.....		.....10,000,000	.....10,000,000	.....567	1FE.....
79575D D8 0	SALT RIVER PROJ AGR IMP 4.500 2019 01.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....11,232,400	.....10,000,000	.....95,000	1FE.....
79061A BK 2	ST JOSEPH CO (UNIV OF NO 5.000 2036 03.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....26,478,000	.....25,000,000	.....55,556	1FE.....
854403 AC 6	STANFORD UNIVERSITY (TAX 4.750 2019 05.....		...01/21/2010	VARIOUS.....		.....2,352,546	.....2,255,000	.....25,290	1FE.....
915137 4D 2	UNIV OF TEXAS REV FING S 5.000 2024 08.....		...03/25/2010	RBC DAIN RAUSCHER INC.....		.....15,977,588	.....13,840,000	.....0	1FE.....
92817L LF 8	VIRGINIA RES AUTH CLEAN 5.000 2020 10.....		...03/25/2010	MORGAN STANLEY.....		.....7,103,040	.....6,125,000	.....0	1FE.....
92817L LG 6	VIRGINIA RES AUTH CLEAN 5.000 2021 10.....		...03/25/2010	MORGAN STANLEY.....		.....5,745,700	.....5,000,000	.....0	1FE.....
64988P KV 7	NEW YORK MTG AGY REV HMO 5.500 2031 04.....		...03/17/2010	TRAVELERS CASUALTY AND SURETY.....		.....9,634,391	.....9,605,000	.....243,593	1FE.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		...03/25/2010	PAY IN KIND.....		.....584,191	.....584,191	.....0	1.....
31393Y RW 7	FNR 2004-29 L CMO 4.000 2017 09.....		...01/26/2010	DEUTSCHE BANC.....		.....5,218,083	.....5,035,544	.....15,666	1.....
						.....0	.....0	.....0	

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)
31395B YL 1	FNR 2006-25 LB CMO 5.750 2021 04.....		...02/02/2010	CREDIT SUISSE FIRST BOSTON.....		.....3,548,482	.....3,466,161	.....2,214	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....209,100,743	.....192,150,897	.....1,207,043	.....XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
00724F AA 9	ADOBE SYSTEMS INC 3.250 2015 02.....		...01/25/2010	BAS-MERRILL LYNCH.....		.....1,996,520	.....2,000,000	.....0	2FE.....
032511 BC 0	ANADARKO PETROLEUM CORP 8.700 2019 03.....		...03/17/2010	CITIGROUP GLOBAL MARKETS.....		.....2,519,180	.....2,000,000	.....3,383	2FE.....
03523T AU 2	ANHEUSER BUSCH INBEV WOR 5.000 2020 04.....		...03/24/2010	BAS-MERRILL LYNCH.....		.....1,987,620	.....2,000,000	.....0	2FE.....
76969D AA 8	ARAMARK CORP (EXTENDED T 3.250 2016 07.....		...03/26/2010	EXCHANGE-TAX FREE.....		.....1,762,150	.....1,762,150	.....0	3FE.....
075811 AF 6	BECKMAN COULTER 7.000 2019 06.....		...01/06/2010	MESIROW FINANCIAL.....		.....569,745	.....500,000	.....3,889	2FE.....
110122 AA 6	BRISTOL-MYERS SQUIBB 7.150 2023 06.....		...01/12/2010	RAYMOND JAMES & ASSOC.....		.....1,216,190	.....1,000,000	.....5,958	1FE.....
189054 AQ 2	CLOROX CO 5.000 2013 03.....		...01/26/2010	WALL STREET ACCESS.....		.....1,275,703	.....1,178,000	.....24,214	2FE.....
202795 HH 6	COMMONWEALTH EDISON 4.700 2015 04.....		...01/29/2010	CITIGROUP GLOBAL MARKETS.....		.....1,039,119	.....988,000	.....13,931	2FE.....
21036C AQ 0	CONSTELLATION BRANDS TL 3.000 2015 06.....		...02/01/2010	EXCHANGE-TAX FREE.....		.....450,747	.....450,747	.....0	3FE.....
217194 AB 5	COP I LLC 3.650 2021 12.....		...01/12/2010	CITIGROUP GLOBAL MARKETS.....		.....4,000,000	.....4,000,000	.....0	1FE.....
228188 AD 0	CROWN AMERICAS 7.750 2015 11.....		...01/27/2010	CREDIT SUISSE FIRST BOSTON.....		.....5,162,500	.....5,000,000	.....81,806	3FE.....
233393 AC 1	DA-LITE SCREEN (144A) 12.500 2015 04.....		...03/25/2010	MORGAN STANLEY.....		.....2,020,000	.....2,000,000	.....4,167	4FE.....
250847 DT 4	DETROIT EDISON COMPANY 4.890 2020 09.....		...03/16/2010	CITIGROUP GLOBAL MARKETS.....		.....5,000,000	.....5,000,000	.....0	1Z.....
25271C AG 7	DIAMOND OFFSHORE DRILL 5.150 2014 09.....		...01/20/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,088,700	.....1,000,000	.....20,600	2FE.....
26442C AG 9	DUKE ENERGY CAROLINAS 7.000 2018 11.....		...01/06/2010	BAS-MERRILL LYNCH.....		.....3,130,977	.....2,647,000	.....28,823	1FE.....
367333 AA 9	GATE CAPITAL 3.550 2021 06.....		...01/27/2010	CITIGROUP GLOBAL MARKETS.....		.....4,000,000	.....4,000,000	.....0	1Z.....
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.....
589331 AN 7	MERCK & CO INC 5.000 2019 06.....		...01/05/2010	KEYBANC CAPITAL MARK.....		.....126,548	.....120,000	.....133	1FE.....
607059 AT 9	MOBIL CORP 8.625 2021 08.....		...12/30/2009	CITIGROUP GLOBAL MARKETS.....		.....0	.....0	.....11,740	1FE.....
641423 BW 7	NEVADA POWER CO 6.500 2018 08.....		...01/25/2010	STIFEL NICOLAUS & CO INC.....		.....1,610,468	.....1,460,000	.....46,659	2FE.....
35906A AE 8	NEW COMMUNICATIONS (144A) 8.250 2017 04.....		...03/26/2010	J P MORGAN CHASE SECURITIES INC.....		.....500,000	.....500,000	.....0	3FE.....
651290 AN 8	NEWFIELD EXPLORATION 6.875 2020 02.....		...01/20/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,982,180	.....2,000,000	.....0	3FE.....
713448 BN 7	PEPSICO INC 4.500 2020 01.....		...01/11/2010	BAS-MERRILL LYNCH.....		.....1,993,300	.....2,000,000	.....0	1FE.....
718172 AH 2	PHILIP MORRIS INTERNATIO 4.500 2020 03.....		...03/23/2010	J P MORGAN CHASE SECURITIES INC.....		.....2,961,510	.....3,000,000	.....0	1FE.....
744448 CB 5	PUBLIC SERVICE CO OF COL 5.800 2018 08.....		...01/14/2010	WALL STREET ACCESS.....		.....919,627	.....835,000	.....22,735	1FE.....
755111 AJ 0	RAYTHEON CO 6.750 2018 03.....		...01/19/2010	BAS-MERRILL LYNCH.....		.....3,471,736	.....2,975,000	.....70,842	1FE.....
77340R AH 0	ROCKIES EXPRESS PIPELINE 3.900 2015 04.....		...03/17/2010	J P MORGAN CHASE SECURITIES INC.....		.....999,380	.....1,000,000	.....0	2FE.....
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.....		.....2,988,630	.....3,000,000	.....0	1FE.....
855030 AJ 1	STAPLES INC 9.750 2014 01.....		...03/16/2010	BAS-MERRILL LYNCH.....		.....1,220,210	.....1,000,000	.....17,333	2FE.....
863667 AB 7	STRYKER CORP 4.375 2020 01.....		...01/12/2010	BARCLAYS CAPITAL INC.....		.....993,280	.....1,000,000	.....0	1FE.....
45166H AF 4	SUPERMEDIA INC 11.000 2015 12.....		...01/04/2010	EXCHANGE.....		.....1,735,876	.....1,771,302	.....0	1.....
893045 AC 8	TRANS-ALLEGHENY (144A) 4.000 2015 01.....		...01/19/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,992,520	.....2,000,000	.....0	2FE.....
907818 DB 1	UNION PACIFIC CO 7.875 2019 01.....		...01/06/2010	GOLDMAN SACHS & CO.....		.....1,724,316	.....1,418,000	.....54,593	2FE.....
91324P BC 5	UNITEDHEALTH GROUP INC 6.000 2017 11.....		...02/08/2010	KEYBANC CAPITAL MARK.....		.....378,448	.....350,000	.....5,017	1FE.....
96950F AC 8	WILLIAMS PARTNERS (144A) 5.250 2020 03.....		...02/02/2010	CITIGROUP GLOBAL MARKETS.....		.....999,450	.....1,000,000	.....0	2FE.....
097751 AS 0	BOMBARDIER INC (144A) 7.500 2018 03.....	A.....	...03/15/2010	J P MORGAN CHASE SECURITIES INC.....		.....3,000,000	.....3,000,000	.....0	3FE.....

QE04.1

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
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.....
02364W AS 4	AMERICA MOVIL SA (144A) 5.000 2020 03.....	F.....	...03/23/2010	J P MORGAN CHASE SECURITIES INC.....	.....	.....1,987,120	.....2,000,000	.....0	1FE.....
191241 AC 2	COCA-COLA FEMSA SAB CV ( 4.625 2020 02.....	F.....	...02/03/2010	GOLDMAN SACHS & CO.....	.....	.....1,990,770	.....2,000,000	.....385	1FE.....
G6644# AQ 1	NORTHGATE PLC 7.720 2012 11.....	F.....	...01/04/2010	PAY IN KIND.....	.....	.....8,452	.....8,452	.....0	6*.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....77,814,163	.....74,963,651	.....422,438	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....372,877,327	.....345,899,548	.....1,983,016	.....XXX.....
8399999.	Total - Bonds.....					.....372,877,327	.....345,899,548	.....1,983,016	.....XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
06846N 10 4	BILL BARRETT CORP.....		...03/25/2010	DISTRIBUTION FROM PARTNERSHIP.....	.....13,280.000	.....445,867	.....XXX	.....0	L.....
521865 20 4	LEAR CORP W/I.....		...01/08/2010	CONVERSION.....	.....12,128.000	.....810,354	.....XXX	.....0	L.....
868447 10 3	SUPERMEDIA INC.....		...01/04/2010	EXCHANGE.....	.....8,212.000	.....287,420	.....XXX	.....0	L.....
92407M 20 6	VERMILLION INC.....		...01/22/2010	EXCHANGE.....	.....9,044.000	.....221,578	.....XXX	.....0	L.....
67058H 10 2	NUSTAR ENERGY LP.....		...01/04/2010	TINDY RE INVESTMENT INC.....	.....90,100.000	.....5,053,709	.....XXX	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....6,818,928	.....XXX	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....6,818,928	.....XXX	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....6,818,928	.....XXX	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....6,818,928	.....XXX	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....379,696,255	.....XXX	.....1,983,016	.....XXX.....

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

QE04.2



**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

**Bonds - U.S. Government**

QE05

911759	DD 7	HOUSING URBAN DEVELOPM	6.410	02/01/2010	PAID ON PRINCIPAL	4,000	4,000	4,553	4,000	0	0	0	0	0	4,000	0	0	0	128	08/01/2014	1
742651	CP 5	PRIVATE EXPORT FUNDING	7.200	01/15/2010	MATURED	4,000,000	4,000,000	4,860,000	4,005,080	0	(5,080)	0	(5,080)	0	4,000,000	0	0	0	144,000	01/15/2010	1
912828	EM 8	U S TREASURY NOTES	4.500	03/31/2010	BAS-MERRILL LYNCH	51,308,426	50,000,000	52,091,964	51,789,991	0	(509,248)	0	(509,248)	0	51,280,744	0	27,683	27,683	0	11/15/2010	1
912828	JP 6	U S TREASURY NOTES	1.500	03/31/2010	J P MORGAN CHASE SECURIT	50,353,348	50,000,000	50,553,878	50,446,204	0	(133,245)	0	(133,245)	0	50,312,959	0	40,389	40,389	312,845	10/31/2010	1
36202C	3X 9	GNMA II PASS #2614	6.000	03/20/2010	PAID ON PRINCIPAL	15,014	15,014	14,554	14,705	0	308	0	308	0	15,014	0	0	0	167	07/20/2028	1
36202D	G6 2	GNMA II PASS #2921	7.500	03/20/2010	PAID ON PRINCIPAL	2,367	2,367	2,396	2,445	0	(78)	0	(78)	0	2,367	0	0	0	28	05/20/2030	1
36202D	J8 5	GNMA II PASS #2987	7.500	03/20/2010	PAID ON PRINCIPAL	193	193	193	194	0	(1)	0	(1)	0	193	0	0	0	2	10/20/2030	1
36202D	6D 8	GNMA II PASS #3568	5.000	03/20/2010	PAID ON PRINCIPAL	662,877	662,877	658,734	659,427	0	3,450	0	3,450	0	662,877	0	0	0	5,479	06/20/2034	1
36202E	BU 2	GNMA II PASS #3651	5.000	03/20/2010	PAID ON PRINCIPAL	1,709,670	1,709,670	1,698,984	1,700,968	0	8,701	0	8,701	0	1,709,670	0	0	0	12,840	12/20/2034	1
36202E	DD 8	GNMA II PASS #3700	4.500	03/20/2010	PAID ON PRINCIPAL	154,051	154,051	145,891	147,621	0	6,431	0	6,431	0	154,051	0	0	0	757	04/20/2035	1
36202E	ET 2	GNMA II PASS #3746	4.500	03/20/2010	PAID ON PRINCIPAL	2,110,251	2,110,251	2,011,194	2,033,643	0	76,608	0	76,608	0	2,110,251	0	0	0	12,496	08/20/2035	1
36202E	E7 0	GNMA II PASS #3758	4.500	03/20/2010	PAID ON PRINCIPAL	741,638	741,638	707,801	716,988	0	24,650	0	24,650	0	741,638	0	0	0	4,885	09/20/2035	1
36202E	E8 8	GNMA II PASS #3759	5.000	03/20/2010	PAID ON PRINCIPAL	743,166	743,166	740,960	741,109	0	2,057	0	2,057	0	743,166	0	0	0	5,478	09/20/2035	1
36202E	FL 8	GNMA II PASS #3771	4.500	03/20/2010	PAID ON PRINCIPAL	220,060	220,060	211,636	213,761	0	6,299	0	6,299	0	220,060	0	0	0	1,646	10/20/2035	1
36202E	F2 0	GNMA II PASS #3785	5.000	03/20/2010	PAID ON PRINCIPAL	1,788,710	1,788,710	1,750,979	1,761,565	0	27,145	0	27,145	0	1,788,710	0	0	0	11,755	11/20/2035	1
36202E	HF 9	GNMA II PASS #3830	5.500	03/20/2010	PAID ON PRINCIPAL	1,329,874	1,329,874	1,275,225	1,296,931	0	32,944	0	32,944	0	1,329,874	0	0	0	10,112	03/20/2036	1
36216C	KY 2	GNMA PASS TH #160611	9.500	03/15/2010	PAID ON PRINCIPAL	173	173	185	185	0	(12)	0	(12)	0	173	0	0	0	3	09/15/2016	1
36216G	N3 8	GNMA PASS TH #164310	9.500	03/15/2010	PAID ON PRINCIPAL	22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	09/15/2018	1
362160	Q9 7	GNMA PASS TH #179680	9.500	03/15/2010	PAID ON PRINCIPAL	71	71	76	74	0	(3)	0	(3)	0	71	0	0	0	1	10/15/2016	1
362161	7E 5	GNMA PASS TH #180993	9.500	03/15/2010	PAID ON PRINCIPAL	229	229	244	236	0	(8)	0	(8)	0	229	0	0	0	4	11/15/2019	1
362164	W5 0	GNMA PASS TH #183468	9.500	03/15/2010	PAID ON PRINCIPAL	4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2016	1
362167	NJ 3	GNMA PASS TH #185893	9.500	03/15/2010	PAID ON PRINCIPAL	59	59	62	62	0	(4)	0	(4)	0	59	0	0	0	1	10/15/2016	1
36217D	UZ 5	GNMA PASS TH #190600	9.500	03/15/2010	PAID ON PRINCIPAL	95	95	101	98	0	(3)	0	(3)	0	95	0	0	0	2	08/15/2016	1
36217S	TL 5	GNMA PASS TH #202255	9.500	03/15/2010	PAID ON PRINCIPAL	50	50	54	53	0	(2)	0	(2)	0	50	0	0	0	1	08/15/2017	1
36217T	CA 5	GNMA PASS TH #202665	9.500	03/15/2010	PAID ON PRINCIPAL	111	111	118	118	0	(7)	0	(7)	0	111	0	0	0	2	11/15/2019	1
36217T	CQ 0	GNMA PASS TH #202679	9.500	03/15/2010	PAID ON PRINCIPAL	17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	12/15/2019	1
362172	N4 6	GNMA PASS TH #210211	9.500	03/15/2010	PAID ON PRINCIPAL	13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	07/15/2017	1
36218X	3Z 0	GNMA PASS TH #235816	9.500	03/15/2010	PAID ON PRINCIPAL	168	168	179	178	0	(10)	0	(10)	0	168	0	0	0	3	06/15/2018	1
362191	X7 8	GNMA PASS TH #264502	9.500	03/15/2010	PAID ON PRINCIPAL	34	34	37	37	0	(2)	0	(2)	0	34	0	0	0	1	09/15/2018	1
36205F	5V 1	GNMA PASS TH #389760	5.000	03/15/2010	PAID ON PRINCIPAL	113,930	113,930	116,529	115,049	0	(1,119)	0	(1,119)	0	113,930	0	0	0	1,082	11/15/2017	1
36201M	A8 5	GNMA PASS TH #586931	5.000	03/15/2010	PAID ON PRINCIPAL	6,128	6,128	6,284	6,210	0	(81)	0	(81)	0	6,128	0	0	0	51	10/15/2017	1
36201M	SA 1	GNMA PASS TH #587413	5.500	03/15/2010	PAID ON PRINCIPAL	18,788	18,788	19,199	19,143	0	(355)	0	(355)	0	18,788	0	0	0	172	11/15/2032	1
36201M	SJ 2	GNMA PASS TH #587421	5.500	03/15/2010	PAID ON PRINCIPAL	3,046	3,046	3,113	3,096	0	(50)	0	(50)	0	3,046	0	0	0	28	11/15/2032	1
36201P	VA 0	GNMA PASS TH #589309	5.000	03/15/2010	PAID ON PRINCIPAL	8,647	8,647	8,866	8,750	0	(103)	0	(103)	0	8,647	0	0	0	72	08/15/2017	1
36201U	BA 1	GNMA PASS TH #593233	5.000	03/15/2010	PAID ON PRINCIPAL	11,544	11,544	11,808	11,698	0	(153)	0	(153)	0	11,544	0	0	0	96	10/15/2017	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)
36201V ZG 0	GNMA PASS TH #594843 5.000		03/15/2010	PAID ON PRINCIPAL		15,406	15,406	15,795	15,628	0	(223)	0	(223)	0	15,406	0	0	0	129	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		03/15/2010	PAID ON PRINCIPAL		8,870	8,870	9,095	8,986	0	(116)	0	(116)	0	8,870	0	0	0	74	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		03/15/2010	PAID ON PRINCIPAL		428,845	428,845	408,726	411,756	0	17,089	0	17,089	0	428,845	0	0	0	3,957	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		03/15/2010	PAID ON PRINCIPAL		202,819	202,819	191,093	193,206	0	9,613	0	9,613	0	202,819	0	0	0	1,431	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		03/15/2010	PAID ON PRINCIPAL		102,475	102,475	96,550	97,682	0	4,793	0	4,793	0	102,475	0	0	0	699	10/15/2033	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		03/25/2010	PAID ON PRINCIPAL		6,535	6,535	6,398	6,452	0	83	0	83	0	6,535	0	0	0	87	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		03/03/2010	PAID ON PRINCIPAL		1,175	1,175	1,145	1,154	0	21	0	21	0	1,175	0	0	0	8	08/01/2024	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		03/25/2010	PAID ON PRINCIPAL		348	348	347	347	0	1	0	1	0	348	0	0	0	4	07/01/2022	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		02/10/2010	PAID ON PRINCIPAL		21,828	21,828	21,828	21,828	0	0	0	0	0	21,828	0	0	0	283	08/10/2013	1
0399999.	Total - Bonds - U.S. Government					116,095,074	114,433,300	117,646,833	116,456,715	0	(429,712)	0	(429,712)	0	116,027,003	0	68,072	68,072	530,809	XXX	XXX

**Bonds - All Other Government**

110709 FH 0	BRITISH COLUMBIA (PROV) 4.300	A.	03/08/2010	SCOTIA CAPITAL		1,078,550	1,000,000	994,780	997,950	0	80	0	80	0	998,030	0	80,520	80,520	12,064	05/30/2013	1FE
052591 AV 6	AUSTRIA (REPUBLIC OF) 2.000	F..	02/22/2010	CITIGROUP GLOBAL MARKETS		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
298785 FC 5	EUROPEAN INVESTMENT BA 1.625	F..	03/04/2010	FTN FINANCIAL		1,996,260	2,000,000	1,993,300	1,993,300	0	201	0	201	0	1,993,501	0	2,760	2,760	3,340	03/15/2013	1FE
1099999.	Total - Bonds - All Other Government					4,081,710	4,000,000	3,986,800	3,990,067	0	321	0	321	0	3,990,389	0	91,321	91,321	23,849	XXX	XXX

**Bonds - U.S. States, Territories and Possessions**

20772G KD 9	CONNECTICUT GENERAL OB 180		02/26/2010	BAS-MERRILL LYNCH		62,975,000	62,975,000	62,975,000	62,975,000	0	0	0	0	0	62,975,000	0	0	0	29,020	03/01/2023	1FE
373383 JN 9	GEORGIA GENERAL OBLIGA 5.800		03/01/2010	REDEEMED		4,915,000	4,915,000	5,072,722	4,917,408	0	(2,408)	0	(2,408)	0	4,915,000	0	0	0	142,535	03/01/2012	1FE
452151 SK 0	ILLINOIS GENERAL OBLIG 5.000		03/01/2010	BAS-MERRILL LYNCH		3,241,290	3,000,000	3,232,830	3,159,770	0	(5,290)	0	(5,290)	0	3,154,480	0	86,810	86,810	51,250	11/01/2017	1FE
455057 KN 8	INDIANA FIN AUTH REV F 4.000		02/01/2010	MATURED		1,780,000	1,780,000	1,821,901	1,782,065	0	(2,065)	0	(2,065)	0	1,780,000	0	0	0	35,600	02/01/2010	1FE
574192 UL 2	MARYLAND GENERAL OBLIG 5.250		03/01/2010	MATURED		2,500,000	2,500,000	2,859,450	2,509,225	0	(9,225)	0	(9,225)	0	2,500,000	0	0	0	65,625	03/01/2010	1FE
574192 Z5 2	MARYLAND GO S2009 QSCB		03/15/2010	QUALIFIED TAX CREDIT		0	295,183	293,057	0	0	0	0	0	0	0	0	0	0	0	03/15/2010	1FE
574192 Z5 2	MARYLAND GO S2009 QSCB		03/15/2010	QUALIFIED TAX CREDIT		0	174,563	173,307	0	0	0	0	0	0	0	0	0	0	0	03/15/2010	1FE
677518 SU 7	OHIO GENERAL OBLIGATIO 5.500		02/01/2010	REDEEMED		1,696,800	1,680,000	1,672,272	1,696,313	0	487	0	487	0	1,696,800	0	0	0	46,200	02/01/2019	1FE
709141 MH 5	PENNSYLVANIA GO FIRST 6.000		01/15/2010	REDEEMED		3,080,500	3,050,000	3,257,095	3,084,740	0	(4,240)	0	(4,240)	0	3,080,500	0	0	0	91,500	01/15/2017	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					80,188,590	80,369,746	81,357,635	80,124,520	0	(22,740)	0	(22,740)	0	80,101,780	0	86,810	86,810	461,730	XXX	XXX

**Bonds - U.S. Political Subdivisions of States, Territories and Possessions**

041431 CC 9	ARLINGTON CO PUB IMPT 5.000		03/15/2010	MATURED		1,000,000	1,000,000	1,020,160	1,002,270	0	(2,270)	0	(2,270)	0	1,000,000	0	0	0	25,000	03/15/2010	1FE
166393 J6 6	CHESTERFIELD CO GENERA 5.000		01/01/2010	MATURED		3,215,000	3,215,000	3,398,544	3,215,000	0	0	0	0	0	3,215,000	0	0	0	80,375	01/01/2010	1FE
184540 A6 9	CLEAR CREEK ISD GO REF 5.700		02/15/2010	REDEEMED		5,805,000	5,805,000	5,834,850	5,804,826	0	174	0	174	0	5,805,000	0	0	0	165,443	02/15/2017	1FE
184540 B4 3	CLEAR CREEK ISD GO REF 5.700		02/15/2010	REDEEMED		205,000	205,000	206,054	204,994	0	6	0	6	0	205,000	0	0	0	5,843	02/15/2017	1FE
235218 VR 2	DALLAS GENERAL OBLIGAT 5.750		02/15/2010	REDEEMED		5,420,000	5,420,000	5,596,638	5,422,114	0	(2,114)	0	(2,114)	0	5,420,000	0	0	0	155,825	02/15/2016	1FE
235218 VS 0	DALLAS GENERAL OBLIGAT 5.750		02/15/2010	REDEEMED		5,420,000	5,420,000	5,572,898	5,421,789	0	(1,789)	0	(1,789)	0	5,420,000	0	0	0	155,825	02/15/2017	1FE
236091 YX 6	DANE CO GENERAL OBLIGA 3.000		03/01/2010	MATURED		2,340,000	2,340,000	2,362,955	2,342,059	0	(2,059)	0	(2,059)	0	2,340,000	0	0	0	35,100	03/01/2010	1FE
238253 UR 7	DAUPHIN CO GENERAL OBL 5.000		03/02/2010	UBS AG		2,770,283	2,545,000	2,680,496	2,638,936	0	(2,341)	0	(2,341)	0	2,636,595	0	133,689	133,689	38,882	11/15/2021	1FE
249174 KB 8	DENVER CITY&CO GO SD#1		03/15/2010	QUALIFIED TAX CREDIT		0	119,200	117,027	0	0	0	0	0	0	0	0	0	0	0	03/15/2010	1FE

QE05 1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	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)	
401784 WA 7	GUILFORD CO GENERAL OB .270		03/25/2010	BB&T CAPITAL MARKETS		3,730,000	3,730,000	3,730,000	3,730,000	0	0	0	0	0	3,730,000	0	0	0	2,366	04/01/2027	1FE	
425506 YL 0	HENNEPIN CO SOLID WAST 3.300		02/01/2010	MATURED		4,100,000	4,100,000	3,944,938	4,097,376	0	2,624	0	2,624	0	4,100,000	0	0	0	67,650	02/01/2010	1FE	
442565 ZV 2	HOWARD CO GENERAL OBLI 5.000		02/15/2010	MATURED		3,865,000	3,865,000	4,031,002	3,876,866	0	(11,866)	0	(11,866)	0	3,865,000	0	0	0	96,625	02/15/2010	1FE	
544351 BW 8	LOS ANGELES GENERAL OB 5.000		03/02/2010	BARCLAYS CAPITAL INC		6,953,712	6,340,000	6,800,284	6,622,257	0	(7,545)	0	(7,545)	0	6,614,712	0	339,000	339,000	162,022	09/01/2021	1FE	
544351 BX 6	LOS ANGELES GENERAL OB 5.000		03/16/2010	BAS-MERRILL LYNCH		6,857,027	6,340,000	6,784,117	6,612,493	0	(9,066)	0	(9,066)	0	6,603,427	0	253,600	253,600	174,350	09/01/2022	1FE	
60374Y MC 8	MINNEAPOLIS GO REF BLO 4.650		03/01/2010	MATURED		600,000	600,000	599,964	600,000	0	0	0	0	0	600,000	0	0	0	13,950	03/01/2010	1FE	
667027 4B 9	NORTHSIDE ISD GO S2009 ---		03/15/2010	QUALIFIED TAX CREDIT		0	260,100	256,914	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2010	1FE
815626 HC 3	SEDGWICK CO USD#259 GO ---		03/15/2010	QUALIFIED TAX CREDIT		0	147,500	146,058	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2010	1FE
821686 VT 6	SHELBY CO GENERAL OBLI .180		03/04/2010	MORGAN STANLEY		49,100,000	49,100,000	49,100,000	49,100,000	0	0	0	0	0	49,100,000	0	0	0	28,599	12/01/2031	1FE	
791434 UF 8	ST LOUIS CO SD #R-6 (R 5.000		02/01/2010	MATURED		1,300,000	1,300,000	1,354,808	1,302,730	0	(2,730)	0	(2,730)	0	1,300,000	0	0	0	32,500	02/01/2010	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					102,681,022	101,851,800	103,537,708	101,993,709	0	(38,975)	0	(38,975)	0	101,954,734	0	726,289	726,289	1,240,354	XXX	XXX	

**Bonds - U.S. Special Revenue and Special Assessment**

QE052

04057P AQ 1	ARIZONA SCH FACS COP S 5.000		03/02/2010	LEBENTHAL		11,030,272	9,950,000	10,871,171	10,313,772	0	(16,020)	0	(16,020)	0	10,297,753	0	732,519	732,519	254,278	09/01/2013	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		03/29/2010	REDEEMED		136,554	136,554	136,554	136,554	0	0	0	0	0	136,554	0	0	0	999	12/01/2027	1
16007T AV 7	CHARLESTON CO RES REC 5.250		01/01/2010	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	131,250	01/01/2010	1FE
186352 GM 6	CLEVELAND ARPT SYS S20 5.250		01/01/2010	REDEEMED		9,100,100	9,010,000	9,210,563	9,100,100	0	0	0	0	0	9,100,100	0	0	0	236,513	01/01/2019	1FE
199521 BD 6	COLUMBUS MUN ARPT REV 5.250		01/01/2010	MATURED		100,000	100,000	102,479	100,000	0	0	0	0	0	100,000	0	0	0	2,625	01/01/2010	1FE
442348 XZ 6	HOUSTON ARPT SYS S98A 5.500		03/04/2010	GOLDMAN SACHS & CO		2,963,520	2,940,000	2,983,071	2,942,852	0	(1,617)	0	(1,617)	0	2,941,235	0	22,285	22,285	111,393	07/01/2017	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .160		03/05/2010	GOLDMAN SACHS & CO		10,328,000	10,328,000	10,328,000	10,328,000	0	0	0	0	0	10,328,000	0	0	0	4,567	07/01/2038	1FE
462583 BE 4	IOWA VISION SPL FD REV 5.500		02/26/2010	GMS GROUP		11,619,123	9,875,000	11,175,143	10,629,351	0	(15,504)	0	(15,504)	0	10,613,848	0	1,005,275	1,005,275	298,719	02/15/2017	1FE
49151E UV 3	KENTUCKY PPTY & BLDG P 5.250		03/02/2010	RBC DAIN RAUSCHER INC		1,157,310	1,000,000	1,135,470	1,080,610	0	(1,840)	0	(1,840)	0	1,078,770	0	78,540	78,540	22,458	10/01/2016	1FE
54810C S3 5	LOWER COLORADO RIVER R 5.500		02/16/2010	REDEEMED		2,100,800	2,080,000	2,183,542	2,086,178	0	(2,226)	0	(2,226)	0	2,083,952	0	16,848	16,848	28,918	05/15/2021	1FE
54810C D5 6	LOWER COLORADO RIVER R 5.750		01/19/2010	REDEEMED		65,650	65,000	69,726	65,517	0	133	0	133	0	65,650	0	0	0	664	05/15/2012	1FE
54810C T9 1	LOWER COLORADO RIVER R 5.750		02/16/2010	REDEEMED		14,564,200	14,420,000	15,468,478	14,472,345	0	(18,746)	0	(18,746)	0	14,453,599	0	110,601	110,601	209,591	05/15/2012	1FE
574217 VC 6	MARYLAND H/E JOHNS HOP .130		03/05/2010	GOLDMAN SACHS & CO		9,135,000	9,135,000	9,135,000	9,135,000	0	0	0	0	0	9,135,000	0	0	0	3,716	07/01/2036	1FE
57583T AZ 4	MASS DEV FIN AGY (SEMA 5.500		01/01/2010	MATURED		6,455,000	6,455,000	6,810,929	6,455,000	0	0	0	0	0	6,455,000	0	0	0	177,513	01/01/2010	2FE
575579 TK 3	MASSACHUSETTS BAY TRAN .180		03/05/2010	GOLDMAN SACHS & CO		11,500,000	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	0	0	18,088	07/01/2026	1FE
57563R BD 0	MASSACHUSETTS EDL FING 5.050		03/22/2010	REDEEMED		1,270,000	1,270,000	1,270,000	1,270,000	0	0	0	0	0	1,270,000	0	0	0	19,775	12/01/2012	1FE
586111 FJ 0	MEMPHIS-SHELBY CO ARPT 6.250		03/01/2010	REDEEMED		4,444,000	4,400,000	4,481,620	4,412,144	0	(1,320)	0	(1,320)	0	4,410,824	0	33,176	33,176	137,500	03/01/2017	1FE
592597 U5 5	METRO TRANS AUTH SVC C 5.750		03/01/2010	RBC DAIN RAUSCHER INC		3,050,320	2,600,000	2,873,754	2,770,742	0	(3,068)	0	(3,068)	0	2,767,674	0	282,646	282,646	100,913	07/01/2018	1FE
631663 KF 7	NASSAU CO SALES TAX FI .120		03/05/2010	GOLDMAN SACHS & CO		22,700,000	22,700,000	22,700,000	22,700,000	0	0	0	0	0	22,700,000	0	0	0	9,938	11/15/2025	1FE
645771 NG 7	NEW JERSEY BLDG AUTH R 5.250		03/02/2010	JEFFERIES & CO INC		5,531,200	5,000,000	5,617,750	5,210,700	0	(12,250)	0	(12,250)	0	5,198,450	0	332,750	332,750	58,333	12/15/2013	1FE
64971M BP 6	NEW YORK CITY TRANSTL 5.375		02/15/2010	REDEEMED		19,205,150	19,015,000	19,515,285	19,207,010	0	(1,860)	0	(1,860)	0	19,205,150	0	0	0	511,028	02/15/2020	1FE
64972F SE 7	NEW YORK CITY WTR & SW .130		03/05/2010	GOLDMAN SACHS & CO		13,300,000	13,300,000	13,297,340	13,298,005	0	0	0	0	0	13,298,005	0	1,995	1,995	5,269	06/15/2024	1FE
649892 GQ 3	NEW YORK POWER AUTH S7 5.875		01/01/2010	MATURED		2,000	2,000	1,995	2,000	0	0	0	0	0	2,000	0	0	0	59	01/01/2010	1FE
649892 KN 5	NEW YORK POWER AUTH S7 7.500		01/01/2010	MATURED		105,000	105,000	100,931	105,000	0	0	0	0	0	105,000	0	0	0	3,938	01/01/2010	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)
67766N AJ 1	OHIO WATER DEV SWD (BA 6.625.....		01/29/2010	REDEEMED.....		4,896,000	4,800,000	4,804,131	4,800,766	0	(23)	0	(23)	0	4,800,742	0	95,258	95,258	130,733	09/01/2020	2.....
762243 MY 6	RHODE ISLAND HEALTH & .140.....		02/26/2010	GOLDMAN SACHS & CO.....		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	15,315	05/01/2035	1FE.....
796253 PM 8	SAN ANTONIO ELEC & GAS 5.750.....		02/01/2010	REDEEMED.....		5,000,000	5,000,000	5,164,250	5,001,300	0	(1,300)	0	(1,300)	0	5,000,000	0	0	0	143,750	02/01/2016	1FE.....
837147 XS 1	SOUTH CAROLINA PUB SVC 5.000.....		01/01/2010	MATURED.....		5,000,000	5,000,000	5,373,200	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2010	1FE.....
837147 N8 6	SOUTH CAROLINA SANTEE 4.900.....		01/01/2010	MATURED.....		7,000,000	7,000,000	6,981,700	7,000,000	0	0	0	0	0	7,000,000	0	0	0	171,500	01/01/2010	1FE.....
92817S PD 4	VIRGINIA PUB SCH AUTH ---		03/15/2010	QUALIFIED TAX CREDIT.....		0	302,500	298,828	0	0	0	0	0	0	0	0	0	0	0	03/15/2010	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.....
246395 BB 2	DELAWARE HSG AUTH SFM 3.950.....		01/01/2010	REDEEMED.....		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,284	07/01/2019	1FE.....
3128JM N7 8	FH (3/1 ARM) #1B2313 3.485.....		03/15/2010	PAID ON PRINCIPAL.....		12,186	12,186	12,123	12,049	0	138	0	138	0	12,186	0	0	0	70	08/15/2035	1.....
3128JM QF 7	FH (3/1 ARM) #1B2353 3.326.....		01/15/2010	PAID ON PRINCIPAL.....		31,841	31,841	31,641	31,414	0	427	0	427	0	31,841	0	0	0	88	09/15/2035	1.....
3128JM QF 7	FH (3/1 ARM) #1B2353 3.329.....		03/15/2010	PAID ON PRINCIPAL.....		445,926	445,926	443,121	439,946	0	5,980	0	5,980	0	445,926	0	0	0	3,653	09/15/2035	1.....
3128JM SB 4	FH (3/1 ARM) #1B2413 3.187.....		03/15/2010	PAID ON PRINCIPAL.....		248,504	248,504	247,922	244,934	0	3,570	0	3,570	0	248,504	0	0	0	1,925	10/01/2035	1.....
3128JM SB 4	FH (3/1 ARM) #1B2413 3.188.....		01/15/2010	PAID ON PRINCIPAL.....		288,164	288,164	287,488	284,024	0	4,140	0	4,140	0	288,164	0	0	0	765	10/01/2035	1.....
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		3,882	3,882	3,801	3,825	0	57	0	57	0	3,882	0	0	0	50	06/15/2033	1.....
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		8,942	8,942	8,754	8,814	0	128	0	128	0	8,942	0	0	0	70	06/15/2033	1.....
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		101	101	99	100	0	2	0	2	0	101	0	0	0	1	07/15/2033	1.....
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		11,001	11,001	10,770	10,810	0	191	0	191	0	11,001	0	0	0	86	07/15/2033	1.....
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		5,724	5,724	5,604	5,617	0	108	0	108	0	5,724	0	0	0	60	07/15/2033	1.....
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		4,526	4,526	4,431	4,477	0	49	0	49	0	4,526	0	0	0	42	07/15/2033	1.....
31296K AD 5	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		430	430	421	422	0	8	0	8	0	430	0	0	0	4	07/15/2033	1.....
31296K AL 7	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		3,007	3,007	2,943	2,937	0	70	0	70	0	3,007	0	0	0	23	04/15/2033	1.....
31296K BK 8	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		39,069	39,069	38,249	38,521	0	549	0	549	0	39,069	0	0	0	479	07/15/2033	1.....
31296K E3 3	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		483	483	473	476	0	7	0	7	0	483	0	0	0	4	07/15/2033	1.....
31296K NR 0	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		139,862	139,862	136,927	137,662	0	2,201	0	2,201	0	139,862	0	0	0	1,432	07/15/2033	1.....
31296K QD 8	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		80,761	80,761	79,066	79,602	0	1,159	0	1,159	0	80,761	0	0	0	723	07/15/2033	1.....
31296K TN 3	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		133,740	133,740	130,933	131,567	0	2,173	0	2,173	0	133,740	0	0	0	1,549	07/15/2033	1.....
31296K X5 7	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		349	349	341	341	0	7	0	7	0	349	0	0	0	3	07/15/2033	1.....
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		123	123	120	120	0	2	0	2	0	123	0	0	0	1	07/15/2033	1.....
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000.....		03/15/2010	PAID ON PRINCIPAL.....		173,877	173,877	172,790	173,102	0	775	0	775	0	173,877	0	0	0	1,793	08/15/2033	1.....
31296L AV 3	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		58	58	57	57	0	1	0	1	0	58	0	0	0	1	08/15/2033	1.....
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		1,229	1,229	1,203	1,214	0	15	0	15	0	1,229	0	0	0	11	08/15/2033	1.....
31296L P6 2	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		58	58	57	57	0	1	0	1	0	58	0	0	0	1	08/15/2033	1.....
31296L QV 6	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		11,193	11,193	10,958	10,978	0	215	0	215	0	11,193	0	0	0	102	08/15/2033	1.....
31296L WL 1	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		11,081	11,081	10,849	10,899	0	183	0	183	0	11,081	0	0	0	56	08/15/2033	1.....
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		4,773	4,773	4,673	4,706	0	67	0	67	0	4,773	0	0	0	50	08/15/2033	1.....
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500.....		03/15/2010	PAID ON PRINCIPAL.....		10,829	10,829	10,602	10,656	0	173	0	173	0	10,829	0	0	0	137	08/15/2033	1.....

QE05.3

### 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)
31296M CE 7	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		1,204	1,204	1,179	1,182	0	22	0	22	0	1,204	0	0	0	11	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU	5.000	03/15/2010	PAID ON PRINCIPAL		822,373	822,373	817,233	818,621	0	3,752	0	3,752	0	822,373	0	0	0	6,995	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU	5.000	03/15/2010	PAID ON PRINCIPAL		348,129	348,129	345,953	346,620	0	1,508	0	1,508	0	348,129	0	0	0	2,780	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU	4.000	03/15/2010	PAID ON PRINCIPAL		10,387	10,387	9,991	9,999	0	388	0	388	0	10,387	0	0	0	69	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU	4.000	03/15/2010	PAID ON PRINCIPAL		39,180	39,180	37,105	37,725	0	1,455	0	1,455	0	39,180	0	0	0	210	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU	4.000	03/15/2010	PAID ON PRINCIPAL		431,479	431,479	408,625	417,472	0	14,007	0	14,007	0	431,479	0	0	0	2,741	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU	4.000	03/15/2010	PAID ON PRINCIPAL		493,503	493,503	467,363	476,824	0	16,679	0	16,679	0	493,503	0	0	0	3,901	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU	4.000	03/15/2010	PAID ON PRINCIPAL		71,236	71,236	67,463	68,973	0	2,263	0	2,263	0	71,236	0	0	0	443	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU	4.000	03/15/2010	PAID ON PRINCIPAL		646,634	646,634	612,383	625,663	0	20,970	0	20,970	0	646,634	0	0	0	4,684	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU	4.000	03/15/2010	PAID ON PRINCIPAL		162,208	162,208	153,616	157,166	0	5,041	0	5,041	0	162,208	0	0	0	858	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		2,148	2,148	2,260	2,403	0	(255)	0	(255)	0	2,148	0	0	0	36	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		9,293	9,293	9,777	10,453	0	(1,159)	0	(1,159)	0	9,293	0	0	0	152	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		2,353	2,353	2,475	2,652	0	(299)	0	(299)	0	2,353	0	0	0	35	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		89	89	94	101	0	(12)	0	(12)	0	89	0	0	0	1	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		5,862	5,862	6,839	6,740	0	(878)	0	(878)	0	5,862	0	0	0	88	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		5,775	5,775	6,078	6,409	0	(634)	0	(634)	0	5,775	0	0	0	86	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		4,583	4,583	4,487	4,501	0	82	0	82	0	4,583	0	0	0	42	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		2,770	2,770	2,712	2,721	0	49	0	49	0	2,770	0	0	0	20	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		108,651	108,651	106,371	106,993	0	1,658	0	1,658	0	108,651	0	0	0	1,024	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU	6.000	03/15/2010	PAID ON PRINCIPAL		18,693	18,693	17,615	17,565	0	1,128	0	1,128	0	18,693	0	0	0	187	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		39	39	38	38	0	1	0	1	0	39	0	0	0	0	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		1,275	1,275	1,248	1,246	0	29	0	29	0	1,275	0	0	0	11	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		2,863	2,863	3,013	3,149	0	(286)	0	(286)	0	2,863	0	0	0	45	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		21	21	22	24	0	(3)	0	(3)	0	21	0	0	0	0	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		24	24	25	28	0	(4)	0	(4)	0	24	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		13,124	13,124	13,807	14,121	0	(997)	0	(997)	0	13,124	0	0	0	164	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		61	61	64	66	0	(5)	0	(5)	0	61	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		27	27	28	30	0	(3)	0	(3)	0	27	0	0	0	0	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		98	98	103	113	0	(15)	0	(15)	0	98	0	0	0	1	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		2,932	2,932	3,084	3,407	0	(475)	0	(475)	0	2,932	0	0	0	54	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		95	95	100	108	0	(13)	0	(13)	0	95	0	0	0	1	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		123	123	129	142	0	(20)	0	(20)	0	123	0	0	0	2	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		4,545	4,545	4,781	5,067	0	(522)	0	(522)	0	4,545	0	0	0	83	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		7	7	7	9	0	(1)	0	(1)	0	7	0	0	0	0	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU	7.500	02/15/2010	PAID ON PRINCIPAL		5,983	5,983	6,294	6,878	0	(895)	0	(895)	0	5,983	0	0	0	75	12/15/2029	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)
31293Y Q8 2	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		7,509	7,509	7,899	8,678	0	(1,170)	0	(1,170)	0	7,509	0	0	0	48	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		131	131	138	146	0	(15)	0	(15)	0	131	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		101	101	106	112	0	(11)	0	(11)	0	101	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	03/15/2010	PAID ON PRINCIPAL		44	44	46	52	0	(8)	0	(8)	0	44	0	0	0	1	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		2,303	2,303	2,424	2,603	0	(300)	0	(300)	0	2,303	0	0	0	39	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		1,678	1,678	1,766	1,886	0	(208)	0	(208)	0	1,678	0	0	0	10	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		4,709	4,709	4,956	5,073	0	(364)	0	(364)	0	4,709	0	0	0	79	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		239	239	252	282	0	(43)	0	(43)	0	239	0	0	0	2	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		189	189	199	218	0	(29)	0	(29)	0	189	0	0	0	3	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		36	36	37	40	0	(5)	0	(5)	0	36	0	0	0	0	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		87	87	92	100	0	(12)	0	(12)	0	87	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		2,013	2,013	2,118	2,194	0	(181)	0	(181)	0	2,013	0	0	0	35	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		23	23	24	26	0	(4)	0	(4)	0	23	0	0	0	0	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		4,079	4,079	3,994	3,980	0	99	0	99	0	4,079	0	0	0	55	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		137	137	144	156	0	(19)	0	(19)	0	137	0	0	0	2	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		1,356	1,356	1,327	1,320	0	35	0	35	0	1,356	0	0	0	6	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		21,608	21,608	22,743	24,453	0	(2,845)	0	(2,845)	0	21,608	0	0	0	375	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		13,551	13,551	13,266	13,329	0	221	0	221	0	13,551	0	0	0	78	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		2,882	2,882	3,033	3,244	0	(362)	0	(362)	0	2,882	0	0	0	50	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		16,566	16,566	17,436	18,026	0	(1,460)	0	(1,460)	0	16,566	0	0	0	240	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		3,153	3,153	3,087	3,093	0	60	0	60	0	3,153	0	0	0	29	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		2,545	2,545	2,679	2,729	0	(184)	0	(184)	0	2,545	0	0	0	15	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		2,757	2,757	2,908	3,065	0	(308)	0	(308)	0	2,757	0	0	0	38	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		342	342	360	375	0	(33)	0	(33)	0	342	0	0	0	4	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		36,262	36,262	38,166	41,606	0	(5,344)	0	(5,344)	0	36,262	0	0	0	629	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		205	205	216	231	0	(26)	0	(26)	0	205	0	0	0	4	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		13	13	13	14	0	(1)	0	(1)	0	13	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		407	407	429	475	0	(68)	0	(68)	0	407	0	0	0	5	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		118,363	118,363	124,577	125,829	0	(7,466)	0	(7,466)	0	118,363	0	0	0	2,066	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		109	109	115	123	0	(14)	0	(14)	0	109	0	0	0	1	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		536	536	565	624	0	(88)	0	(88)	0	536	0	0	0	6	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	03/15/2010	PAID ON PRINCIPAL		233	233	245	279	0	(46)	0	(46)	0	233	0	0	0	3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		15,096	15,096	14,779	14,825	0	271	0	271	0	15,096	0	0	0	172	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		3,845	3,845	3,765	3,780	0	65	0	65	0	3,845	0	0	0	33	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		943	943	923	922	0	21	0	21	0	943	0	0	0	11	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	03/15/2010	PAID ON PRINCIPAL		1,115	1,115	1,091	1,097	0	18	0	18	0	1,115	0	0	0	6	03/15/2033	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)
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		1,866	1,866	1,964	1,942	0	(76)	0	(76)	0	1,866	0	0	0	22	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		10	10	10	10	0	0	0	0	0	10	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		9,348	9,348	9,152	9,210	0	138	0	138	0	9,348	0	0	0	96	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		705	705	690	693	0	12	0	12	0	705	0	0	0	4	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		193	193	189	188	0	5	0	5	0	193	0	0	0	3	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		9,475	9,475	9,276	9,332	0	143	0	143	0	9,475	0	0	0	94	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		10,344	10,344	10,127	10,171	0	173	0	173	0	10,344	0	0	0	95	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		12,653	12,653	12,387	12,452	0	201	0	201	0	12,653	0	0	0	141	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		5,313	5,313	5,201	5,246	0	66	0	66	0	5,313	0	0	0	72	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		173,680	173,680	177,370	175,836	0	(2,156)	0	(2,156)	0	173,680	0	0	0	1,725	12/15/2023	1
31280R CN 4	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		1,085	1,085	1,144	1,131	0	(45)	0	(45)	0	1,085	0	0	0	11	04/15/2013	1
3128G8 YT 2	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		814	814	850	833	0	(19)	0	(19)	0	814	0	0	0	7	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		2,567	2,567	2,682	2,629	0	(62)	0	(62)	0	2,567	0	0	0	23	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		825	825	862	853	0	(27)	0	(27)	0	825	0	0	0	6	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		2,956	2,956	3,111	3,310	0	(354)	0	(354)	0	2,956	0	0	0	43	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		2,065	2,065	2,022	2,026	0	39	0	39	0	2,065	0	0	0	19	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		3,154	3,154	3,320	3,584	0	(430)	0	(430)	0	3,154	0	0	0	47	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		1,213	1,213	1,277	1,345	0	(132)	0	(132)	0	1,213	0	0	0	17	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		417	417	439	467	0	(50)	0	(50)	0	417	0	0	0	5	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		242	242	254	271	0	(29)	0	(29)	0	242	0	0	0	3	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		23,628	23,628	25,039	26,818	0	(3,190)	0	(3,190)	0	23,628	0	0	0	326	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		783	783	824	877	0	(94)	0	(94)	0	783	0	0	0	10	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		405	405	426	454	0	(48)	0	(48)	0	405	0	0	0	6	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		133,256	133,256	130,465	131,186	0	2,071	0	2,071	0	133,256	0	0	0	1,267	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2010	PAID ON PRINCIPAL		307,811	307,811	273,375	280,887	0	26,924	0	26,924	0	307,811	0	0	0	2,540	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		1,196,704	1,196,704	1,179,010	1,182,810	0	13,894	0	13,894	0	1,196,704	0	0	0	13,177	12/15/2036	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		03/15/2010	PAID ON PRINCIPAL		812,805	812,805	824,489	825,886	0	(13,081)	0	(13,081)	0	812,805	0	0	0	6,080	11/15/2010	1
31406G 5S 4	FN (10/1 ARM #810057 5.070		03/25/2010	PAID ON PRINCIPAL		5,078	5,078	5,125	5,094	0	(16)	0	(16)	0	5,078	0	0	0	40	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.074		01/25/2010	PAID ON PRINCIPAL		2,020	2,020	2,038	2,028	0	(8)	0	(8)	0	2,020	0	0	0	9	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.090		03/25/2010	PAID ON PRINCIPAL		224,085	224,085	226,045	224,932	0	(847)	0	(847)	0	224,085	0	0	0	1,909	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.982		01/25/2010	PAID ON PRINCIPAL		3,105	3,105	3,051	3,065	0	40	0	40	0	3,105	0	0	0	13	03/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.986		02/25/2010	PAID ON PRINCIPAL		114,259	114,259	112,259	112,790	0	1,469	0	1,469	0	114,259	0	0	0	949	03/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.998		03/25/2010	PAID ON PRINCIPAL		298,642	298,642	293,416	294,804	0	3,838	0	3,838	0	298,642	0	0	0	3,721	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.785		03/25/2010	PAID ON PRINCIPAL		154,954	154,954	155,044	154,576	0	378	0	378	0	154,954	0	0	0	1,853	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.788		02/25/2010	PAID ON PRINCIPAL		424,790	424,790	425,035	423,754	0	1,036	0	1,036	0	424,790	0	0	0	1,822	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.902		03/25/2010	PAID ON PRINCIPAL		156,576	156,576	157,066	156,670	0	(93)	0	(93)	0	156,576	0	0	0	1,921	07/01/2035	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)
31407B 2G 3	FN (10/1 ARM #826175 4.906		02/25/2010	PAID ON PRINCIPAL		232,536	232,536	233,263	232,675	0	(139)	0	(139)	0	232,536	0	0	0	1,004	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.965		01/25/2010	PAID ON PRINCIPAL		21,964	21,964	21,998	21,949	0	14	0	14	0	21,964	0	0	0	91	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.970		03/25/2010	PAID ON PRINCIPAL		212,488	212,488	212,816	212,350	0	139	0	139	0	212,488	0	0	0	1,874	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.951		03/25/2010	PAID ON PRINCIPAL		210,535	210,535	208,627	208,995	0	1,540	0	1,540	0	210,535	0	0	0	1,050	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.665		03/25/2010	PAID ON PRINCIPAL		213,557	213,557	210,193	211,175	0	2,381	0	2,381	0	213,557	0	0	0	2,494	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.671		01/25/2010	PAID ON PRINCIPAL		15,807	15,807	15,558	15,631	0	176	0	176	0	15,807	0	0	0	62	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.672		02/25/2010	PAID ON PRINCIPAL		16,266	16,266	16,010	16,084	0	181	0	181	0	16,266	0	0	0	127	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.792		03/25/2010	PAID ON PRINCIPAL		22,941	22,941	22,837	22,747	0	194	0	194	0	22,941	0	0	0	139	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.911		01/25/2010	PAID ON PRINCIPAL		11,139	11,139	11,089	11,045	0	94	0	94	0	11,139	0	0	0	27	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 3.636		03/25/2010	PAID ON PRINCIPAL		306,419	306,419	304,923	305,157	0	1,262	0	1,262	0	306,419	0	0	0	1,001	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 3.469		03/25/2010	PAID ON PRINCIPAL		157,798	157,798	157,083	156,753	0	1,045	0	1,045	0	157,798	0	0	0	1,388	06/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 3.519		02/25/2010	PAID ON PRINCIPAL		12,194	12,194	12,139	12,113	0	81	0	81	0	12,194	0	0	0	54	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 3.277		03/25/2010	PAID ON PRINCIPAL		124,349	124,349	123,485	123,279	0	1,070	0	1,070	0	124,349	0	0	0	1,019	07/25/2035	1
31407C D8 7	FN (3/1 ARM) #826427 3.279		02/25/2010	PAID ON PRINCIPAL		29,273	29,273	29,070	29,021	0	252	0	252	0	29,273	0	0	0	122	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 3.157		03/25/2010	PAID ON PRINCIPAL		36,397	36,397	36,235	35,972	0	426	0	426	0	36,397	0	0	0	192	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.601		03/25/2010	PAID ON PRINCIPAL		13,840	13,840	13,745	13,624	0	216	0	216	0	13,840	0	0	0	59	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 3.387		03/25/2010	PAID ON PRINCIPAL		13,960	13,960	13,836	13,836	0	124	0	124	0	13,960	0	0	0	62	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.948		01/25/2010	PAID ON PRINCIPAL		11,376	11,376	11,365	11,355	0	21	0	21	0	11,376	0	0	0	47	12/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.957		02/25/2010	PAID ON PRINCIPAL		168,716	168,716	168,558	168,411	0	305	0	305	0	168,716	0	0	0	1,391	12/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.959		03/25/2010	PAID ON PRINCIPAL		103,692	103,692	103,595	103,505	0	188	0	188	0	103,692	0	0	0	1,283	12/01/2034	1
31367B 2P 1	FNMA PASS TH #164682 7.500		03/25/2010	PAID ON PRINCIPAL		263	263	263	262	0	1	0	1	0	263	0	0	0	3	09/25/2022	1
31367B 2T 3	FNMA PASS TH #164686 7.500		03/25/2010	PAID ON PRINCIPAL		68	68	68	68	0	0	0	0	0	68	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857 7.500		03/25/2010	PAID ON PRINCIPAL		90	90	90	90	0	0	0	0	0	90	0	0	0	1	09/25/2022	1
31367M ZB 2	FNMA PASS TH #173638 7.500		03/25/2010	PAID ON PRINCIPAL		94	94	94	93	0	0	0	0	0	94	0	0	0	1	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		03/25/2010	PAID ON PRINCIPAL		46	46	46	45	0	0	0	0	0	46	0	0	0	1	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		03/25/2010	PAID ON PRINCIPAL		156	156	156	156	0	0	0	0	0	156	0	0	0	2	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		03/25/2010	PAID ON PRINCIPAL		121	121	121	121	0	0	0	0	0	121	0	0	0	2	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		03/25/2010	PAID ON PRINCIPAL		49	49	49	49	0	0	0	0	0	49	0	0	0	1	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		03/25/2010	PAID ON PRINCIPAL		302	302	302	301	0	1	0	1	0	302	0	0	0	4	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911 7.500		03/25/2010	PAID ON PRINCIPAL		169	169	169	169	0	0	0	0	0	169	0	0	0	2	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		03/25/2010	PAID ON PRINCIPAL		100	100	100	100	0	0	0	0	0	100	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #179044 7.500		03/25/2010	PAID ON PRINCIPAL		50	50	50	49	0	0	0	0	0	50	0	0	0	1	09/25/2022	1
31367T Z4 3	FNMA PASS TH #179063 7.500		03/25/2010	PAID ON PRINCIPAL		438	438	438	437	0	1	0	1	0	438	0	0	0	5	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308 7.500		03/25/2010	PAID ON PRINCIPAL		32	32	33	36	0	(4)	0	(4)	0	32	0	0	0	0	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272 6.000		03/25/2010	PAID ON PRINCIPAL		191,139	191,139	189,376	189,824	0	1,314	0	1,314	0	191,139	0	0	0	1,687	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		03/25/2010	PAID ON PRINCIPAL		3,390	3,390	3,342	3,357	0	32	0	32	0	3,390	0	0	0	27	03/25/2029	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	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)
31371J	PV 0		03/25/2010	PAID ON PRINCIPAL		429	429	446	487	0	(58)	0	(58)	0	429	0	0	0	8	09/25/2030	1
31371K	KH 3		03/25/2010	PAID ON PRINCIPAL		9,076	9,076	9,465	9,422	0	(347)	0	(347)	0	9,076	0	0	0	85	02/25/2017	1
31371K	LQ 2		03/25/2010	PAID ON PRINCIPAL		9,826	9,826	10,248	10,215	0	(390)	0	(390)	0	9,826	0	0	0	99	03/25/2017	1
31371K	NY 3		03/25/2010	PAID ON PRINCIPAL		25,289	25,289	26,376	26,331	0	(1,041)	0	(1,041)	0	25,289	0	0	0	232	05/25/2017	1
31371K	P3 9		03/25/2010	PAID ON PRINCIPAL		1,229	1,229	1,282	1,281	0	(53)	0	(53)	0	1,229	0	0	0	13	06/25/2017	1
31371K	3A 7		03/25/2010	PAID ON PRINCIPAL		147,377	147,377	147,100	147,043	0	334	0	334	0	147,377	0	0	0	1,318	04/25/2033	1
31371L	DM 8		03/25/2010	PAID ON PRINCIPAL		1,112,095	1,112,095	1,117,829	1,114,358	0	(2,263)	0	(2,263)	0	1,112,095	0	0	0	8,715	09/25/2023	1
31371L	DQ 9		03/25/2010	PAID ON PRINCIPAL		104,064	104,064	103,885	103,829	0	235	0	235	0	104,064	0	0	0	840	10/25/2023	1
31371L	EZ 8		03/25/2010	PAID ON PRINCIPAL		83,390	83,390	83,572	83,399	0	(9)	0	(9)	0	83,390	0	0	0	598	11/25/2018	1
31371L	E3 9		03/25/2010	PAID ON PRINCIPAL		530,465	530,465	514,634	519,887	0	10,578	0	10,578	0	530,465	0	0	0	3,817	10/25/2023	1
31371L	FY 0		03/25/2010	PAID ON PRINCIPAL		5,607	5,607	5,597	5,594	0	13	0	13	0	5,607	0	0	0	47	12/25/2033	1
31373U	FJ 1		03/25/2010	PAID ON PRINCIPAL		2,677	2,677	2,509	2,556	0	122	0	122	0	2,677	0	0	0	21	10/25/2025	1
31374A	PA 2		03/25/2010	PAID ON PRINCIPAL		1,072	1,072	1,161	1,129	0	(56)	0	(56)	0	1,072	0	0	0	18	02/25/2020	1
31374A	PC 8		03/25/2010	PAID ON PRINCIPAL		500	500	551	540	0	(40)	0	(40)	0	500	0	0	0	10	04/25/2019	1
31374W	Y8 9		03/25/2010	PAID ON PRINCIPAL		621	621	582	592	0	30	0	30	0	621	0	0	0	7	10/25/2025	1
31375D	CH 4		03/25/2010	PAID ON PRINCIPAL		226	226	212	216	0	10	0	10	0	226	0	0	0	2	11/25/2025	1
31375E	6U 0		03/25/2010	PAID ON PRINCIPAL		2,198	2,198	2,115	2,136	0	62	0	62	0	2,198	0	0	0	12	02/25/2026	1
31375Q	XL 3		03/25/2010	PAID ON PRINCIPAL		147	147	143	144	0	3	0	3	0	147	0	0	0	2	04/25/2026	1
31375S	J3 5		03/25/2010	PAID ON PRINCIPAL		137	137	133	134	0	2	0	2	0	137	0	0	0	2	04/25/2026	1
31376K	B2 1		03/25/2010	PAID ON PRINCIPAL		3,425,069	3,425,069	3,416,657	3,416,826	0	8,243	0	8,243	0	3,425,069	0	0	0	29,582	11/25/2033	1
31378R	S5 9		03/25/2010	PAID ON PRINCIPAL		145	145	145	145	0	(0)	0	(0)	0	145	0	0	0	2	12/25/2027	1
31384V	ZT 2		03/25/2010	PAID ON PRINCIPAL		13,551	13,551	14,134	13,945	0	(393)	0	(393)	0	13,551	0	0	0	145	02/25/2015	1
31385H	WJ 7		03/25/2010	PAID ON PRINCIPAL		151	151	138	138	0	13	0	13	0	151	0	0	0	1	10/25/2016	1
31385H	YA 4		03/25/2010	PAID ON PRINCIPAL		4,281	4,281	4,465	4,473	0	(192)	0	(192)	0	4,281	0	0	0	41	11/25/2016	1
31385J	LH 9		03/25/2010	PAID ON PRINCIPAL		6,619	6,619	6,903	6,806	0	(187)	0	(187)	0	6,619	0	0	0	67	12/25/2014	1
31385J	NQ 7		03/25/2010	PAID ON PRINCIPAL		8,356	8,356	8,570	8,548	0	(193)	0	(193)	0	8,356	0	0	0	74	09/25/2017	1
31385W	2N 8		03/25/2010	PAID ON PRINCIPAL		45,567	45,567	46,777	46,925	0	(1,359)	0	(1,359)	0	45,567	0	0	0	466	03/25/2033	1
31385X	F9 3		03/25/2010	PAID ON PRINCIPAL		111,342	111,342	111,134	111,093	0	249	0	249	0	111,342	0	0	0	963	07/25/2033	1
31385X	6M 4		03/25/2010	PAID ON PRINCIPAL		1,845	1,845	1,924	1,919	0	(75)	0	(75)	0	1,845	0	0	0	16	03/25/2016	1
31386T	QH 1		03/25/2010	PAID ON PRINCIPAL		264	264	275	276	0	(13)	0	(13)	0	264	0	0	0	3	04/25/2016	1
31387R	DC 9		03/25/2010	PAID ON PRINCIPAL		3,604	3,604	3,565	3,554	0	50	0	50	0	3,604	0	0	0	40	09/25/2031	1
31388M	JZ 2		03/25/2010	PAID ON PRINCIPAL		2,345	2,345	2,446	2,445	0	(100)	0	(100)	0	2,345	0	0	0	24	10/25/2016	1
31388N	KR 6		03/25/2010	PAID ON PRINCIPAL		4,182	4,182	4,362	4,374	0	(192)	0	(192)	0	4,182	0	0	0	25	02/25/2017	1
31388V	P3 6		03/25/2010	PAID ON PRINCIPAL		209	209	218	219	0	(10)	0	(10)	0	209	0	0	0	2	12/25/2016	1
31388W	WL 6		03/25/2010	PAID ON PRINCIPAL		1,197	1,197	1,249	1,248	0	(51)	0	(51)	0	1,197	0	0	0	11	12/25/2016	1
31388X	G9 9		03/25/2010	PAID ON PRINCIPAL		3,505	3,505	3,656	3,624	0	(119)	0	(119)	0	3,505	0	0	0	35	06/25/2017	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)
31389D	QT 7		03/25/2010	PAID ON PRINCIPAL		118,220	118,220	116,927	117,137	0	1,083	0	1,083	0	118,220	0	0	0	1,332	12/25/2016	1
31390B	ED 6		03/25/2010	PAID ON PRINCIPAL		151	151	158	156	0	(5)	0	(5)	0	151	0	0	0	1	01/25/2018	1
31390C	PC 4		03/25/2010	PAID ON PRINCIPAL		6,165	6,165	6,430	6,476	0	(311)	0	(311)	0	6,165	0	0	0	41	05/25/2017	1
31390J	SN 2		03/25/2010	PAID ON PRINCIPAL		15,465	15,465	16,129	16,160	0	(696)	0	(696)	0	15,465	0	0	0	144	05/25/2017	1
31400E	Q3 7		03/25/2010	PAID ON PRINCIPAL		190,939	190,939	190,134	190,247	0	693	0	693	0	190,939	0	0	0	1,409	04/25/2018	1
31400S	ER 6		03/25/2010	PAID ON PRINCIPAL		899,126	899,126	923,711	913,292	0	(14,166)	0	(14,166)	0	899,126	0	0	0	7,014	05/25/2018	1
31400V	2K 7		03/25/2010	PAID ON PRINCIPAL		133,642	133,642	132,859	133,013	0	629	0	629	0	133,642	0	0	0	865	04/25/2018	1
31401W	AP 4		03/25/2010	PAID ON PRINCIPAL		86,304	86,304	86,142	86,107	0	196	0	196	0	86,304	0	0	0	977	07/25/2033	1
31401X	UH 8		03/25/2010	PAID ON PRINCIPAL		18,384	18,384	18,350	18,351	0	33	0	33	0	18,384	0	0	0	169	07/25/2033	1
31401Y	FH 3		03/25/2010	PAID ON PRINCIPAL		105,426	105,426	105,228	105,189	0	237	0	237	0	105,426	0	0	0	891	07/25/2033	1
31401Y	LS 2		03/25/2010	PAID ON PRINCIPAL		20,670	20,670	20,631	20,621	0	49	0	49	0	20,670	0	0	0	187	07/25/2033	1
31402B	FR 0		03/25/2010	PAID ON PRINCIPAL		23,146	23,146	23,103	23,101	0	45	0	45	0	23,146	0	0	0	219	07/25/2033	1
31402D	C4 0		03/25/2010	PAID ON PRINCIPAL		239,338	239,338	229,951	232,613	0	6,725	0	6,725	0	239,338	0	0	0	1,936	07/25/2034	1
31402H	VV 0		03/25/2010	PAID ON PRINCIPAL		75,775	75,775	75,633	75,597	0	179	0	179	0	75,775	0	0	0	935	07/25/2033	1
31402J	4W 4		03/25/2010	PAID ON PRINCIPAL		99,837	99,837	99,650	99,611	0	226	0	226	0	99,837	0	0	0	691	07/25/2033	1
31402Q	GH 8		03/25/2010	PAID ON PRINCIPAL		104,016	104,016	100,636	101,950	0	2,066	0	2,066	0	104,016	0	0	0	672	09/25/2018	1
31402V	UR 9		03/25/2010	PAID ON PRINCIPAL		17,057	17,057	17,025	17,022	0	36	0	36	0	17,057	0	0	0	156	09/25/2033	1
31402W	NN 4		03/25/2010	PAID ON PRINCIPAL		513,863	513,863	512,896	512,627	0	1,236	0	1,236	0	513,863	0	0	0	3,959	10/25/2033	1
31402W	3P 1		03/25/2010	PAID ON PRINCIPAL		364,869	364,869	362,731	363,279	0	1,590	0	1,590	0	364,869	0	0	0	2,835	09/25/2018	1
31402W	3W 6		03/25/2010	PAID ON PRINCIPAL		14,029	14,029	13,947	13,963	0	66	0	66	0	14,029	0	0	0	101	08/25/2018	1
31402W	4N 5		03/25/2010	PAID ON PRINCIPAL		197,298	197,298	196,142	196,392	0	906	0	906	0	197,298	0	0	0	1,317	11/25/2018	1
31403A	2X 2		03/25/2010	PAID ON PRINCIPAL		22,978	22,978	23,029	22,990	0	(11)	0	(11)	0	22,978	0	0	0	174	11/25/2018	1
31403B	NN 9		03/25/2010	PAID ON PRINCIPAL		46,832	46,832	46,558	46,614	0	218	0	218	0	46,832	0	0	0	351	11/25/2018	1
31403C	WE 7		03/25/2010	PAID ON PRINCIPAL		905,851	905,851	848,669	862,375	0	43,476	0	43,476	0	905,851	0	0	0	6,270	12/25/2034	1
31403L	D5 7		03/25/2010	PAID ON PRINCIPAL		112,290	112,290	111,632	111,772	0	518	0	518	0	112,290	0	0	0	768	11/25/2018	1
31403R	CK 2		03/25/2010	PAID ON PRINCIPAL		100,604	100,604	100,824	100,629	0	(24)	0	(24)	0	100,604	0	0	0	712	12/25/2018	1
31404J	MA 0		03/25/2010	PAID ON PRINCIPAL		21,688	21,688	21,674	21,657	0	31	0	31	0	21,688	0	0	0	153	03/25/2034	1
31404Y	YE 6		03/25/2010	PAID ON PRINCIPAL		263,060	263,060	252,579	255,557	0	7,504	0	7,504	0	263,060	0	0	0	2,010	06/25/2034	1
31406V	2P 0		03/25/2010	PAID ON PRINCIPAL		683,787	683,787	677,580	678,789	0	4,997	0	4,997	0	683,787	0	0	0	6,179	06/25/2035	1
31410F	V3 6		03/25/2010	PAID ON PRINCIPAL		3,898,219	3,898,219	3,762,115	3,789,190	0	109,029	0	109,029	0	3,898,219	0	0	0	32,451	02/25/2037	1
31410K	PV 0		03/25/2010	PAID ON PRINCIPAL		278,776	278,776	262,268	264,283	0	14,493	0	14,493	0	278,776	0	0	0	2,057	12/25/2033	1
49130P	BB 9		01/01/2010	PAID ON PRINCIPAL		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,628	01/01/2033	1FE
658886	CS 3		01/01/2010	PAID ON PRINCIPAL		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	4,766	07/01/2031	1FE
95662M	GC 8		02/01/2010	PAID ON PRINCIPAL		15,000	15,000	14,771	14,786	0	214	0	214	0	15,000	0	0	0	199	11/01/2023	1FE
3133TQ	ZU 4		03/15/2010	PAID ON PRINCIPAL		214,407	214,407	213,946	213,928	0	478	0	478	0	214,407	0	0	0	2,850	01/15/2031	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re 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)
31339N AG 1	FHR 2400 MK CMO 6.500		03/15/2010	PAID ON PRINCIPAL		937,938	937,938	925,041	930,909	0	7,029	0	7,029	0	937,938	0	0	0	11,421	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		03/15/2010	PAID ON PRINCIPAL		1,120,371	1,120,371	1,104,966	1,111,414	0	8,956	0	8,956	0	1,120,371	0	0	0	15,392	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		03/15/2010	PAID ON PRINCIPAL		202,705	202,705	209,546	204,876	0	(2,171)	0	(2,171)	0	202,705	0	0	0	1,756	11/15/2017	1
31393J NM 6	FHR 2557 OH CMO 5.500		03/15/2010	PAID ON PRINCIPAL		3,637,409	3,637,409	3,579,296	3,617,658	0	19,751	0	19,751	0	3,637,409	0	0	0	45,833	06/15/2031	1
31393L D6 7	FHR 2577 NJ CMO 4.500		03/15/2010	PAID ON PRINCIPAL		217,303	217,303	223,890	223,260	0	(5,957)	0	(5,957)	0	217,303	0	0	0	1,659	02/15/2017	1
31393P MY 7	FHR 2600 LA CMO 5.000		03/15/2010	PAID ON PRINCIPAL		660,895	660,895	695,592	695,397	0	(34,502)	0	(34,502)	0	660,895	0	0	0	5,494	11/15/2017	1
31394M SH 4	FHR 2719 WD CMO 4.500		03/15/2010	PAID ON PRINCIPAL		768,824	768,824	797,655	794,289	0	(25,465)	0	(25,465)	0	768,824	0	0	0	4,930	08/15/2021	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2010	PAID ON PRINCIPAL		20,262	20,262	20,955	21,559	0	(1,297)	0	(1,297)	0	20,262	0	0	0	230	12/25/2041	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		03/25/2010	PAID ON PRINCIPAL		32,040	32,040	32,899	32,915	0	(876)	0	(876)	0	32,040	0	0	0	372	04/25/2024	1
31392H KP 7	FNR 2003-10 PD CMO 5.500		03/25/2010	PAID ON PRINCIPAL		2,572,993	2,572,993	2,519,221	2,552,750	0	20,243	0	20,243	0	2,572,993	0	0	0	22,284	07/25/2031	1
31393A RS 8	FNR 2003-25 CE CMO 4.500		03/25/2010	PAID ON PRINCIPAL		412,505	412,505	425,782	424,599	0	(12,095)	0	(12,095)	0	412,505	0	0	0	2,987	03/25/2017	1
31393B Q6 5	FNR 2003-35 KN CMO 3.700		03/25/2010	PAID ON PRINCIPAL		195,305	195,305	200,981	200,591	0	(5,286)	0	(5,286)	0	195,305	0	0	0	1,181	04/25/2017	1
31393Y RW 7	FNR 2004-29 L CMO 4.000		03/25/2010	PAID ON PRINCIPAL		371,824	371,824	385,302	385,302	0	(13,479)	0	(13,479)	0	371,824	0	0	0	1,841	09/25/2017	1
31395B YL 1	FNR 2006-25 LB CMO 5.750		03/25/2010	PAID ON PRINCIPAL		271,215	271,215	277,656	277,656	0	(6,441)	0	(6,441)	0	271,215	0	0	0	1,300	04/25/2021	1
31397M QL 4	FNR 2008-75 DA CMO 4.500		03/25/2010	PAID ON PRINCIPAL		2,073,156	2,073,156	2,162,561	2,155,898	0	(82,742)	0	(82,742)	0	2,073,156	0	0	0	15,025	03/25/2021	1
31398F 2U 4	FNR 2009-88 A CMO 6.000		03/25/2010	PAID ON PRINCIPAL		1,790,297	1,790,297	1,836,174	1,831,710	0	(41,413)	0	(41,413)	0	1,790,297	0	0	0	17,689	10/25/2039	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2010	PAID ON PRINCIPAL		308,526	308,526	299,945	301,146	0	7,380	0	7,380	0	308,526	0	0	0	2,703	05/25/2043	1
38373M AC 4	GNR 2001-12 C (PROJECT 6.409)		01/16/2010	PAID ON PRINCIPAL		32,461	32,461	32,355	32,418	0	43	0	43	0	32,461	0	0	0	173	08/16/2023	1
38373M AC 4	GNR 2001-12 C (PROJECT 6.409)		03/16/2010	PAID ON PRINCIPAL		633,689	633,689	631,609	632,841	0	848	0	848	0	633,689	0	0	0	9,979	08/16/2023	1
38373M AW 0	GNR 2001-44 C (PROJECT 6.380)		03/16/2010	PAID ON PRINCIPAL		223,371	223,371	228,868	223,607	0	(236)	0	(236)	0	223,371	0	0	0	2,380	01/16/2025	1
38373T YA 1	GNR 2002-09 C (PROJECT 6.269)		03/16/2010	PAID ON PRINCIPAL		476,496	476,496	476,496	476,496	0	0	0	0	0	476,496	0	0	0	3,799	01/16/2015	1
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878)		03/16/2010	PAID ON PRINCIPAL		2,206,997	2,206,997	2,271,828	2,227,934	0	(20,936)	0	(20,936)	0	2,206,997	0	0	0	21,714	06/16/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212)		03/16/2010	PAID ON PRINCIPAL		2,139,062	2,139,062	2,096,280	2,123,647	0	15,414	0	15,414	0	2,139,062	0	0	0	13,034	01/16/2028	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					282,318,419	278,009,795	283,838,102	279,512,703	0	51,542	0	51,542	0	279,564,245	0	2,754,173	2,754,173	3,389,060	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
002819 AB 6	ABBOTT LABS 5.600		03/01/2010	CREDIT SUISSE FIRST BOST.		1,110,160	1,000,000	1,100,650	1,099,361	0	(1,930)	0	(1,930)	0	1,097,431	0	12,729	12,729	14,622	11/30/2017	1FE
002824 AU 4	ABBOTT LABS 5.125		02/25/2010	CITIGROUP GLOBAL MARKETS		1,056,440	1,000,000	1,045,710	1,044,254	0	(625)	0	(625)	0	1,043,630	0	12,810	12,810	21,497	04/01/2019	1FE
00110A AA 2	AEPTC 2006-A A1 4.980		01/01/2010	MATURED		306,523	306,523	309,318	306,523	0	0	0	0	306,523	0	0	0	7,632	01/01/2010	1FE	
01903# BA 9	ALLIED CAPITAL CORP 9.500		01/29/2010	VARIOUS		1,167,392	1,250,000	1,083,398	1,111,172	0	5,285	0	5,285	0	1,116,457	0	50,934	50,934	13,075	06/15/2011	3Z
01903# BB 7	ALLIED CAPITAL CORP 10.000		01/29/2010	VARIOUS		1,168,404	1,250,000	1,083,398	1,101,706	0	3,546	0	3,546	0	1,105,252	0	63,152	63,152	12,738	03/31/2012	3Z
01903# BC 5	ALLIED CAPITAL CORP 10.000		01/29/2010	REDEEMED		292,455	292,455	253,476	257,790	0	970	0	970	0	258,760	0	33,695	33,695	3,509	04/01/2012	3Z
01958X BN 6	ALLIED WASTE NA 7.250		03/31/2010	REDEEMED		1,036,250	1,000,000	1,047,500	1,043,935	0	(7,108)	0	(7,108)	0	1,036,828	0	(578)	(578)	39,472	03/15/2015	2FE
023551 AH 7	AMERADA HESS 6.650		01/20/2010	REDEEMED		2,179,360	2,000,000	2,142,320	2,044,435	0	(1,338)	0	(1,338)	0	2,043,098	0	136,262	136,262	57,264	08/15/2011	2FE
03523T AU 2	ANHEUSER BUSCH INBEV W 5.000		03/31/2010	CITIGROUP GLOBAL MARKETS		999,100	1,000,000	993,810	993,810	0	14	0	14	0	993,824	0	5,276	5,276	0	04/15/2020	2FE
76969D AP 5	ARAMARK CORP (NON-EXTE 2.125)		03/26/2010	EXCHANGE-TAX FREE		1,762,150	1,762,150	1,753,063	1,680,651	77,752	404	0	78,156	0	1,758,806	0	3,344	3,344	9,425	01/26/2014	3FE

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
06406H BL 2	BANK OF NEW YORK MELLO 4.300		03/08/2010	BARCLAYS CAPITAL INC		532,265	500,000	505,900	505,222	0	(218)	0	(218)	0	505,004	0	27,261	27,261	6,928	05/15/2014	1FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2010	PAID ON PRINCIPAL		165,114	165,114	165,114	165,114	0	0	0	0	0	165,114	0	0	0	3,988	01/15/2023	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		01/15/2010	PAID ON PRINCIPAL		243,592	243,592	243,592	243,592	0	0	0	0	0	243,592	0	0	0	6,967	01/15/2024	1FE
05948# ## 7	BOCF LLC NT FL		03/01/2010	MATURED		31,381	31,381	33,653	31,932	0	(551)	0	(551)	0	31,381	0	0	0	0	03/01/2010	1FE
05567@ AD 4	BOCNY LLC SR NT SER 19 8.764		03/15/2010	MATURED		184,801	184,801	184,801	184,801	0	0	0	0	0	184,801	0	0	0	24,363	03/15/2010	1
12802R AA 3	CAL DIVE INT 4.930		02/04/2010	PAID ON PRINCIPAL		32,391	32,391	32,391	32,391	0	0	0	0	0	32,391	0	0	0	798	02/01/2027	1FE
14912L 2K 6	CATERPILLAR FINANCIAL 4.150		01/15/2010	MATURED		4,000,000	4,000,000	4,007,760	4,000,078	0	(78)	0	(78)	0	4,000,000	0	0	0	83,000	01/15/2010	1FE
165167 BE 6	CHESAPEAKE ENERGY 6.875		02/05/2010	CANTOR FITZGERALD		1,038,800	1,060,000	1,058,638	1,054,113	2,898	(90)	0	2,808	0	1,056,921	0	(18,121)	(18,121)	41,498	01/15/2016	3FE
16675H AL 6	CHEVRON CORP ESOP (144 7.327		01/04/2010	PAID ON PRINCIPAL		340,956	340,956	370,417	360,980	0	(20,024)	0	(20,024)	0	340,956	0	0	0	24,396	01/01/2014	1FE
17252Y AB 0	CIPHERGEN BIOSYSTEMS I 4.500		01/22/2010	EXCHANGE-TAX FREE		213,928	170,000	0	0	0	0	0	0	0	0	0	213,928	213,928	7,650	09/01/2009	6*
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
172967 CU 3	CITIGROUP INC 4.125		02/22/2010	MATURED		1,000,000	1,000,000	972,300	998,544	0	1,456	0	1,456	0	1,000,000	0	0	0	20,625	02/22/2010	1FE
172967 DA 6	CITIGROUP INC 4.625		02/08/2010	TENDERED		1,022,500	1,000,000	987,170	994,991	0	883	0	883	0	995,874	0	26,626	26,626	23,767	08/03/2010	1FE
17313U AE 9	CITIGROUP INC 2.125		02/24/2010	CITIGROUP GLOBAL MARKETS		1,019,970	1,000,000	1,007,640	1,006,036	0	(430)	0	(430)	0	1,005,605	0	14,365	14,365	7,142	04/30/2012	1FE
189054 AM 1	CLOROX CO 4.200		01/15/2010	MATURED		1,000,000	1,000,000	987,234	999,465	0	535	0	535	0	1,000,000	0	0	0	21,000	01/15/2010	2FE
195556 AA 3	COLONIAL BANK 6.375		02/01/2010	WRITTEN-OFF		3	2,600,000	3,250	3,250	0	0	0	0	0	3,250	0	(3,247)	(3,247)	0	12/01/2015	6FE
20030N AA 9	COMCAST CORP 5.850		01/15/2010	MATURED		500,000	500,000	512,960	500,107	0	(107)	0	(107)	0	500,000	0	0	0	14,625	01/15/2010	2FE
12543K AD 6	COMMUNITY HEALTH SYSTE 2.501		03/31/2010	PAID ON PRINCIPAL		8,405	8,405	8,405	7,985	437	(17)	0	420	0	8,405	0	0	0	52	07/25/2014	3FE
21036C AN 7	CONSTELLATION BRANDS T 1.750		02/01/2010	EXCHANGE-TAX FREE		130,017	130,017	130,017	127,417	2,470	3	0	2,473	0	129,889	0	128	128	404	06/01/2013	3FE
21036C AN 7	CONSTELLATION BRANDS T 1.750		02/01/2010	EXCHANGE-TAX FREE		83,525	83,525	83,525	81,854	1,671	0	0	1,671	0	83,525	0	0	0	137	06/01/2013	3FE
21036C AN 7	CONSTELLATION BRANDS T 1.750		02/01/2010	EXCHANGE-TAX FREE		237,205	237,205	237,205	232,460	4,744	0	0	4,744	0	237,205	0	0	0	390	06/01/2013	3FE
217194 AB 5	COP I LLC 3.650		03/09/2010	PAID ON PRINCIPAL		85,033	85,033	85,033	85,033	0	0	0	0	0	85,033	0	0	0	379	12/05/2021	1FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		03/10/2010	PAID ON PRINCIPAL		13,304	13,304	13,304	13,304	0	0	0	0	0	13,304	0	0	0	134	12/10/2028	2FE
126650 AL 4	CVS LEASE PASS THRU CE 6.117		03/10/2010	PAID ON PRINCIPAL		13,973	13,973	14,092	14,059	0	(86)	0	(86)	0	13,973	0	0	0	143	01/10/2013	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		03/10/2010	PAID ON PRINCIPAL		10,451	10,451	10,451	10,451	0	0	0	0	0	10,451	0	0	0	140	01/10/2032	2FE
242369 AH 9	DEAN FOODS CO 1.675		03/31/2010	PAID ON PRINCIPAL		12,500	12,500	12,525	12,125	389	(14)	0	375	0	12,500	0	0	0	51	04/02/2014	3FE
26138E AL 3	DR PEPPER SNAPPLE 2.350		02/23/2010	WELLS FARGO SECURITIES		1,004,280	1,000,000	999,630	999,625	0	6	0	6	0	999,632	0	4,648	4,648	4,243	12/21/2012	2FE
29255W AD 2	ENCORE ACQUISITION 6.250		03/09/2010	TENDERED		278,438	275,000	275,000	267,438	7,563	0	0	7,563	0	275,000	0	3,438	3,438	6,923	04/15/2014	4FE
29255W AG 5	ENCORE ACQUISITION 6.000		03/09/2010	TENDERED		2,046,263	2,021,000	1,783,480	1,842,027	0	4,742	0	4,742	0	1,846,769	0	199,494	199,494	79,156	07/15/2015	4FE
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		03/01/2010	MATURED		85,133	85,133	85,133	85,133	0	0	0	0	0	85,133	0	0	0	48,295	03/01/2013	1FE
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400		03/01/2010	MATURED		37,934	37,934	37,934	37,934	0	0	0	0	0	37,934	0	0	0	8,160	08/01/2011	1FE
367333 AA 9	GATE CAPITAL 3.550		03/11/2010	PAID ON PRINCIPAL		90,615	90,615	90,615	90,615	0	0	0	0	0	90,615	0	0	0	340	06/11/2021	1Z
36967H AD 9	GENERAL ELECTRIC CAPIT 3.000		03/03/2010	UBS AG		2,073,820	2,000,000	1,994,260	1,996,202	0	319	0	319	0	1,996,522	0	77,298	77,298	14,833	12/09/2011	1FE
36967H AH 0	GENERAL ELECTRIC CAPIT 2.200		02/26/2010	BAS-MERRILL LYNCH		3,066,090	3,000,000	2,998,050	2,998,565	0	72	0	72	0	2,998,637	0	67,453	67,453	15,583	06/08/2012	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)
38141G AL 8	GOLDMAN SACHS GROUP 7.800		01/28/2010	MATURED		2,000,000	2,000,000	2,105,200	2,004,760	.0	(4,760)	.0	(4,760)	.0	2,000,000	.0	.0	.0	78,000	01/28/2010	1FE
000000 00 0	HANESBRANDS INC TL1 5.250		03/31/2010	PAID ON PRINCIPAL		2,500	2,500	2,475	2,475	.0	.25	.0	.25	.0	2,500	.0	.0	.0	.31	12/10/2015	3FE
42330P AA 5	HELIX ENERGY SOLUTIONS 9.500		01/14/2010	CREDIT SUISSE FIRST BOST.		1,233,000	1,200,000	636,000	636,000	.0	.0	.0	.0	.0	636,000	.0	597,000	597,000	58,583	01/15/2016	4FE
438516 AK 2	HONEYWELL INTERNATIONAL 7.500		03/01/2010	MATURED		881,000	881,000	953,828	885,089	.0	(4,089)	.0	(4,089)	.0	881,000	.0	.0	.0	33,038	03/01/2010	1FE
438516 AX 4	HONEYWELL INTERNATIONAL 5.300		02/26/2010	HSBC		1,075,030	1,000,000	1,078,280	1,075,969	.0	(1,294)	.0	(1,294)	.0	1,074,675	.0	355	355	26,794	03/01/2018	1FE
44108E AW 8	HOST HOTELS & RESORTS 7.000		01/20/2010	REDEEMED		2,035,000	2,000,000	2,005,000	2,001,098	.0	(32)	.0	(32)	.0	2,001,066	.0	33,934	33,934	60,278	08/15/2012	3FE
459200 GR 6	IBM CORP 2.100		02/23/2010	UBS AG		1,005,820	1,000,000	999,190	999,217	.0	.33	.0	.33	.0	999,249	.0	6,571	6,571	6,417	05/06/2013	1FE
000000 00 0	IDEARC INC TL A 5.750		01/04/2010	EXCHANGE		2,343,419	4,368,488	1,720,092	1,720,092	.0	.0	.0	.0	.0	1,720,092	.0	623,327	623,327	.0	11/17/2013	6FE
44981W AJ 9	ING SEC LIFE INST FUND 4.250		01/15/2010	MATURED		5,015,000	5,015,000	4,993,056	5,014,388	.0	.612	.0	.612	.0	5,015,000	.0	.0	.0	106,569	01/15/2010	1FE
46459L AG 7	ISLE OF CAPRI CASINOS 5.000		03/31/2010	PAID ON PRINCIPAL		11,991	11,991	11,991	11,332	.660	(1)	.0	.660	.0	11,991	.0	.0	.0	121	11/25/2013	4FE
513076 AL 3	LAMAR MEDIA CORP 5.500		02/26/2010	PAID ON PRINCIPAL		21,377	21,377	21,377	21,377	.0	.0	.0	.0	.0	21,377	.0	.0	.0	.95	03/31/2014	3FE
565849 AG 1	MARATHON OIL 6.500		02/25/2010	KEYBANC CAPITAL MARK.		314,082	280,000	306,564	304,304	.0	(911)	.0	(911)	.0	303,393	.0	10,688	10,688	9,959	02/15/2014	2FE
57629W AV 2	MASSMUTUAL GLOBAL FUND 3.500		03/15/2010	MATURED		2,000,000	2,000,000	1,995,380	1,999,675	.0	.325	.0	.325	.0	2,000,000	.0	.0	.0	35,000	03/15/2010	1FE
59018Y UZ 2	MERRILL LYNCH 4.250		02/08/2010	MATURED		1,000,000	1,000,000	983,979	998,934	.0	1,066	.0	1,066	.0	1,000,000	.0	.0	.0	21,250	02/08/2010	1FE
594918 AB 0	MICROSOFT CORP 2.950		02/25/2010	BAS-MERRILL LYNCH		1,024,100	1,000,000	999,020	999,122	.0	.19	.0	.19	.0	999,141	.0	24,959	24,959	7,457	06/01/2014	1FE
615322 AW 4	MONUMENTAL GLOBAL FUND 4.625		03/15/2010	MATURED		4,000,000	4,000,000	3,988,018	3,998,301	.0	1,699	.0	1,699	.0	4,000,000	.0	.0	.0	92,500	03/15/2010	1FE
61746S BC 2	MORGAN STANLEY 4.000		01/15/2010	MATURED		1,000,000	1,000,000	977,790	999,768	.0	232	.0	232	.0	1,000,000	.0	.0	.0	20,000	01/15/2010	1FE
67461F FS 1	OCCIDENTAL PETROLEUM 4.250		03/15/2010	MATURED		1,000,000	1,000,000	968,700	997,691	.0	2,309	.0	2,309	.0	1,000,000	.0	.0	.0	21,250	03/15/2010	1FE
69371R J7 2	PACCAR FINANCIAL CORP 1.950		02/19/2010	BAS-MERRILL LYNCH		980,255	980,000	978,520	978,539	.0	.63	.0	.63	.0	978,601	.0	1,653	1,653	3,610	12/17/2012	1FE
713448 BN 7	PEPSICO INC 4.500		03/08/2010	BARCLAYS CAPITAL INC.		1,014,580	1,000,000	996,650	996,650	.0	(8)	.0	(8)	.0	996,642	.0	17,938	17,938	7,125	01/15/2020	1FE
716495 AB 2	PETROHAWK ENERGY CORP 9.125		01/19/2010	BAS-MERRILL LYNCH		1,113,000	1,060,000	1,079,188	1,069,528	.0	(162)	.0	(162)	.0	1,069,366	.0	43,634	43,634	50,243	07/15/2013	4FE
693476 AV 5	PNC FUNDING CORP 4.500		03/10/2010	MATURED		2,000,000	2,000,000	1,997,200	1,999,458	.0	.542	.0	.542	.0	2,000,000	.0	.0	.0	45,000	03/10/2010	1FE
743410 AE 2	PROLOGIS 5.500		03/11/2010	TENDERED		2,130,000	2,000,000	2,023,820	2,011,303	.0	(592)	.0	(592)	.0	2,010,711	.0	119,289	119,289	59,583	03/01/2013	2FE
76009W AE 0	RENT-A-CENTER (EXTENDE 3.260		03/31/2010	PAID ON PRINCIPAL		1,701	1,701	1,701	1,701	.0	.0	.0	.0	.0	1,701	.0	.0	.0	.14	03/31/2015	3FE
76009W AH 3	RENT-A-CENTER (ORIG LO 1.980		03/31/2010	PAID ON PRINCIPAL		132	132	132	128	.4	.0	.0	.4	.0	132	.0	.0	.0	.1	06/30/2012	3FE
763165 AD 9	RICHARDSON ELECTRIC LT 7.750		03/22/2010	REDEEMED		13,000	13,000	9,750	.0	10,808	212	.0	11,020	.0	1,980	.0	1,980	1,980	271	12/15/2011	6*
771196 AQ 5	ROCHE HOLDINGS INC (14 5.000		02/25/2010	RBC CAPITAL MARKETS		1,088,380	1,000,000	1,089,390	1,086,984	.0	(3,310)	.0	(3,310)	.0	1,083,674	.0	4,706	4,706	25,139	03/01/2014	1FE
779382 AM 2	ROWAN COMPANIES 3.158		01/15/2010	PAID ON PRINCIPAL		208,355	208,355	208,355	208,355	.0	.0	.0	.0	.0	208,355	.0	.0	.0	.932	07/15/2021	1FE
812141 AP 4	SEALY MATTRESS (144A) 10.875		03/16/2010	REDEEMED		33,990	33,000	31,672	31,745	.0	.34	.0	.34	.0	31,779	.0	2,211	2,211	1,505	04/15/2016	3FE
812141 AN 9	SEALY MATTRESS CO 8.250		01/05/2010	DEUTSCHE BANC		2,000,000	2,000,000	735,000	735,000	.0	.0	.0	.0	.0	735,000	.0	1,265,000	1,265,000	10,542	06/15/2014	5FE
828807 AQ 0	SIMON PROPERTY GROUP 6.350		01/20/2010	TENDERED		8,250,000	7,500,000	7,160,423	7,387,676	.0	2,947	.0	2,947	.0	7,390,622	.0	859,378	859,378	195,792	08/28/2012	1FE
828807 BR 7	SIMON PROPERTY GROUP 5.375		01/20/2010	TENDERED		1,052,500	1,000,000	991,050	996,093	.0	154	.0	154	.0	996,248	.0	56,252	56,252	8,212	06/01/2011	1FE
854616 AL 3	STANLEY WORKS 5.000		03/15/2010	MATURED		2,000,000	2,000,000	2,029,440	2,003,282	.0	(3,282)	.0	(3,282)	.0	2,000,000	.0	.0	.0	50,000	03/15/2010	1FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		03/01/2010	MATURED		8,587	8,587	8,587	8,587	.0	.0	.0	.0	.0	8,587	.0	.0	.0	4,324	03/01/2013	1FE
45166H AF 4	SUPERMEDIA INC 11.000		02/26/2010	CREDIT SUISSE FIRST BOST.		1,601,278	1,771,302	1,735,876	1,735,876	.0	629	.0	629	.0	1,736,505	.0	(135,227)	(135,227)	33,630	12/31/2015	1
86853T AD 5	SUPERVALU INC TL B 1.497		03/31/2010	PAID ON PRINCIPAL		8,548	8,548	8,277	8,248	.144	156	.0	299	.0	8,548	.0	.0	.0	.55	06/02/2012	3FE

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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 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)
86853T AD 5	SUPERVALU INC TL B 1.530		02/25/2010	PAID ON PRINCIPAL		325,700	325,700	315,386	314,300	5,474	5,925	0	11,400	0	325,700	0	0	0	1,331	06/02/2012	3FE
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
89609G AA 0	TRICAHUE LEASING 3.503		02/22/2010	PAID ON PRINCIPAL		114,969	114,969	114,969	114,969	0	0	0	0	0	114,969	0	0	0	750	11/19/2021	1FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		01/04/2010	PAID ON PRINCIPAL		50,428	50,428	50,428	50,428	0	0	0	0	0	50,428	0	0	0	1,281	01/02/2029	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		01/04/2010	PAID ON PRINCIPAL		10,434	10,434	10,434	10,434	0	0	0	0	0	10,434	0	0	0	322	01/02/2031	1FE
91324P AW 2	UNITEDHEALTH GROUP INC 6.000		02/08/2010	TENDERED		1,738,528	1,594,000	1,581,057	1,583,566	0	23	0	23	0	1,583,589	0	154,939	154,939	14,080	06/15/2017	1FE
91324P BC 5	UNITEDHEALTH GROUP INC 6.000		02/08/2010	TENDERED		5,111,079	4,703,000	4,673,465	4,677,886	0	129	0	129	0	4,678,015	0	433,064	433,064	65,058	11/15/2017	1FE
91886R AD 0	VALASSIS COMMUNICATION 2.050		03/31/2010	PAID ON PRINCIPAL		3,132	3,132	3,115	3,023	99	11	0	110	0	3,132	0	0	0	16	03/02/2014	3FE
92344S AT 7	VERIZON WIRELESS 3.750		02/19/2010	KEYBANC CAPITAL MARK		257,900	250,000	249,805	249,855	0	11	0	11	0	249,866	0	8,034	8,034	2,448	05/20/2011	1FE
93114Z BY 8	WAL-MART STORES 4.500		03/04/2010	BAS-MERRILL LYNCH		1,626,675	1,500,000	1,621,020	1,618,432	0	(3,818)	0	(3,818)	0	1,614,613	0	12,062	12,062	46,500	07/01/2015	1FE
93114Z CQ 4	WAL-MART STORES 3.200		02/19/2010	GOLDMAN SACHS & CO		1,025,410	1,000,000	999,870	999,854	0	(4)	0	(4)	0	999,851	0	25,559	25,559	8,800	05/15/2014	1FE
949746 JJ 1	WELLS FARGO 4.200		01/15/2010	MATURED		2,000,000	2,000,000	1,944,280	1,999,316	0	684	0	684	0	2,000,000	0	0	0	42,000	01/15/2010	1FE
97381H AJ 6	WINDSTREAM CORP B2 3.010		03/31/2010	PAID ON PRINCIPAL		12,225	12,225	12,151	12,154	0	71	0	71	0	12,225	0	0	0	95	12/17/2015	2FE
032479 AC 1	ANADARKO FINANCE CO 6.750	A.	03/16/2010	TENDERED		1,063,850	1,000,000	1,054,800	1,025,407	0	(3,866)	0	(3,866)	0	1,021,542	0	42,309	42,309	25,313	05/01/2011	2FE
097751 AG 6	BOMBARDIER INC (144A) 6.750	A.	03/30/2010	TENDERED		2,170,800	2,010,000	1,810,850	1,944,281	0	6,465	0	6,465	0	1,950,745	0	220,055	220,055	56,154	05/01/2012	3FE
25755F AC 4	DOMTAR CORP 1.607	A.	01/26/2010	PAID ON PRINCIPAL		787,866	787,866	758,355	763,746	0	24,120	0	24,120	0	787,866	0	0	0	1,269	03/07/2014	2FE
25755F AC 4	DOMTAR CORP 1.612	A.	03/31/2010	PAID ON PRINCIPAL		15,757	15,757	15,167	15,275	0	482	0	482	0	15,757	0	0	0	67	03/07/2014	2FE
02265Q AA 6	AMAL LIMITED 3.465	F.	02/23/2010	PAID ON PRINCIPAL		86,027	86,027	86,027	86,027	0	0	0	0	0	86,027	0	0	0	745	08/21/2021	1
06849U AC 9	BARRICK AUSTRALIA 4.950	F.	03/31/2010	HSBC		998,620	1,000,000	990,340	990,550	0	129	0	129	0	990,678	0	7,942	7,942	12,238	01/15/2020	2FE
05565Q AL 2	BP CAPITAL PLC 4.875	F.	03/15/2010	MATURED		3,000,000	3,000,000	3,059,760	3,006,798	0	(6,798)	0	(6,798)	0	3,000,000	0	0	0	73,125	03/15/2010	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 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
31737U AF 5	FINANCE FOR DANISH IND 1.750	F.	03/08/2010	BNP PARIBAS		2,995,980	3,000,000	2,992,080	2,992,232	0	486	0	486	0	2,992,718	0	3,262	3,262	13,417	12/06/2012	1FE
6325C0 AV 3	NATIONAL AUSTRALIA BAN 3.375	F.	03/05/2010	BAS-MERRILL LYNCH		2,062,180	2,000,000	1,992,980	1,993,596	0	197	0	197	0	1,993,793	0	68,387	68,387	45,375	07/08/2014	1FE
63859U AU 7	NATIONWIDE BUILDING (1 4.250	F.	02/01/2010	MATURED		1,000,000	1,000,000	997,640	999,893	0	107	0	107	0	1,000,000	0	0	0	21,250	02/01/2010	1FE
706448 BK 2	PEMEX FINANCE LTD 9.030	F.	02/16/2010	PAID ON PRINCIPAL		450,000	450,000	496,935	456,279	0	(6,279)	0	(6,279)	0	450,000	0	0	0	10,159	02/15/2011	1FE
81180R AD 4	SEAGATE TECHNOLOGY 6.375	F.	01/13/2010	DEUTSCHE BANC		2,060,000	2,000,000	1,993,660	1,997,334	0	75	0	75	0	1,997,410	0	62,590	62,590	38,250	10/01/2011	3FE
833656 AH 4	SFEF (144A) 2.875	F.	03/04/2010	BAS-MERRILL LYNCH		2,035,660	2,000,000	1,989,300	1,989,795	0	418	0	418	0	1,990,213	0	45,447	45,447	26,674	09/22/2014	1FE
822582 AF 9	SHELL INTERNATIONAL FI 4.000	F.	03/04/2010	RBC CAPITAL MARKETS		2,112,440	2,000,000	1,999,460	1,999,440	0	92	0	92	0	1,999,532	0	112,908	112,908	37,333	03/21/2014	1FE
87019E AB 1	SWEDBANK (144A) 3.000	F.	03/02/2010	BAS-MERRILL LYNCH		3,102,570	3,000,000	2,990,370	2,993,538	0	531	0	531	0	2,994,069	0	108,501	108,501	19,250	12/22/2011	1FE
00254E BV 3	SWEDISH EXPORT CREDIT 4.875	F.	01/19/2010	MATURED		2,000,000	2,000,000	2,043,640	2,001,310	0	(1,310)	0	(1,310)	0	2,000,000	0	0	0	48,750	01/19/2010	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
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		143,145	143,145	144,777	143,322	0	(177)	0	(177)	0	143,145	0	0	0	1,139	01/25/2018	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.913		01/25/2010	PAID ON PRINCIPAL		7,226	7,226	7,316	7,069	0	157	0	157	0	7,226	0	0	0	24	05/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.913		03/25/2010	PAID ON PRINCIPAL		25,508	25,508	25,826	24,954	0	554	0	554	0	25,508	0	0	0	245	05/25/2033	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 Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		254,176	254,176	245,991	247,179	0	6,996	0	6,996	0	254,176	0	0	0	2,036	09/25/2018	1Z*
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500		02/25/2010	PAID ON PRINCIPAL		37,189	37,189	37,723	37,137	0	52	0	52	0	37,189	0	0	0	288	11/25/2033	1Z*
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.230		03/25/2010	PAID ON PRINCIPAL		182,329	182,329	182,877	180,369	0	1,960	0	1,960	0	182,329	0	0	0	1,991	07/25/2035	1Z*
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.251		01/25/2010	PAID ON PRINCIPAL		355,300	355,300	356,368	351,481	0	3,819	0	3,819	0	355,300	0	0	0	1,554	07/25/2035	1Z*
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		2,285,430	2,285,430	2,275,610	2,276,959	0	8,471	0	8,471	0	2,285,430	0	0	0	19,419	11/25/2020	1Z*
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		880,125	880,125	889,757	879,181	0	944	0	944	0	880,125	0	0	0	6,748	06/25/2035	1Z*
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		464,475	464,475	464,982	463,815	0	660	0	660	0	464,475	0	0	0	3,514	07/25/2020	1Z*
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		1,103,860	1,103,860	1,096,213	1,098,422	0	5,438	0	5,438	0	1,103,860	0	0	0	8,046	10/25/2020	1Z*
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		03/25/2010	PAID ON PRINCIPAL		2,024	2,024	2,056	2,017	0	8	0	8	0	2,024	0	0	0	22	07/25/2032	1Z*
161546 FW 1	CFAB 2003-4 1A6 4.429		03/25/2010	PAID ON PRINCIPAL		129,616	129,616	128,097	128,881	0	735	0	735	0	129,616	0	0	0	936	10/25/2014	1Z*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		386,109	386,109	383,213	383,939	0	2,170	0	2,170	0	386,109	0	0	0	3,363	12/25/2018	1Z*
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		158,795	158,795	157,375	157,593	0	1,202	0	1,202	0	158,795	0	0	0	1,145	11/25/2033	1Z*
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		440,044	440,044	429,455	434,071	0	5,972	0	5,972	0	440,044	0	0	0	3,164	11/25/2018	1Z*
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		719,005	719,005	715,429	716,140	0	2,865	0	2,865	0	719,005	0	0	0	5,168	08/25/2035	1Z*
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		74,768	74,768	77,526	64,231	12,942	(2,404)	0	10,538	0	74,768	0	0	0	600	12/25/2033	1FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		625,815	625,815	626,791	625,363	0	452	0	452	0	625,815	0	0	0	5,842	02/25/2020	1Z*
225458 G3 6	CSFB 2005-7 4A1 5.000		03/25/2010	PAID ON PRINCIPAL		1,036,776	1,036,776	1,037,746	1,035,001	0	1,775	0	1,775	0	1,036,776	0	0	0	7,667	08/25/2020	1Z*
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		165,767	165,767	166,440	165,642	0	125	0	125	0	165,767	0	0	0	1,572	09/25/2023	1Z*
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		998,873	998,873	1,001,895	998,745	(0)	128	0	128	0	998,873	0	0	0	7,310	06/25/2018	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 4.027		03/25/2010	PAID ON PRINCIPAL		18,502	18,502	18,687	18,249	0	252	0	252	0	18,502	0	0	0	163	06/25/2033	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 4.046		01/25/2010	PAID ON PRINCIPAL		19,490	19,490	19,685	19,224	0	266	0	266	0	19,490	0	0	0	66	06/25/2033	1Z*
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		190,861	190,861	190,861	190,861	0	0	0	0	0	190,861	0	0	0	1,521	07/25/2033	1Z*
32051D L3 4	FHASI 2003-8 2A1 CMO 4.500		03/31/2010	PAID ON PRINCIPAL		688,025	688,025	673,405	677,974	0	10,051	0	10,051	0	688,025	0	0	0	4,840	09/25/2018	1Z*
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		125,311	125,311	123,197	123,988	0	1,323	0	1,323	0	125,311	0	0	0	756	12/25/2018	1Z*
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.515		01/18/2010	PAID ON PRINCIPAL		296,838	296,838	300,630	298,611	0	(1,773)	0	(1,773)	0	296,838	0	0	0	1,364	05/26/2035	1Z*
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.516		03/18/2010	PAID ON PRINCIPAL		335,138	335,138	339,419	337,140	0	(2,002)	0	(2,002)	0	335,138	0	0	0	3,496	05/26/2035	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.225		03/18/2010	PAID ON PRINCIPAL		319,299	319,299	322,386	320,644	0	(1,344)	0	(1,344)	0	319,299	0	0	0	3,906	12/18/2036	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.227		01/18/2010	PAID ON PRINCIPAL		225,816	225,816	227,999	226,767	0	(951)	0	(951)	0	225,816	0	0	0	1,171	12/18/2036	1Z*
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		422,556	422,556	421,368	421,296	0	1,260	0	1,260	0	422,556	0	0	0	3,206	10/25/2020	1Z*
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		544,199	544,199	544,752	543,292	0	907	0	907	0	544,199	0	0	0	4,416	10/25/2020	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 498		02/25/2010	PAID ON PRINCIPAL		281,522	281,522	233,663	240,932	0	40,591	0	40,591	0	281,522	0	0	0	231	10/25/2035	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 500		01/25/2010	PAID ON PRINCIPAL		281,999	281,999	234,059	241,340	0	40,659	0	40,659	0	281,999	0	0	0	110	10/25/2035	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 516		03/25/2010	PAID ON PRINCIPAL		126,745	126,745	105,199	108,471	0	18,274	0	18,274	0	126,745	0	0	0	153	10/25/2035	1Z*
45660N PZ 2	RAST 2003-A5 A1 5.500		03/25/2010	PAID ON PRINCIPAL		313,591	313,591	298,695	303,433	0	10,158	0	10,158	0	313,591	0	0	0	2,613	06/25/2033	1Z*
76111J 7G 3	RFMSI 2003-S10 A2 CMO 628		02/25/2010	PAID ON PRINCIPAL		190,525	190,525	187,905	188,548	0	1,977	0	1,977	0	190,525	0	0	0	200	06/25/2033	1Z*
76111J 7G 3	RFMSI 2003-S10 A2 CMO 630		01/25/2010	PAID ON PRINCIPAL		89,416	89,416	88,186	88,488	0	928	0	928	0	89,416	0	0	0	47	06/25/2033	1Z*

QE05.14

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei 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)
76111J 7G 3	RFMSI 2003-S10 A2 CMO .646		03/25/2010	PAID ON PRINCIPAL		84,377	84,377	83,217	83,502	0	875	0	875	0	84,377	0	0	0	133	06/25/2033	1Z*
76111X DX 8	RFMSI 2003-S20 1A7 CMO .728		02/25/2010	PAID ON PRINCIPAL		57,363	57,363	56,897	57,099	0	263	0	263	0	57,363	0	0	0	70	12/25/2033	1Z*
76111X DX 8	RFMSI 2003-S20 1A7 CMO .730		01/25/2010	PAID ON PRINCIPAL		239,500	239,500	237,554	238,401	0	1,099	0	1,099	0	239,500	0	0	0	146	12/25/2033	1Z*
76111X DX 8	RFMSI 2003-S20 1A7 CMO .746		03/25/2010	PAID ON PRINCIPAL		177,788	177,788	176,343	176,972	0	816	0	816	0	177,788	0	0	0	325	12/25/2033	1Z*
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		149,682	149,682	151,623	151,042	0	(1,361)	0	(1,361)	0	149,682	0	0	0	1,166	03/25/2018	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.770		03/25/2010	PAID ON PRINCIPAL		254	254	254	231	0	22	0	22	0	254	0	0	0	1	01/25/2033	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.771		01/25/2010	PAID ON PRINCIPAL		194	194	194	177	0	17	0	17	0	194	0	0	0	0	01/25/2033	1Z*
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000		03/25/2010	PAID ON PRINCIPAL		17,957	17,957	18,294	17,908	0	49	0	49	0	17,957	0	0	0	91	11/25/2032	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.384		03/25/2010	PAID ON PRINCIPAL		449	449	453	407	0	42	0	42	0	449	0	0	0	3	03/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.475		01/25/2010	PAID ON PRINCIPAL		634	634	640	575	0	59	0	59	0	634	0	0	0	2	03/25/2033	1Z*
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		283,481	283,481	276,660	279,020	0	4,462	0	4,462	0	283,481	0	0	0	2,248	11/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		138,991	138,991	139,408	139,124	(1)	(133)	0	(133)	0	138,991	0	0	0	993	07/25/2018	1Z*
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		103,667	103,667	101,788	102,328	0	1,339	0	1,339	0	103,667	0	0	0	686	08/25/2018	1Z*
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		304,587	304,587	306,490	305,381	0	(794)	0	(794)	0	304,587	0	0	0	2,568	09/25/2018	1Z*
949767 AB 3	WFMSB 2003-13 A2 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		216,843	216,843	214,336	215,216	0	1,628	0	1,628	0	216,843	0	0	0	1,570	10/25/2018	1Z*
94980Y AE 2	WFMSB 2003-16 2A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		110,948	110,948	110,340	110,432	0	516	0	516	0	110,948	0	0	0	829	12/25/2018	1Z*
949775 AB 6	WFMSB 2003-18 A2 CMO 5.250		03/25/2010	PAID ON PRINCIPAL		119,376	119,376	116,942	118,013	0	1,363	0	1,363	0	119,376	0	0	0	1,117	12/25/2033	1Z*
94982Y AH 3	WFMSB 2005-15 A2 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		1,255,468	1,255,468	1,226,257	1,238,878	0	16,590	0	16,590	0	1,255,468	0	0	0	10,243	12/25/2020	1Z*
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.157		03/20/2010	PAID ON PRINCIPAL		202,465	202,465	158,935	155,751	0	46,713	0	46,713	0	202,465	0	0	0	2,440	10/20/2035	1Z*
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.157		01/20/2010	PAID ON PRINCIPAL		209,263	209,263	164,272	160,981	0	48,282	0	48,282	0	209,263	0	0	0	900	10/20/2035	1Z*
007036 QM 1	ARMT 2005-8 4A21 5.428		03/25/2010	PAID ON PRINCIPAL		202,584	202,584	204,220	155,403	44,623	2,557	0	47,180	0	202,584	0	0	0	2,742	07/25/2035	1Z*
007036 QM 1	ARMT 2005-8 4A21 5.428		01/25/2010	PAID ON PRINCIPAL		151,631	151,631	152,855	116,317	33,400	1,914	0	35,314	0	151,631	0	0	0	687	07/25/2035	1Z*
07386H SW 2	BALTA 2005-4 22A2 CMO 3.201		03/25/2010	PAID ON PRINCIPAL		16,829	16,829	8,919	8,666	0	8,163	0	8,163	0	16,829	0	0	0	127	05/25/2035	1Z*
07386H SW 2	BALTA 2005-4 22A2 CMO 3.454		01/25/2010	PAID ON PRINCIPAL		140,514	140,514	74,473	72,358	0	68,156	0	68,156	0	140,514	0	0	0	461	05/25/2035	1Z*
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.178		03/25/2010	PAID ON PRINCIPAL		3,838	3,838	3,695	3,695	0	143	0	143	0	3,838	0	0	0	37	03/25/2033	1Z*
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.616		01/25/2010	PAID ON PRINCIPAL		240	240	231	231	0	9	0	9	0	240	0	0	0	1	03/25/2033	1Z*
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.079		01/25/2010	PAID ON PRINCIPAL		230,919	230,919	220,095	220,095	0	10,824	0	10,824	0	230,919	0	0	0	977	11/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.080		03/25/2010	PAID ON PRINCIPAL		664,404	664,404	633,260	633,260	0	31,144	0	31,144	0	664,404	0	0	0	6,541	11/25/2035	1Z*
07384M F8 0	BSARM 2004-1 11A1 CMO 3.347		03/25/2010	PAID ON PRINCIPAL		183,260	183,260	128,042	149,929	0	33,330	0	33,330	0	183,260	0	0	0	1,797	04/25/2034	1Z*
07384M F8 0	BSARM 2004-1 11A1 CMO 4.033		01/25/2010	PAID ON PRINCIPAL		119,205	119,205	83,288	97,525	0	21,680	0	21,680	0	119,205	0	0	0	450	04/25/2034	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.958		03/25/2010	PAID ON PRINCIPAL		123,211	123,211	88,712	86,974	0	36,238	0	36,238	0	123,211	0	0	0	1,462	06/25/2047	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.968		01/25/2010	PAID ON PRINCIPAL		147,785	147,785	106,405	104,320	0	43,465	0	43,465	0	147,785	0	0	0	735	06/25/2047	1Z*
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471		03/25/2010	PAID ON PRINCIPAL		1,751,278	1,751,278	1,704,760	1,711,309	(0)	39,969	0	39,969	0	1,751,278	0	0	0	16,664	01/25/2036	1Z*
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		1,200,100	1,200,100	1,208,163	1,198,941	0	1,158	0	1,158	0	1,200,100	0	0	0	9,889	10/25/2035	1Z*
16162W NF 2	CHASE 2005-S3 A5 CMO 5.500		03/25/2010	PAID ON PRINCIPAL		1,873,485	1,873,485	1,879,632	1,871,521	0	1,964	0	1,964	0	1,873,485	0	0	0	17,341	11/25/2035	1Z*
17312D AA 6	CMSI 2007-8 1A1 6.000		03/25/2010	PAID ON PRINCIPAL		292,905	292,905	196,247	165,377	0	127,528	0	127,528	0	292,905	0	0	0	2,277	09/25/2037	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

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/Decrease, Current Year's (Amortization)/Accretion, Current Year's Other Than Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16-22 (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)).

QE05.16

**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 Design- ation 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.							
94984J AD 3	WFMB 2006-13 A4 CMO 5.750		03/25/2010	PAID ON PRINCIPAL		908,570	908,570	909,090	905,767	0	2,802	0	2,802	0	908,570	0	0	0	8,707	10/25/2036	1Z*
03061N JS 9	AMCAR 2005-DA A4 (AMBA 5.020)		03/06/2010	PAID ON PRINCIPAL		291,809	291,809	275,406	285,067	0	6,742	0	6,742	0	291,809	0	0	0	3,662	11/06/2012	1FE
05947U LW 6	BACM 2003-2 A2 4.342		03/11/2010	PAID ON PRINCIPAL		48,907	48,907	49,154	48,884	0	22	0	22	0	48,907	0	0	0	349	03/11/2041	1FE
14041G CL 8	COAFT 2005-C A4A (FGIC 4.710)		03/15/2010	PAID ON PRINCIPAL		1,169,334	1,169,334	1,125,283	1,143,391	0	25,943	0	25,943	0	1,169,334	0	0	0	12,934	06/15/2012	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		03/15/2010	PAID ON PRINCIPAL		5,055,399	5,055,399	5,796,134	5,057,920	0	(2,521)	0	(2,521)	0	5,055,399	0	0	0	47,840	03/15/2033	1FE
03061N JS 9	AMCAR 2005-DA A4 (AMBA 5.020)		02/06/2010	PAID ON PRINCIPAL		548,381	548,381	517,556	535,711	0	12,670	0	12,670	0	548,381	0	0	0	3,496	11/06/2012	1FE
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2010	PAID ON PRINCIPAL		34,779	34,779	31,802	29,232	1,037	4,510	0	5,547	0	34,779	0	0	0	415	07/15/2028	6FE
674135 CP 1	OAK 1997-C B1 7.450		03/16/2010	WRITTEN-OFF		30	6,447	3,642	2,080	1,534	(25)	0	1,509	0	3,589	0	(3,559)	(3,559)	91	11/15/2027	6FE
3899999.	Total - Bonds - Industrial & Miscellaneous					179,924,975	181,535,524	171,441,427	171,243,959	697,535	2,125,900	0	2,823,435	0	174,067,394	0	5,857,581	5,857,581	2,824,927	XXX	XXX
8399997.	Total - Bonds - Part 4					765,289,790	760,200,165	761,808,504	753,321,673	697,535	1,686,336	0	2,383,871	0	755,705,544	0	9,584,246	9,584,246	8,470,728	XXX	XXX
8399999.	Total - Bonds					765,289,790	760,200,165	761,808,504	753,321,673	697,535	1,686,336	0	2,383,871	0	755,705,544	0	9,584,246	9,584,246	8,470,728	XXX	XXX

QE05.17

**Preferred Stocks - Industrial and Miscellaneous**

125993 41 0	CIT GROUP INC 5.189% SER B (RESTRICTED)		02/12/2010	WRITTEN-OFF		10,000,000	0	100.00	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
46205A 40 0	ION MEDIA NETWORKS INC		01/11/2010	WRITTEN-OFF		1,000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
744567 50 4	PUB SVC ELEC & GAS SER C 4.30% INVENTION MACHINE A1 PREFERRED STOCK		03/22/2010	ISSUE CALLED at 102.750		35,778,000	3,676,190	100.00	2,241,533	2,608,216	(366,684)	0	(366,684)	0	2,241,533	0	1,434,657	1,434,657	34,139	XXX	P2LFE
99P000 06 2	INVENTION MACHINE A1 PREFERRED STOCK		01/13/2010	SMITH BARNEY		248,496,000	99,398	0.00	0	0	0	0	0	0	0	0	99,398	99,398	0	XXX	P6U
99P000 07 0	INVENTION MACHINE SERIES B PREF STOCK		01/13/2010	SMITH BARNEY		10,513,000	4,205	0.00	0	0	0	0	0	0	0	0	4,205	4,205	0	XXX	P6U
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					3,779,793	XXX	2,241,533	2,608,216	(366,684)	0	0	(366,684)	0	2,241,533	0	1,538,260	1,538,260	34,139	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					3,779,793	XXX	2,241,533	2,608,216	(366,684)	0	0	(366,684)	0	2,241,533	0	1,538,260	1,538,260	34,139	XXX	XXX
8999999.	Total - Preferred Stocks					3,779,793	XXX	2,241,533	2,608,216	(366,684)	0	0	(366,684)	0	2,241,533	0	1,538,260	1,538,260	34,139	XXX	XXX

**Common Stocks - Industrial and Miscellaneous**

004764 10 6	ACME PACKET INC		02/04/2010	SMITH BARNEY		45,929,000	605,686	XXX	487,597	487,597	0	0	0	0	487,597	0	118,089	118,089	0	XXX	L
046484 10 1	ASTROTECH CORP		03/24/2010	SMITH BARNEY		15,700,000	52,233	XXX	4,080	0	4,080	0	4,080	0	4,080	0	48,153	48,153	0	XXX	U
089750 50 9	BIGBAND NETWORKS INC		01/06/2010	SMITH BARNEY		7,350,000	25,739	XXX	25,027	25,284	(257)	0	(257)	0	25,027	0	712	712	0	XXX	L
26926V 10 7	(R) EV ENERGY PARTNER LP- (RESTRICTED)		03/29/2010	SMITH BARNEY		85,438,000	2,583,379	XXX	1,187,028	2,582,791	(1,395,763)	0	(1,395,763)	0	1,187,028	0	1,396,351	1,396,351	64,506	XXX	L
37246C 10 9	GENVEC INC		03/24/2010	SMITH BARNEY		229,380,000	690,425	XXX	98,633	275,256	(176,623)	0	(176,623)	0	98,633	0	591,791	591,791	0	XXX	L
378967 10 3	GLOBAL CASH ACCESS HOLDINGS		01/19/2010	SMITH BARNEY		6,420,000	51,477	XXX	46,930	48,086	(1,156)	0	(1,156)	0	46,930	0	4,547	4,547	0	XXX	L
521865 11 3	LEAR CORP WARRANTS 11/09/2014		01/08/2010	CONVERSION		12,130,000	810,354	XXX	766,616	0	766,616	0	766,616	0	766,616	0	43,738	43,738	0	XXX	U
521865 20 4	LEAR CORP W/I		02/22/2010	VARIOUS		12,128,740	883,498	XXX	810,403	49	0	0	0	0	810,403	0	73,094	73,094	0	XXX	L
744320 10 2	PRUDENTIAL FINANCIAL INC		03/25/2010	RBC CAPITAL MARKETS		2,265,000	133,535	XXX	0	112,706	(112,706)	0	(112,706)	0	0	0	133,535	133,535	0	XXX	L
84760E 30 1	SPECTRASCIENCE INC		02/17/2010	SMITH BARNEY		41,937,000	14,464	XXX	14,119	16,775	(2,656)	0	(2,656)	0	14,119	0	345	345	0	XXX	L
868447 10 3	SUPERMEDIA INC		02/19/2010	RBC CAPITAL MARKETS		8,212,000	287,833	XXX	287,420	0	0	0	0	0	287,420	0	413	413	0	XXX	L
92407M 20 6	VERMILLION INC		01/26/2010	RBC CAPITAL MARKETS		9,044,000	216,465	XXX	221,578	0	0	0	0	0	221,578	0	(5,113)	(5,113)	0	XXX	L

### 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.								
99C000 81 9	INVENTION MACHINE WARRANTS 12/20/2012		01/13/2010	SMITH BARNEY.....	18,637.000	.....0	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX...	U.....
EGC05A 40 6	CVPR ION MEDIA NETWORK.....		01/25/2010	WRITTEN-OFF.....	31,179.000	.....0	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX...	U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					6,355,086	.....XXX.....	3,949,431	3,548,544	(918,465)	.....0	.....0	(918,465)	.....0	3,949,431	.....0	2,405,655	2,405,655	.....64,506	.....XXX...	.....XXX...	
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																						
88749@ 10 9	TINDY RE INVESTMENTS INC.....		01/04/2010	MERGER.....	100.000	108,352,298	.....XXX.....	95,785,598	108,352,298	(12,566,700)	.....0	.....0	(12,566,700)	.....0	95,785,598	.....0	12,566,700	12,566,700	.....0	.....XXX...	J.....	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					108,352,298	.....XXX.....	95,785,598	108,352,298	(12,566,700)	.....0	.....0	(12,566,700)	.....0	95,785,598	.....0	12,566,700	12,566,700	.....0	.....XXX...	.....XXX...	
9799997	Total - Common Stocks - Part 4.....					114,707,384	.....XXX.....	99,735,029	111,900,842	(13,485,165)	.....0	.....0	(13,485,165)	.....0	99,735,029	.....0	14,972,355	14,972,355	.....64,506	.....XXX...	.....XXX...	
9799999.	Total - Common Stocks.....					114,707,384	.....XXX.....	99,735,029	111,900,842	(13,485,165)	.....0	.....0	(13,485,165)	.....0	99,735,029	.....0	14,972,355	14,972,355	.....64,506	.....XXX...	.....XXX...	
9899999.	Total - Preferred and Common Stocks.....					118,487,177	.....XXX.....	101,976,562	114,509,058	(13,851,849)	.....0	.....0	(13,851,849)	.....0	101,976,562	.....0	16,510,615	16,510,615	.....98,645	.....XXX...	.....XXX...	
9999999.	Total - Bonds, Preferred and Common Stocks.....					883,776,967	.....XXX.....	863,785,066	867,830,731	(13,154,314)	.....1,686,336	.....0	(11,467,978)	.....0	857,682,106	.....0	26,094,861	26,094,861	..8,569,373	.....XXX...	.....XXX...	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....4.

QE05.18

**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1B  
NONE**

**Sch. DB-Pt D  
NONE**

**THE TRAVELERS INDEMNITY COMPANY**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A.....	Hartford,CT.....	0.350	(12)	0	32,359,037	(5,263,259)	33,029,402	XXX..
Bank of America, N.A. - Boston.....	Boston,MA.....	0.000	0	0	11,376	7,502	30,718	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	0.000	0	0	2,004,000	2,004,000	2,004,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	0.350	0	0	15,094,463	14,647,715	10,809,347	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(7,139,247)	(6,863,296)	(6,929,161)	XXX..
Bank of New York.....	New York,NY.....	0.000	0	0	151,247	120,469	144,685	XXX..
Bank of New York Mellon.....	New York,NY.....	0.000	0	0	3,207,982	606,343	413,946	XXX..
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(492,955,420)	(512,766,435)	(510,693,514)	XXX..
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	2,715,228	4,920,771	2,971,677	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	0.000	0	0	25,000	25,000	25,000	XXX..
HSBC.....	Miami,FL.....	0.000	0	0	2,417,106	1,477,404	2,876,915	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	(26,164,001)	(38,463,752)	(4,743,348)	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	1,562,320	(15,572,003)	(12,772,299)	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX..
Key Bank of New York.....	Albany,NY.....	0.000	0	0	50,467	52,437	74,377	XXX..
Royal Trust.....	Toronto,ON.....	0.000	0	0	102,833	102,833	102,833	XXX..
Royal Trust Corporation of Canada.....	Toronto,ON.....	0.000	0	0	0	(97,228)	(97,228)	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	3,116	3,116	5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	13,964	61,564	89,786	XXX..
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	2,014,186	2,989,017	2,313,772	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	1,433,234	1,574,202	1,604,045	XXX..
Wachovia Bank, N.A. - VA.....	Roanoke,VA.....	0.000	0	0	15,486	61,984	19,949	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	(12)	0	(462,080,749)	(549,374,744)	(477,723,227)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	(12)	0	(462,080,749)	(549,374,744)	(477,723,227)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	(12)	0	(462,080,749)	(549,374,744)	(477,723,227)	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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	13,590	0	0	922,275
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	2,145	0	0	283,020
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	27,584	35,000	1	5,454,464
11. Georgia.....GA	0	0	0	0	1,794	0	0	890,033
12. Hawaii.....HI	0	0	0	0	1,005	0	0	62,264
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	(5,444)	0	0	281,888
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(1)	0	0	8,879
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	58	0	0	13,478
21. Maryland.....MD	0	0	0	0	1,578	0	0	155,265
22. Massachusetts.....MA	0	0	0	0	4,689	0	0	594,582
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	2,043	0	0	789,171
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	(1,748)	0	0	587,719
30. New Hampshire.....NH	0	0	0	0	446	0	0	92,444
31. New Jersey.....NJ	0	0	0	0	(34)	0	0	13,831
32. New Mexico.....NM	0	0	0	0	738	0	0	583,886
33. New York.....NY	0	0	0	2	273,391	695,000	5	15,923,067
34. North Carolina.....NC	0	0	0	0	(228)	0	0	14,454
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	4,386	0	0	705,613
37. Oklahoma.....OK	0	0	0	0	11	0	0	1,961
38. Oregon.....OR	0	0	0	0	2,865	0	0	517,780
39. Pennsylvania.....PA	0	0	58,750	11	(82,789)	1,361,500	61	4,055
40. Rhode Island.....RI	0	0	0	0	200	0	0	5,861
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	32	0	0	3,828
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	1,948	0	0	430,176
46. Vermont.....VT	0	0	0	0	(717)	0	0	11,241
47. Virginia.....VA	0	0	0	0	(17,466)	0	0	930,439
48. Washington.....WA	0	0	0	0	553	0	0	101,440
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	1,303	0	0	266,996
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	58,750	13	231,929	2,091,500	67	29,650,111

**DETAILS OF WRITE-INS**

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



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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(12,278)	0	0	1,927,703
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	187	0	0	24,610
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	(5,792)	0	0	299,866
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(36)	0	0	301,580
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(398)	0	0	133,965
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	1,078	750,430	8	205,902
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	33	0	0	5,305
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	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	(440)	0	0	23,421
48. Washington.....WA	0	0	0	0	72	0	0	13,231
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	(17,573)	750,530	9	2,935,584

**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	1,476	0	0	100,203
2. Alaska.....AK	0	0	0	0	(8,582)	0	0	99,435
3. Arizona.....AZ	0	0	0	0	(840)	0	0	131,809
4. Arkansas.....AR	0	0	0	0	5,486	0	0	530,702
5. California.....CA	0	0	0	0	10,341	0	0	2,830,148
6. Colorado.....CO	0	0	0	0	8,897	0	0	1,871,286
7. Connecticut.....CT	0	0	0	0	13,211	0	0	1,743,237
8. Delaware.....DE	0	0	0	0	1,254	0	0	184,212
9. District of Columbia.....DC	0	0	0	0	1,127	0	0	153,836
10. Florida.....FL	0	0	0	0	3,514	0	0	694,875
11. Georgia.....GA	0	0	0	0	11,594	0	1	5,752,007
12. Hawaii.....HI	0	0	0	0	223	0	0	13,811
13. Idaho.....ID	0	0	0	0	2,103	0	0	363,434
14. Illinois.....IL	0	0	0	0	19,646	1,110,000	2	3,485,068
15. Indiana.....IN	0	0	0	0	(2,653)	250,000	1	137,348
16. Iowa.....IA	0	0	0	0	2,781	0	0	533,821
17. Kansas.....KS	0	0	0	0	(1)	0	0	5,074
18. Kentucky.....KY	0	0	0	0	8,265	0	0	996,014
19. Louisiana.....LA	0	0	0	0	4,580	339,000	4	2,419,942
20. Maine.....ME	0	0	0	0	408	0	0	95,215
21. Maryland.....MD	0	0	0	0	5,167	0	0	508,261
22. Massachusetts.....MA	0	0	0	0	15,678	0	0	1,987,973
23. Michigan.....MI	0	0	0	0	25,547	0	0	4,665,874
24. Minnesota.....MN	0	0	0	0	1,468	0	0	566,793
25. Mississippi.....MS	0	0	0	0	1,369	0	0	405,090
26. Missouri.....MO	0	0	0	0	3,688	0	0	1,419,294
27. Montana.....MT	0	0	0	0	(17,947)	50,000	1	252,041
28. Nebraska.....NE	0	0	0	0	1,358	0	0	222,429
29. Nevada.....NV	0	0	0	0	(424)	0	0	142,608
30. New Hampshire.....NH	0	0	0	0	1,866	0	0	386,541
31. New Jersey.....NJ	0	0	0	1	31,281	125,000	1	2,749,579
32. New Mexico.....NM	0	0	0	0	633	0	0	501,404
33. New York.....NY	0	0	0	1	45,253	972,501	6	18,187,986
34. North Carolina.....NC	0	0	0	0	(16,025)	0	0	1,017,954
35. North Dakota.....ND	0	0	0	0	(43,532)	0	0	31,317
36. Ohio.....OH	0	0	0	0	28,492	0	0	4,583,829
37. Oklahoma.....OK	0	0	0	0	1,177	0	0	215,892
38. Oregon.....OR	0	0	0	0	2,970	0	0	536,761
39. Pennsylvania.....PA	0	0	0	0	(9,148)	1,050,000	3	4,051,355
40. Rhode Island.....RI	0	0	0	0	10,907	0	0	319,775
41. South Carolina.....SC	0	0	0	0	2,129	0	0	508,475
42. South Dakota.....SD	0	0	0	0	(53)	0	0	103,322
43. Tennessee.....TN	0	0	0	0	16,071	(56)	0	1,910,106
44. Texas.....TX	0	0	0	0	29,125	0	0	6,964,238
45. Utah.....UT	0	0	0	0	2,668	150,000	1	589,199
46. Vermont.....VT	0	0	0	0	(22,424)	0	0	351,364
47. Virginia.....VA	0	0	0	0	(2,038)	(0)	0	108,587
48. Washington.....WA	0	0	0	0	23,406	0	0	4,295,779
49. West Virginia.....WV	0	0	0	0	3,854	0	0	3,842,432
50. Wisconsin.....WI	0	0	0	0	4,960	0	0	1,016,640
51. Wyoming.....WY	0	0	50,000	1	5,550	0	0	158,021
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	50,000	3	235,857	4,046,445	20	84,742,397

**DETAILS OF WRITE-INS**

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



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

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	1	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	(10)	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	4	0	0	229
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	(992)	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(0)	0	0	1,586
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	20	0	0	2,585
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	(7)	0	0	2,766
32. New Mexico.....NM	0	0	0	0	0	(1,505)	0	0
33. New York.....NY	0	0	0	0	0	1	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	66	(3,324)	0	10,611
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	1	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(40)	0	0	2,129
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	43	(5,829)	1	19,906

**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**