



QUARTERLY STATEMENT

AS OF JUNE 30, 2010

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19038 Employer's ID Number 06-6033504

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

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

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

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.

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

Subscribed and sworn to before me this

22nd day of July, 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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,024,485,338	0	9,024,485,338	9,659,480,700
2. Stocks:				
2.1 Preferred stocks.....	44,121,841	0	44,121,841	43,158,978
2.2 Common stocks.....	3,308,471,123	815,186	3,307,655,937	3,530,407,726
3. Mortgage loans on real estate:				
3.1 First liens.....	774,147	0	774,147	981,487
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(83,986)), cash equivalents (\$.....0) and short-term investments (\$.....67,143,930).....	67,059,944	0	67,059,944	382,783,260
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	3,012,181	0	3,012,181	0
8. Other invested assets.....	821,548,997	18,650,807	802,898,191	531,183,486
9. Receivables for securities.....	0	0	0	275,384
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	13,269,473,572	19,465,993	13,250,007,579	14,148,271,021
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	116,922,931	0	116,922,931	122,267,546
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	229,582,764	34,583,587	194,999,177	186,851,853
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(4,976,723) earned but unbilled premiums).....	797,355,755	5,394,008	791,961,747	727,988,108
14.3 Accrued retrospective premiums.....	40,861,382	581,438	40,279,944	98,436,635
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	0	0	0	0
15.2 Funds held by or deposited with reinsured companies.....	4,157,940	0	4,157,940	4,856,491
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	29,027,441	0	29,027,441	0
17.2 Net deferred tax asset.....	454,342,389	170,595,644	283,746,745	299,692,320
18. Guaranty funds receivable or on deposit.....	938,912	0	938,912	1,184,531
19. Electronic data processing equipment and software.....	0	0	0	0
20. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	18,291,822	0	18,291,822	30,091,536
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	248,068,806	141,635,378	106,433,428	134,450,888
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	15,209,023,713	372,256,047	14,836,767,666	15,754,090,930
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	15,209,023,713	372,256,047	14,836,767,666	15,754,090,930

DETAILS OF WRITE-INS

1001.....	0	0	0	0
1002.....	0	0	0	0
1003.....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Reinsurance receivable intercompany.....	49,363,856	0	49,363,856	57,392,864
2402. Equities and deposits in pools and associations.....	29,848,589	0	29,848,589	34,252,693
2403. Suspense, undistributed payments.....	12,277,067	0	12,277,067	26,914,430
2498. Summary of remaining write-ins for Line 24 from overflow page.....	156,579,293	141,635,378	14,943,915	15,890,901
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	248,068,806	141,635,378	106,433,428	134,450,888

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$...754,135,442).....	6,059,406,571	6,013,644,237
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,938,459	1,588,679
3. Loss adjustment expenses.....	1,339,139,219	1,411,960,807
4. Commissions payable, contingent commissions and other similar charges.....	73,182,051	108,169,638
5. Other expenses (excluding taxes, licenses and fees).....	68,941,038	98,458,253
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	77,922,025	85,189,927
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	3,233,193
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$...312,402 and interest thereon \$...37,637.....	350,039	363,802
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...225,890,751 and including warranty reserves of \$.....0).....	1,704,462,650	1,631,005,232
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,227,783	7,527,984
12. Ceded reinsurance premiums payable (net of ceding commissions).....	82,053,319	102,018,811
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	22,462,855	29,196,341
15. Remittances and items not allocated.....	5,855,204	1,462,412
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	31,291,297	40,673,189
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	(29,240,921)	21,672,735
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	9,445,991,590	9,556,165,241
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	9,445,991,590	9,556,165,241
28. Aggregate write-ins for special surplus funds.....	108,452,522	114,355,459
29. Common capital stock.....	25,000,000	25,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
34. Unassigned funds (surplus).....	3,077,498,969	3,878,745,645
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	5,390,776,076	6,197,925,689
37. Totals.....	14,836,767,666	15,754,090,930

DETAILS OF WRITE-INS

2401. Special reserve fund.....	500,000	500,000
2402. Retroactive reinsurance reserve assumed.....	469,812	473,452
2403. Escheat liability.....	67,422	936,955
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(30,278,155)	19,762,329
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	(29,240,921)	21,672,735
2801. Special surplus for deferred taxes.....	80,691,441	84,109,510
2802. Special surplus from retroactive reinsurance.....	27,761,081	30,245,949
2803.	0	0
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	108,452,522	114,355,459
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....218,745,168).....	208,820,314	200,988,663	394,851,972
1.2 Assumed..... (written \$.....1,905,675,664).....	1,826,111,822	1,850,436,286	3,707,320,987
1.3 Ceded..... (written \$.....222,347,326).....	213,873,791	205,568,758	405,290,124
1.4 Net..... (written \$.....1,902,073,505).....	1,821,058,345	1,845,856,192	3,696,882,834
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,086,222,574):			
2.1 Direct.....	102,404,350	153,320,944	195,816,516
2.2 Assumed.....	1,004,028,021	922,830,163	1,727,590,088
2.3 Ceded.....	108,414,207	146,580,438	219,478,903
2.4 Net.....	998,018,164	929,570,669	1,703,927,701
3. Loss adjustment expenses incurred.....	168,938,274	227,570,644	451,388,051
4. Other underwriting expenses incurred.....	602,537,771	625,304,203	1,185,873,818
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,769,494,210	1,782,445,516	3,341,189,569
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	51,564,135	63,410,677	355,693,265
INVESTMENT INCOME			
9. Net investment income earned.....	260,792,760	247,340,547	1,139,409,526
10. Net realized capital gains (losses) less capital gains tax of \$.....554,721.....	(58,463,795)	(16,546,631)	(15,832,537)
11. Net investment gain (loss) (Lines 9 + 10).....	202,328,964	230,793,916	1,123,576,989
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(4,495,747) amount charged off \$.....1,728,401).....	(6,224,148)	(6,038,540)	(12,408,528)
13. Finance and service charges not included in premiums.....	9,435,820	9,578,026	19,181,006
14. Aggregate write-ins for miscellaneous income.....	(459,366)	(2,513,864)	(4,667,054)
15. Total other income (Lines 12 through 14).....	2,752,305	1,025,622	2,105,425
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	256,645,405	295,230,215	1,481,375,679
17. Dividends to policyholders.....	2,484,842	2,093,264	3,559,112
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	254,160,563	293,136,951	1,477,816,567
19. Federal and foreign income taxes incurred.....	50,859,196	37,233,601	142,364,670
20. Net income (Line 18 minus Line 19) (to Line 22).....	203,301,367	255,903,350	1,335,451,896
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,197,925,689	5,222,787,898	5,222,787,898
22. Net income (from Line 20).....	203,301,367	255,903,350	1,335,451,896
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....29,587,225.....	309,964,790	300,441,319	73,235,616
25. Change in net unrealized foreign exchange capital gain (loss).....	(5,933,807)	105,486	550,842
26. Change in net deferred income tax.....	15,950,512	(19,799,858)	(58,340,499)
27. Change in nonadmitted assets.....	17,985,593	39,745,703	149,114,642
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	11,283,899
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	138,731,885	138,731,885
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(1,345,000,000)	(269,000,000)	(759,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(3,418,069)	0	84,109,510
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(807,149,613)	446,127,886	975,137,791
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,390,776,076	5,668,915,784	6,197,925,689
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(17,359)	(997)	(9,324)
1402. Profit and loss, miscellaneous.....	(138,476)	(2,329,609)	(2,359,109)
1403. Retroactive reinsurance gain/loss.....	(303,531)	(183,258)	(2,298,621)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(459,366)	(2,513,864)	(4,667,054)
3701. Change in special surplus from deferred taxes.....	(3,418,069)	0	84,109,510
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(3,418,069)	0	84,109,510

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,863,632,509	1,860,863,754	3,693,596,584
2. Net investment income.....	276,335,804	266,894,126	1,174,162,904
3. Miscellaneous income.....	2,752,305	1,025,622	2,105,425
4. Total (Lines 1 through 3).....	2,142,720,618	2,128,783,501	4,869,864,913
5. Benefit and loss related payments.....	951,207,500	925,027,393	1,842,875,675
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	915,808,700	941,224,090	1,658,552,556
8. Dividends paid to policyholders.....	1,785,043	1,047,173	3,311,964
9. Federal and foreign income taxes paid (recovered) net of \$....(4,706,617) tax on capital gains (losses).....	83,674,552	35,544,488	123,774,863
10. Total (Lines 5 through 9).....	1,952,475,794	1,902,843,143	3,628,515,058
11. Net cash from operations (Line 4 minus Line 10).....	190,244,824	225,940,358	1,241,349,855
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,036,193,821	362,458,291	898,825,892
12.2 Stocks.....	475,623,195	44,256,710	48,916,854
12.3 Mortgage loans.....	6,331	71,892	77,932
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	34,371,370	18,477,789	62,903,454
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	275,384	213,022,177	240,751,821
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,546,470,101	638,286,859	1,251,475,953
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	407,955,579	428,591,898	1,579,893,330
13.2 Stocks.....	0	138,731,885	139,627,881
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	290,424,729	26,884,776	56,668,522
13.6 Miscellaneous applications.....	12,394,072	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	710,774,380	594,208,559	1,776,189,733
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	835,695,722	44,078,300	(524,713,780)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	138,731,885	138,731,885
16.3 Borrowed funds.....	(13,845)	(50,164)	(63,543)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	1,345,000,000	269,000,000	759,000,000
16.6 Other cash provided (applied).....	3,349,983	(62,761,915)	(32,794,320)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,341,663,862)	(193,080,193)	(653,125,978)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(315,723,316)	76,938,465	63,510,097
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	382,783,260	319,273,163	319,273,163
19.2 End of period (Line 18 plus Line 19.1).....	67,059,944	396,211,628	382,783,260
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Intercompany transaction.....	0	0	183,168,567
20.0002 Received stock of subsidiary in lieu of cash as capital contribution.....	0	138,731,885	138,731,885
20.0003 Stocks converted to bonds.....	0	43,547,554	43,547,554
20.0004 Stock distributions from limited partnerships.....	0	0	541,974
20.0005 Exchange of stock.....	0	0	354,022

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

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant 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 June 30, 2010, the Company had no securities which changed from the retrospective to prospective valuation method.

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

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$57,139,839	\$16,987,005	\$39,526,114	\$32,783,854

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

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

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

NOTES TO FINANCIAL STATEMENTS

76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 - 2009
55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 - 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 - 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 - 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 - 2010

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

at June 30, 2010	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 2,597,828	\$ 12,693	\$ 1,045,036	\$ 591,650	\$ 3,642,864	\$ 604,343
Structured securities	-	-	85,354,914	9,850,965	85,354,914	9,850,965

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

In the quarter ending June 30, 2010, the Company impaired \$66,636,123 of joint ventures, partnerships and limited liability companies.

The estimated fair value of these investments was determined by using the fair value information contained in the most recent financial statements of the underlying investments held by the respective joint venture, partnership, or limited liability company.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

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

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

On March 17, 2010, the Company sold long-term bonds valued at \$168.7 million to its affiliate The Travelers Indemnity Company.

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 in 2010 to its parent company, the Travelers Insurance Group Holdings, Inc. as follows (in thousands):

	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 15	\$775,000	\$ -	\$775,000
March 22	1,451	498,549	500,000
June 21	-	70,000	70,000

Note 14 - Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 - Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2010 to June 30, 2010, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$145,451,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial automobile, workers' compensation, and special property lines, and from lower estimates for adjusting and other expenses. The improvement in the other liability – occurrence line was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. This improvement was partially offset by unfavorable development in environmental reserves. The improvement in the commercial automobile line, which occurred primarily in the 2008 and 2009 accident years, resulted from the economic downturn causing fewer vehicles to be on the road and driving fewer miles, leading to lower than expected frequency and severity of losses. The improvement in the workers' compensation line was concentrated in the 2006-2009 accident years and resulted from lower than expected claim frequency for the 2009 accident year and better than expected loss emergence for the prior periods. 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. Lastly, better than expected loss results in recent periods resulted in a favorable re-estimation of reserves for adjusting and other expenses.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies, and these policies are subject to premium adjustments.

Note 25 - Intercompany Pooling Arrangements

No significant change.

Note 26 - Structured Settlements

No significant change.

Note 27 - Health Care Receivables

No significant change.

Note 28 - Participating Policies

No significant change.

Note 29 - Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No

1.2 If yes, has the report been filed with the domiciliary state? Yes No

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
If yes, complete the Schedule Y-Part 1 - Organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 1/27/2006.....

6.4 By what department or departments?
Connecticut

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes No

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes No

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,544,148,591	\$3,308,471,123
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$21,956,951	\$22,064,550
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,566,105,542	\$3,330,535,673
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

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

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

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

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

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 No

17.2 If no, list exceptions:

TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	1,274,684	1,369,204	1,655,758	1,170,574	66,167,496	65,123,197
2. Alaska.....AK	L	104,604	68,554	89,201	72,590	1,422,144	1,187,002
3. Arizona.....AZ	L	1,993,232	1,667,811	353,302	387,352	14,873,541	14,677,687
4. Arkansas.....AR	L	1,061,668	444,065	373,906	343,849	14,785,654	15,282,298
5. California.....CA	L	69,881,488	46,385,121	22,317,784	14,936,066	231,028,386	206,776,964
6. Colorado.....CO	L	1,109,015	1,890,291	283,822	(689,474)	14,100,288	15,346,065
7. Connecticut.....CT	L	6,071,357	5,970,099	7,547,648	9,134,688	373,421,528	419,082,342
8. Delaware.....DE	L	221,287	221,180	286,248	383,274	50,658,104	59,981,428
9. District of Columbia.....DC	L	1,157,230	768,592	413,415	1,078,350	26,344,497	25,550,166
10. Florida.....FL	L	6,796,142	9,522,243	5,945,186	6,241,654	201,647,182	213,873,219
11. Georgia.....GA	L	4,261,797	5,321,487	3,847,852	3,176,431	57,452,205	64,200,032
12. Hawaii.....HI	L	203,092	285,606	68,440	73,124	2,385,221	2,645,695
13. Idaho.....ID	L	501,355	460,539	243,583	254,767	5,701,573	4,454,722
14. Illinois.....IL	L	3,231,553	3,066,461	1,991,719	3,848,880	57,975,732	59,776,725
15. Indiana.....IN	L	1,626,475	1,530,990	2,463,378	3,112,397	17,908,973	19,033,495
16. Iowa.....IA	L	1,388,137	814,866	825,329	1,043,946	16,847,465	15,378,429
17. Kansas.....KS	L	3,131,702	2,443,525	1,420,644	853,671	21,452,733	20,715,223
18. Kentucky.....KY	L	926,590	896,154	562,088	1,041,457	35,353,229	38,103,587
19. Louisiana.....LA	L	3,295,007	5,313,142	1,418,412	1,416,342	94,452,847	92,133,509
20. Maine.....ME	L	236,906	482,951	441,160	918,179	19,880,706	20,957,906
21. Maryland.....MD	L	2,488,396	1,617,585	1,810,132	1,811,227	70,119,678	74,695,520
22. Massachusetts.....MA	L	10,821,516	11,570,965	5,231,579	20,366,906	156,427,492	160,203,520
23. Michigan.....MI	L	1,059,948	79,186	3,551,695	3,705,821	235,418,866	271,236,958
24. Minnesota.....MN	L	1,232,477	2,475,064	1,576,443	1,751,405	36,803,965	37,963,358
25. Mississippi.....MS	L	1,292,824	1,207,060	428,224	535,712	14,700,908	14,018,960
26. Missouri.....MO	L	2,258,238	1,470,247	1,662,584	1,747,178	38,718,187	38,388,169
27. Montana.....MT	L	345,927	438,247	56,082	124,219	2,890,687	3,164,256
28. Nebraska.....NE	L	1,210,907	1,243,998	727,318	959,816	11,435,374	11,062,397
29. Nevada.....NV	L	356,350	376,415	147,126	117,967	2,775,196	2,599,659
30. New Hampshire.....NH	L	457,070	442,088	674,793	458,549	22,091,693	23,392,359
31. New Jersey.....NJ	L	2,930,450	1,376,790	2,464,256	2,094,164	137,861,096	139,957,366
32. New Mexico.....NM	L	207,513	236,184	163,360	232,355	9,178,620	10,002,998
33. New York.....NY	L	16,780,850	22,089,450	32,332,547	12,364,708	487,125,023	509,525,464
34. North Carolina.....NC	L	3,103,535	2,605,950	1,805,232	2,587,582	47,878,294	48,244,902
35. North Dakota.....ND	L	31,132	44,779	(1,154)	(655)	192,699	295,699
36. Ohio.....OH	L	1,100,287	742,690	1,149,918	1,263,511	281,273,302	308,134,064
37. Oklahoma.....OK	L	643,214	1,245,782	385,385	459,798	15,555,303	16,496,264
38. Oregon.....OR	L	1,339,520	894,262	322,636	503,055	12,777,994	14,487,034
39. Pennsylvania.....PA	L	4,285,021	4,139,661	7,721,995	13,650,732	212,458,807	231,178,240
40. Rhode Island.....RI	L	241,521	418,868	1,156,300	915,042	42,987,004	47,111,917
41. South Carolina.....SC	L	1,251,898	1,270,088	317,546	782,405	18,985,983	19,024,099
42. South Dakota.....SD	L	222,925	201,798	69,912	64,477	1,643,096	1,500,972
43. Tennessee.....TN	L	6,879,698	7,936,609	3,768,061	3,410,975	64,757,139	68,000,544
44. Texas.....TX	L	24,794,082	14,032,310	1,161,514	1,924,681	142,777,487	147,315,205
45. Utah.....UT	L	418,651	468,656	102,149	86,003	4,721,700	4,223,291
46. Vermont.....VT	L	468,404	563,645	327,668	601,362	8,221,437	14,518,993
47. Virginia.....VA	L	17,798,293	19,671,593	7,187,330	7,758,546	74,803,307	79,678,623
48. Washington.....WA	L	696,714	836,371	1,592,504	562,791	16,613,223	17,847,168
49. West Virginia.....WV	L	247,237	91,824	436,154	546,196	22,077,568	22,611,884
50. Wisconsin.....WI	L	2,698,864	3,294,173	3,171,781	3,705,115	48,252,072	48,356,579
51. Wyoming.....WY	L	44,150	42,887	10,982	10,917	373,013	430,174
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	616,447	3,190	0	0	0	0
54. Puerto Rico.....PR	L	1,736,522	1,698,602	709,542	12,762	3,798,370	19,717
55. US Virgin Islands.....VI	L	238,789	100,044	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	(80,000)	0	0	0
58. Aggregate Other Alien.....OT	XXX	(27,521)	(28,145)	(77,185)	7,275	254,563	5,934
59. Totals.....	(a) 54	218,745,168	193,821,795	134,613,281	133,920,714	3,569,808,648	3,759,971,978

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	(27,521)	(28,145)	(77,185)	7,275	254,563	5,934
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	(27,521)	(28,145)	(77,185)	7,275	254,563	5,934

(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**

The Travelers Companies, Inc.	Minnesota	41-0518860	... AE Development	Connecticut	06-0952727
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	... Ponderosa Homes (23%)	Connecticut	06-0961413
... St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... Farmington Casualty Company (41483) *	Connecticut	06-1067463
... St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... Travelers Guarantee Company of Canada*	Canada	
... St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Coronation Insurance Company, Ltd. *	Canada	
... St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... Athena Assurance Company (41769) *	Minnesota	41-1435765	... Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... Captiva, Ltd. (81.1%) *	Bermuda	98-0170615	... The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... First Trenton Indemnity Company (29930) *	Connecticut	22-3129711
... Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Auto Insurance Co. of New Jersey (10785) *	Connecticut	22-3499393
... MMI Capital Trust I	Delaware	52-2073764	... Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... USF&G Capital I	Delaware	52-1953822	... Select Insurance Company (22233) *	Texas	75-6013697
... USF&G Capital III	Delaware	52-2044075	... Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... 350 Market Street	Minnesota	41-1618103	... Gulf Underwriting Holdings Limited	United Kingdom	
... UA Combined Investment Company, Ltd	United Kingdom		... Gulf Underwriting Limited *	United Kingdom	
... Jago Dedicated, Ltd (88.9%)	United Kingdom		... Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... Jago Dedicated, Ltd (11.1%)	United Kingdom		... Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... Jupiter Holdings, Inc.	Minnesota	41-1769846
... St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... American Equity Insurance Company (43117) *	Arizona	86-0703220
... St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
... Travelers Insurance Company Limited *	United Kingdom	AA-1121375	... Northland Insurance Company (24015) *	Minnesota	41-6009967
... F&G U.K. Underwriters Limited	United Kingdom		... Northfield Insurance Company (27987) *	Iowa	41-0983992
... Lloyds Syndicate 5000 (40%) *	United Kingdom		... Northland Casualty Company (24031) *	Minnesota	94-6051964
... Aprilgrange Limited	United Kingdom		... Travelers Indemnity UK Investments, LLC	Connecticut	
... Lloyds Syndicate 5000 (60%) *	United Kingdom		... The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... AE Properties, Inc.	California	95-2798160	... Constitution State Services, LLC	Delaware	06-1501229
... Standard Fire UK Investments, LLC	Delaware		... The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... TravCo Insurance Company (28188) *	Connecticut	35-1838077
... Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... TINDY Foreign, Inc	Delaware	20-4403403
... Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200	... The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... Travelers (Bermuda) Limited *	Bermuda	98-0190863	... The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504	... The Travelers Marine Corporation	California	94-0338230
... Ponderosa Homes (77%)	Connecticut	06-0961413			

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,351,503	524,248	22.3	112.3
2. Allied lines.....	837,835	469,168	56.0	33.8
3. Farmowners multiple peril.....	0	2,517	0.0	0.0
4. Homeowners multiple peril.....	27,402,997	13,018,699	47.5	42.7
5. Commercial multiple peril.....	48,820	855,790	1,752.9	8,461.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,627	144	8.9	5.1
9. Inland marine.....	199,972	51,647	25.8	27.5
10. Financial guaranty.....	54,664	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(2,461,887)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	17,118	(40,950)	(239.2)	(1.5)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	141,939,852	63,362,443	44.6	63.7
17.1. Other liability-occurrence.....	(4,057,286)	19,140,833	(471.8)	3,916.8
17.2. Other liability-claims made.....	4,734,910	(791,138)	(16.7)	45.8
17.3. Excess workers' compensation.....	0	420,733	0.0	0.0
18.1. Products liability-occurrence.....	0	4,244,275	0.0	0.0
18.2. Products liability-claims made.....	0	(6)	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	932,921	0.0	0.0
19.3, 19.4. Commercial auto liability.....	28,395	(53,402)	(188.1)	905.1
21. Auto physical damage.....	0	(76,149)	0.0	0.0
22. Aircraft (all perils).....	0	(13,687)	0.0	0.0
23. Fidelity.....	215,857	(16,407)	(7.6)	(140.9)
24. Surety.....	34,980,774	2,837,722	8.1	12.9
26. Burglary and theft.....	63,277	(3,166)	(5.0)	13.9
27. Boiler and machinery.....	0	(0)	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	208,820,314	102,404,350	49.0	76.3
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,071,273	2,100,578	2,181,438
2. Allied lines.....	509,307	1,008,561	1,061,767
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	13,615,789	25,170,012	27,079,307
5. Commercial multiple peril.....	20,896	39,280	55,358
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	874	1,474	1,381
9. Inland marine.....	93,843	181,275	203,931
10. Financial guaranty.....	6,317	6,317	52,181
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	7,046	13,622	15,022
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.....	35,368,301	146,899,050	134,824,900
17.1. Other liability-occurrence.....	251,901	2,820,061	52,932
17.2. Other liability-claims made.....	2,661,235	4,873,810	5,411,663
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	0	0	0
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	1,991	28,395	64,659
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	42,929	258,327	308,022
24. Surety.....	15,204,932	35,296,441	22,410,280
26. Burglary and theft.....	11,972	47,965	98,956
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	68,868,607	218,745,168	193,821,795
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2007 + Prior.....	2,052,504	2,972,465	5,024,968	284,443	49,669	334,112	1,867,676	27,403	2,704,491	4,599,569	99,615	(190,902)	(91,287)
2. 2008.....	397,459	598,385	995,844	128,375	7,424	135,799	335,395	14,393	491,075	840,863	66,311	(85,493)	(19,182)
3. Subtotals 2008 + Prior.....	2,449,963	3,570,850	6,020,813	412,817	57,093	469,911	2,203,071	41,795	3,195,566	5,440,432	165,926	(276,395)	(110,469)
4. 2009.....	450,183	954,610	1,404,792	253,412	56,153	309,565	372,801	34,690	652,754	1,060,246	176,031	(211,012)	(34,981)
5. Subtotals 2009 + Prior.....	2,900,145	4,525,460	7,425,605	666,229	113,246	779,476	2,575,873	76,486	3,848,320	6,500,679	341,956	(487,407)	(145,451)
6. 2010.....	XXX	XXX	XXX	XXX	414,540	414,540	XXX	250,920	646,947	897,867	XXX	XXX	XXX
7. Totals.....	2,900,145	4,525,460	7,425,605	666,229	527,786	1,194,016	2,575,873	327,406	4,495,268	7,398,546	341,956	(487,407)	(145,451)
8. Prior Year-End's Surplus As Regards Policyholders	6,197,926										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.11.8 %	2.(10.8)%	3.(2.0)%
													Col. 13, Line 7 Line 8
													4.(2.3)%

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TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

- 1.
- 2.
- 3.

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. State surcharges receivable.....	9,766,149	0	9,766,149	9,168,118
2405. Amounts receivable under high deductible policies.....	7,202,551	2,525,559	4,676,992	6,325,495
2406. Deferred compensation funds.....	578,279	0	578,279	689,033
2407. Other assets nonadmitted.....	139,109,819	139,109,819	0	0
2408. Assumed reinsurance receivable and payable.....	(77,505)	0	(77,505)	(291,744)
2497. Summary of remaining write-ins for Line 24.....	156,579,293	141,635,378	14,943,915	15,890,901

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Other statutory provisions.....	37,277	37,277
2405. Retrospective premium reserve.....	0	53,812,445
2406. Retroactive reinsurance reserve ceded.....	(30,315,432)	(34,087,394)
2497. Summary of remaining write-ins for Line 24.....	(30,278,155)	19,762,329

Statement for June 30, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	981,487	1,059,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	6,331	77,932
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	201,009	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).....	774,147	981,487
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	774,147	981,487
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	774,147	981,487

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	533,985,856	562,443,024
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	230,562,827	362,473
2.2 Additional investment made after acquisition.....	59,861,902	56,306,049
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	104,996,465	(21,754,036)
6. Total gain (loss) on disposals.....	(1,589,219)	(460,286)
7. Deduct amounts received on disposals.....	34,371,370	62,903,454
8. Deduct amortization of premium and depreciation.....	4,112	7,913
9. Total foreign exchange change in book/adjusted carrying value.....	(5,257,229)	0
10. Deduct current year's other than temporary impairment recognized.....	66,636,123	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	821,548,997	533,985,856
12. Deduct total nonadmitted amounts.....	18,650,807	2,802,371
13. Statement value at end of current period (Line 11 minus Line 12).....	802,898,191	531,183,486

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,247,314,768	12,402,887,938
2. Cost of bonds and stocks acquired.....	407,955,579	1,719,521,210
3. Accrual of discount.....	5,364,619	15,442,357
4. Unrealized valuation increase (decrease).....	103,489,547	102,723,649
5. Total gain (loss) on disposals.....	154,662,444	18,546,766
6. Deduct consideration for bonds and stocks disposed of.....	1,511,817,016	947,742,746
7. Deduct amortization of premium.....	27,655,760	51,938,746
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	2,235,879	12,125,661
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,377,078,302	13,247,314,768
11. Deduct total nonadmitted amounts.....	815,186	14,267,363
12. Statement value at end of current period (Line 10 minus Line 11).....	12,376,263,116	13,233,047,404

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	8,307,527,471	1,081,568,686	1,027,296,501	6,815,016	8,307,527,471	8,368,614,670	0	9,283,089,528
2. Class 2 (a).....	554,676,291	22,603,970	6,937,901	(10,054,437)	554,676,291	560,287,923	0	609,101,855
3. Class 3 (a).....	108,336,460	5,475,550	100,000	(1,440,962)	108,336,460	112,271,048	0	102,305,077
4. Class 4 (a).....	34,337,035	0	0	2,970,085	34,337,035	37,307,120	0	28,174,815
5. Class 5 (a).....	12,543,925	0	33,404	(1,496,386)	12,543,925	11,014,135	0	14,174,811
6. Class 6 (a).....	9,341,075	0	308,264	(6,898,439)	9,341,075	2,134,372	0	6,088,152
7. Total Bonds.....	9,026,762,257	1,109,648,206	1,034,676,070	(10,105,123)	9,026,762,257	9,091,629,269	0	10,042,934,239
PREFERRED STOCK								
8. Class 1.....	820,404	0	0	81,846	820,404	902,250	0	783,567
9. Class 2.....	35,232,491	0	0	(1,054,646)	35,232,491	34,177,846	0	40,432,916
10. Class 3.....	8,978,563	0	0	(4,817)	8,978,563	8,973,745	0	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	166,000	0	0	(98,000)	166,000	68,000	0	166,000
14. Total Preferred Stock.....	45,197,458	0	0	(1,075,617)	45,197,458	44,121,841	0	43,158,978
15. Total Bonds and Preferred Stock.....	9,071,959,715	1,109,648,206	1,034,676,070	(11,180,740)	9,071,959,715	9,135,751,110	0	10,086,093,217

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	67,143,931	XXX	67,143,931	3,505	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	383,453,539	320,489,416
2. Cost of short-term investments acquired.....	2,649,884,222	4,395,295,678
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	2,966,193,830	4,332,331,555
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	67,143,931	383,453,539
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	67,143,931	383,453,539

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....	(6,105,234)
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0
3.1 Change in variation margin on open contracts.....	9,117,414
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 16, current year to date minus.....	0
3.22 Section 1, Column 16, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 15, current year to date minus.....	0
3.24 Section 1, Column 15, prior year.....	0
3.3 Subtotal (line 3.1 minus Line 3.2).....	9,117,414
4.1 Variation margin on terminated contracts during the year.....	(2,061,193)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(2,061,193)
4.3 Subtotal (line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized.....	0
5.2 Used to adjust basis of hedged items.....	0
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	3,012,181
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	3,012,181

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Net Broker Cash Deposit Write-in (Footnote).....	0
3.	Part B, Section 1, Column 17.....	(3,012,181)
4.	Subtotal (Line 2 minus Line 3).....	3,012,181
5.	Total (Line 1 plus Line 4).....	3,012,181
6.	Part D, Column 5.....	3,012,181
7.	Part D, Column 6.....	0
8.	Total (Line 5 minus Line 6 minus Line 7).....	0
		Fair Value Check
9.	Part A, Section 1, Column 16.....	0
10.	Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price).....	0
11.	Total (Line 9 plus Line 10).....	0
12.	Part D, Column 8.....	0
13.	Part D, Column 9.....	0
14.	Total (Line 11 minus Line 12 minus Line 13).....	0
		Potential Exposure Check
15.	Part A, Section 1, Column 21.....	0
16.	Part B, Section 1, Column 18.....	(1,936,600)
17.	Part D, Column 11.....	(1,936,600)
18.	Total (Line 15 plus Line 16 minus Line 17).....	0

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

100029-4.....	Brooklyn.....	NY.....		03/16/1988....		3,203	0	0	0	0	0	0	3,203	3,203	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						3,203	0	0	0	0	0	0	3,203	3,203	0	0	0
0599999. Total Mortgages.....						3,203	0	0	0	0	0	0	3,203	3,203	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													
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....128,571	.....0	.....8,808,399	.....1.8
	Granite Global Ventures III L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		10/05/2006....	.....1	.....0	.....750,000	.....0	.....2,250,000	.....1.3
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....1,649,865	.....0	.....2,346,159	.....1.6
	Onex Partners II L.P.....	Toronto.....	ON.....	Onex Partners.....		06/29/2006....	.....3	.....0	.....55,679	.....0	.....2,420,982	.....1.0
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....2,830,766	.....0	.....9,403,489	.....0.3
	Spire Capital Partners II, L.P.....	New York.....	NY.....	Spire Capital Management.....		11/27/2006....	.....3	.....0	.....1,180,538	.....0	.....4,110,535	.....3.3
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....3,977,187	.....0	.....3,507,842	.....4.9
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							010,572,606032,847,406XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....4,265,424	.....0	.....17,734,992	.....44.1
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....555,664	.....0	.....7,810,591	.....0.3
	Buchanan Fund V, LLC.....	Newport Beach.....	CA.....	Buchanan Fund.....		01/19/2007....	.....0	.....0	.....1,500,000	.....0	.....1,500,000	.....3.9
	GTIS RE Opportunities Fund I LP.....	New York.....	NY.....	Golden Tree InSite Partners LP.....		09/17/2007....	.....0	.....0	.....2,660,061	.....0	.....2,993,982	.....4.8
	Lehman Brothers Real Estate Partners II LP.....	New York.....	NY.....	Lehman Brothers Real Estate Partners.....		08/25/2005....	.....0	.....0	.....967,863	.....0	.....1,993,763	.....0.7
	Rossrock Fund II.....	New York.....	NY.....	Rossrock.....		07/25/2006....	.....0	.....0	.....554,253	.....0	.....7,945,747	.....12.5
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							010,503,265039,979,075XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
QE03	Blackrock HPB Multi-Manager LLC.....	New York.....	NY.....	Black Rock Multi-Manager.....		04/01/2010....	.....13	.....3,252,204	.....0	.....0	.....0	.....0.2
	American Securities Partners V, L.P.....	New York.....	NY.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....0	.....0	.....(234,818)	.....0	.....15,599,640	.....0.8
	Bridgepoint Europe IV 'B' L.P.....	London.....	GB.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....0	.....1,260,742	.....0	.....14,663,923	.....1.5
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....0	.....0	.....1,287,277	.....0	.....17,946,018	.....1.5
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....0	.....0	.....558,284	.....0	.....19,354,314	.....0.6
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX.....	Enervest Management Partners, Ltd.....		12/08/2006....	.....0	.....0	.....125,000	.....0	.....1,768,459	.....4.4
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SE.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....0	.....843,722	.....0	.....3,527,194	.....0.3
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....0	.....0	.....1,839,434	.....0	.....583,699	.....5.3
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NO.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....0	.....1,845,438	.....0	.....5,908,742	.....1.5
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	TCS European Investments, Inc.....		01/01/2010....	.....0	.....0	.....1,631,372	.....0	.....15,595,565	.....2.5
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Travelers PC Fund Investments Inc.....		01/01/2010....	.....3	.....0	.....1,086,570	.....0	.....2,480,766	.....0.4
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	TCS European Investments, Inc.....		01/01/2010....	.....0	.....0	.....300,000	.....0	.....4,049,999	.....0.4
	Moelis & Company Holdings LLC.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....0	.....0	.....2,025,000	.....0	.....0	.....1.3
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	.....0	.....0	.....1,740,062	.....0	.....4,844,841	.....5.2
	OCM Opportunities Fund VII B, L.P.....	Los Angeles.....	CA.....	TCS European Investments, Inc.....		01/01/2010....	.....0	.....0	.....500,000	.....0	.....1,000,000	.....0.1
Silverfleet Capital Partners Fund LP.....	London.....	GB.....	TCS European Investments, Inc.....		01/01/2010....	.....0	.....0	.....(503,773)	.....0	.....15,393,879	.....4.8	
	1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							3,252,20414,304,3110122,717,039XXX.....
3999999. Subtotal - Unaffiliated.....								3,252,20435,380,1820195,543,520XXX.....
4199999. Totals.....								3,252,20435,380,1820195,543,520XXX.....

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.																
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																													
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Distribution	01/01/2010	05/12/2010	(308,094)	0	0	0	0	0	0	(308,094)	(308,094)	0	0	0	0										
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																	(308,094)	0	0	0	0	(308,094)	(308,094)	0	0	0		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																													
	Bruckman, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	05/18/2010	44,348	0	0	0	0	0	0	44,348	44,348	0	0	0	0										
	Castlerigg Partners, L.P.	New York	NY	Distribution	01/01/2010	06/24/2010	224,388	0	0	0	0	0	0	224,388	224,388	0	0	0	0										
	Granite Global Ventures III L.P.	Menlo Park	CA	Distribution	10/05/2006	04/29/2010	405,374	0	0	0	0	0	0	405,374	405,374	0	0	0	0										
	Gryphon Partners II, L.P.	San Francisco	CA	Distribution	11/03/1999	06/29/2010	172,950	0	0	0	0	0	0	172,950	172,950	0	0	0	0										
	JLL Partners Fund V, L.P.	New York	NY	Distribution	05/04/2005	06/17/2010	1,465,560	0	0	0	0	0	0	1,465,560	1,465,560	0	0	0	0										
	Jupiter Partners II L.P.	New York	NY	Distribution	12/23/1998	06/10/2010	671,295	0	0	0	0	0	0	671,295	671,295	0	0	0	0										
	North Castle Partners II, L.P.	Greenwich	CT	Distribution	06/18/1999	06/07/2010	29,899	0	0	0	0	0	0	29,899	29,899	0	0	0	0										
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	05/27/2010	670,935	0	0	0	0	0	0	670,935	670,935	0	0	0	0										
	Thomas, Mc Nerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	06/08/2010	267,471	0	0	0	0	0	0	267,471	267,471	0	0	0	0										
	Amaranth Partners, L.L.C.	Greenwich	CT	Liquidation	01/01/2010	06/30/2010	0	1,542,048	0	0	0	0	1,542,048	0	0	0	(1,542,048)	(1,542,048)	0										
	SultonBrook Capital Partners LP	New York	NY	Liquidation	01/01/2010	05/28/2010	3,239,078	(41,818)	0	0	0	0	(41,818)	3,197,260	3,197,260	0	0	0	54,944										
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																	7,191,297	1,500,231	0	0	0	1,500,231	8,691,528	7,149,479	0	(1,542,048)	(1,542,048)	54,944
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																													
	Lehman Brothers Real Estate Partners II LP	New York	NY	Distribution	08/25/2005	05/25/2010	309,719	0	0	0	0	0	0	309,719	309,719	0	0	0	0										
	Rosrock 2005 Fund LLC	New York	NY	Distribution	04/30/2005	04/21/2010	20,000	0	0	0	0	0	0	20,000	20,000	0	0	0	0										
	WCP Real Estate Fund I, L.P.	Westport	CT	Distribution	11/03/2006	05/18/2010	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0										
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																	1,329,719	0	0	0	0	1,329,719	1,329,719	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																													
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	05/25/2010	(232,228)	0	0	0	0	0	0	(232,228)	(232,228)	0	0	0	0										
	Citi Private Selections, LLC	New York	NY	Distribution	09/01/1998	06/30/2010	172,200	0	0	0	0	0	0	172,200	172,200	0	0	0	0										
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	06/15/2010	1,932	0	0	0	0	0	0	1,932	1,932	0	0	0	0										
	CVC European Equity Partners V (B) L.P.	London	GB	Distribution	01/01/2010	06/29/2010	0	0	0	0	0	0	0	0	(23,485)	(23,485)	0	(23,485)	0										
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	06/30/2010	238,268	0	0	0	0	0	0	238,268	238,268	0	0	0	0										
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Distribution	01/01/2010	05/12/2010	9,025	0	0	0	0	0	0	9,025	9,025	0	0	0	0										
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/06/2010	548,057	0	0	0	0	0	0	548,057	548,057	0	0	0	0										
	Silverfleet Capital Partners Fund LP	London	GB	Distribution	01/01/2010	05/10/2010	(503,773)	0	0	0	0	0	0	(503,773)	(503,773)	0	0	0	0										
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																	233,482	0	0	0	0	233,482	209,997	(23,485)	0	(23,485)	0	
3999999	Subtotal - Unaffiliated																	8,446,403	1,500,231	0	0	0	1,500,231	9,946,634	8,381,101	(23,485)	(1,542,048)	(1,565,534)	54,944
4199999	Totals																	8,446,403	1,500,231	0	0	0	1,500,231	9,946,634	8,381,101	(23,485)	(1,542,048)	(1,565,534)	54,944

QE03.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 EN 6	U S TREASURY NOTES 4.500 2015 11		04/26/2010	BAS-MERRILL LYNCH		1,594,257	1,460,000	29,583	1
912828 KY 5	U S TREASURY NOTES 2.625 2014 06		04/29/2010	CITIGROUP GLOBAL MARKETS		11,209,295	11,000,000	95,718	1
912828 LC 2	U S TREASURY NOTES 2.625 2014 07		04/26/2010	CITIGROUP GLOBAL MARKETS		2,265,040	2,235,000	13,938	1
912828 LF 5	U S TREASURY NOTES 1.125 2011 06		06/24/2010	BARCLAYS CAPITAL INC.		25,191,490	25,000,000	136,740	1
912828 LG 3	U S TREASURY NOTES 1.000 2011 07		06/22/2010	VARIOUS		50,314,621	50,000,000	196,133	1
0399999	Total - Bonds - U.S. Government					90,574,703	89,695,000	472,112	XXX
Bonds - U.S. States, Territories and Possessions									
644682 F6 8	NEW HAMPSHIRE GEN OBLIG 5.000 2022 07		04/07/2010	MORGAN KEEGAN & CO INC		6,600,160	5,895,000	0	1FE
644682 F7 6	NEW HAMPSHIRE GEN OBLIG 5.000 2023 07		04/07/2010	MORGAN KEEGAN & CO INC		4,362,015	3,915,000	0	1FE
658256 KD 3	NORTH CAROLINA GEN OBLIG .240 2019 06		04/09/2010	BB&T CAPITAL MARKETS		23,270,000	23,270,000	1,415	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					34,232,175	33,080,000	1,415	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
545896 3X 8	LOUDOUN CO GENERAL OBLIG 5.000 2023 12		04/07/2010	J P MORGAN CHASE SECURITIES INC		12,817,679	11,295,000	0	1FE
545896 3Z 3	LOUDOUN CO GENERAL OBLIG 5.000 2025 12		04/07/2010	J P MORGAN CHASE SECURITIES INC		4,225,689	3,755,000	0	1FE
567288 RF 4	MARICOPA CO USD #48 GO R 5.000 2024 07		06/15/2010	STONE & YOUNGBERG		11,032,600	10,000,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					28,075,968	25,050,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
040688 KF 9	ARIZONA WATER INFRAS FIN 5.000 2026 10		04/08/2010	RBC DAIN RAUSCHER INC		2,744,950	2,500,000	4,167	1FE
040688 KG 7	ARIZONA WATER INFRAS FIN 5.000 2027 10		04/08/2010	RBC DAIN RAUSCHER INC		2,459,205	2,250,000	3,750	1FE
052414 LS 6	AUSTIN ELEC UTIL SYS REV 5.000 2025 11		06/09/2010	CITIGROUP GLOBAL MARKETS		2,652,539	2,485,000	0	1FE
052414 LT 4	AUSTIN ELEC UTIL SYS REV 5.000 2026 11		06/09/2010	CITIGROUP GLOBAL MARKETS		6,580,494	6,200,000	0	1FE
57585K GQ 5	MASSACHUSETTS H/E (HARVA .150 2024 01		05/14/2010	GOLDMAN SACHS & CO		24,370,000	24,370,000	1,415	1FE
92817L MD 2	VIRGINIA RES AUTH CLEAN 5.000 2027 10		04/13/2010	BAS-MERRILL LYNCH		6,814,253	6,180,000	0	1FE
92817L MH 3	VIRGINIA RES AUTH CLEAN 5.000 2031 10		04/13/2010	BAS-MERRILL LYNCH		6,605,582	6,110,000	0	1FE
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					52,227,023	50,095,000	9,332	XXX
Bonds - Industrial and Miscellaneous									
02209S AK 9	ALTRIA GROUP INC 4.125 2015 09		06/08/2010	BARCLAYS CAPITAL INC		3,982,960	4,000,000	0	2FE
14149Y AL 2	CARDINAL HEALTH 5.800 2016 10		06/14/2010	BAS-MERRILL LYNCH		1,102,450	1,000,000	9,989	2FE
147446 AQ 1	CASE NEW HOLLAND INC (14 7.875 2017 12		06/22/2010	VARIOUS		3,249,550	3,250,000	0	3FE
165167 BJ 5	CHESAPEAKE ENERGY 7.000 2014 08		06/17/2010	J P MORGAN CHASE SECURITIES INC		2,035,000	2,000,000	49,389	3FE
22303Q AL 4	COVIDIEN INTERNATIONAL 4.200 2020 06		06/22/2010	BARCLAYS CAPITAL INC		1,999,380	2,000,000	0	1FE
25470D AA 7	DISCOVERY COMMUNICATIONS 5.625 2019 08		04/01/2010	CITIGROUP GLOBAL MARKETS		1,050,220	1,000,000	8,125	2FE
29334* AA 4	ENHANCED CAPITAL PARTNER 8.060 VAR 13		05/27/2010	TRAVELERS INDEMNITY CO OF CT		8,130	8,130	0	1FE
000000 00 0	FAIR ISAAC 4.720 2016 07		06/16/2010	U S BANCORP		10,000,000	10,000,000	0	2Z
370334 BB 9	GENERAL MILLS INC 5.700 2017 02		06/14/2010	CREDIT SUISSE FIRST BOSTON		1,128,770	1,000,000	19,317	2FE
372917 AP 9	GENZYME CORP (144A) 3.625 2015 06		06/14/2010	CREDIT SUISSE FIRST BOSTON		996,840	1,000,000	0	2FE
459200 GM 7	IBM CORP 7.625 2018 10		06/16/2010	RAYMOND JAMES & ASSOC		1,258,600	1,000,000	13,979	1FE
461070 AH 7	INTERSTATE POWER & LIGHT 3.300 2015 06		06/10/2010	BARCLAYS CAPITAL INC		996,940	1,000,000	0	2FE
501044 CH 2	KROGER CO 6.150 2020 01		06/15/2010	BAS-MERRILL LYNCH		1,132,330	1,000,000	26,138	2FE

QE04

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
57772K AA 9	MAXIM INTEGRATED 3.450 2013 06.....		...06/10/2010	J P MORGAN CHASE SECURITIES INC.....		.....998,760	.....1,000,000	.....0	2FE.....
771196 AS 1	ROCHE HOLDINGS INC (144A 6.000 2019 03.....		...06/10/2010	BNP PARIBAS.....		.....2,288,640	.....2,000,000	.....34,667	1FE.....
88732J AS 7	TIME WARNER CABLE 8.250 2019 04.....		...06/15/2010	RBC CAPITAL MARKETS.....		.....1,214,700	.....1,000,000	.....17,646	2FE.....
931142 CU 5	WAL-MART STORES INC 3.625 2020 07.....		...06/30/2010	BARCLAYS CAPITAL INC.....		.....999,080	.....1,000,000	.....0	1FE.....
781903 AG 4	RUSSEL METALS INC 6.375 2014 03.....	A.....	...06/16/2010	CANTOR FITZGERALD.....		.....191,000	.....200,000	.....3,896	3FE.....
88166C AA 6	TEVA PHARMACEUTICALS FIN 3.000 2015 06.....	F.....	...06/16/2010	GOLDMAN SACHS & CO.....		.....3,003,150	.....3,000,000	.....250	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....37,636,500	.....36,458,130	.....183,394	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....242,746,369	.....234,378,130	.....666,254	.....XXX.....
8399999.	Total - Bonds.....					.....242,746,369	.....234,378,130	.....666,254	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....242,746,369	.....XXX.....	.....666,254	.....XXX.....

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

QE04.1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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

000000	00	0	06/25/2010	FHA AMER SAV BANK 88-4 6.930		266,913	266,913	248,229	259,154	0	7,759	0	7,759	0	266,913	0	0	0	3,191	11/01/2015	1
000000	00	0	06/25/2010	FHA CITICORP 85-4 PROJ 6.875		28,550	28,550	26,440	27,431	0	1,119	0	1,119	0	28,550	0	0	0	178	12/01/2015	1
000000	00	0	06/25/2010	FHA GOLDOME 87-11 PROJ 6.875		57,806	57,806	57,662	57,658	0	148	0	148	0	57,806	0	0	0	664	11/01/2015	1
52517#	AD	5	06/25/2010	FHA LEHMAN 92-A PROJ L 6.931		257,511	257,511	241,553	249,036	0	8,475	0	8,475	0	257,511	0	0	0	2,875	07/01/2017	1
000000	00	0	06/25/2010	FHA MERRILL LYNCH 185- 6.810		24,807	24,807	22,326	24,089	0	718	0	718	0	24,807	0	0	0	282	02/01/2020	1
69330@	AA	2	06/25/2010	FHA PAXTON FINANCIAL 6 6.500		54,959	54,959	53,310	54,527	0	432	0	432	0	54,959	0	0	0	587	05/01/2014	1
000000	00	0	06/25/2010	FHA USGI GIFHA TOWERS 6.930		26,351	26,351	24,387	25,741	0	610	0	610	0	26,351	0	0	0	305	09/01/2014	1
000000	00	0	06/25/2010	FHA USGI 2067 6.930		36,781	36,781	34,055	35,952	0	829	0	829	0	36,781	0	0	0	354	12/14/2014	1
36216G	CH	9	06/20/2010	GNMA II PASS #163972 9.000		4,762	4,762	5,088	4,961	0	(199)	0	(199)	0	4,762	0	0	0	72	04/20/2016	1
36216I	EL	1	06/20/2010	GNMA II PASS #180239 9.000		818	818	874	864	0	(46)	0	(46)	0	818	0	0	0	12	02/20/2017	1
36216J	TR	2	06/20/2010	GNMA II PASS #180660 9.000		274	274	293	289	0	(15)	0	(15)	0	274	0	0	0	4	11/20/2016	1
36216K	Y5	5	06/20/2010	GNMA II PASS #184432 9.000		2,794	2,794	2,985	2,890	0	(96)	0	(96)	0	2,794	0	0	0	42	12/20/2016	1
36219Y	W3	6	06/20/2010	GNMA II PASS #263566 9.000		924	924	988	966	0	(42)	0	(42)	0	924	0	0	0	14	10/20/2018	1
36220M	D6	3	06/20/2010	GNMA II PASS #281925 9.000		1,162	1,162	1,242	1,214	0	(52)	0	(52)	0	1,162	0	0	0	17	10/20/2019	1
36220D	6D	8	06/20/2010	GNMA II PASS #3568 5.000		625,921	625,921	600,752	607,957	0	17,964	0	17,964	0	625,921	0	0	0	5,054	06/20/2034	1
36220E	CM	9	06/20/2010	GNMA II PASS #3676 4.500		417,708	417,708	396,496	400,609	0	17,099	0	17,099	0	417,708	0	0	0	2,475	02/20/2035	1
36220E	EU	9	06/20/2010	GNMA II PASS #3747 5.000		572,686	572,686	556,579	560,915	0	11,771	0	11,771	0	572,686	0	0	0	5,025	08/20/2035	1
36220E	FM	6	06/20/2010	GNMA II PASS #3772 5.000		543,115	543,115	531,149	534,444	0	8,671	0	8,671	0	543,115	0	0	0	4,736	10/20/2035	1
36220A	3G	0	06/20/2010	GNMA II PASS #799 9.000		146	146	156	153	0	(7)	0	(7)	0	146	0	0	0	2	07/20/2017	1
36216F	HQ	6	06/15/2010	GNMA PASS TH #163239 9.000		48	48	52	52	0	(3)	0	(3)	0	48	0	0	0	1	04/15/2020	1
36216O	6H	1	06/15/2010	GNMA PASS TH #180072 9.000		83	83	88	86	0	(3)	0	(3)	0	83	0	0	0	1	08/15/2021	1
362162	TB	5	06/15/2010	GNMA PASS TH #181546 9.000		118	118	126	124	0	(6)	0	(6)	0	118	0	0	0	2	01/15/2020	1
36220E	BG	1	06/15/2010	GNMA PASS TH #275539 9.000		159	159	169	168	0	(9)	0	(9)	0	159	0	0	0	2	01/15/2020	1
36220M	FV	6	06/15/2010	GNMA PASS TH #281980 9.000		69	69	74	75	0	(6)	0	(6)	0	69	0	0	0	1	03/15/2020	1
36220M	HV	4	06/15/2010	GNMA PASS TH #282044 9.000		45	45	48	47	0	(3)	0	(3)	0	45	0	0	0	1	01/15/2020	1
36220P	P2	2	06/15/2010	GNMA PASS TH #284041 9.000		180	180	192	190	0	(10)	0	(10)	0	180	0	0	0	3	02/15/2020	1
36220Q	CW	8	06/15/2010	GNMA PASS TH #284585 9.000		28	28	30	30	0	(1)	0	(1)	0	28	0	0	0	0	01/15/2020	1
36220Q	J3	5	06/15/2010	GNMA PASS TH #284782 9.000		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	01/15/2020	1
36220R	TF	5	06/15/2010	GNMA PASS TH #285950 9.000		219	219	233	229	0	(10)	0	(10)	0	219	0	0	0	3	06/15/2020	1
36220R	6S	2	06/15/2010	GNMA PASS TH #286281 9.000		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	01/15/2020	1
36220S	JR	8	06/15/2010	GNMA PASS TH #286572 9.000		106	106	114	110	0	(4)	0	(4)	0	106	0	0	0	2	04/15/2020	1
36220S	2Z	8	06/15/2010	GNMA PASS TH #287092 9.000		33	33	35	34	0	(2)	0	(2)	0	33	0	0	0	0	03/15/2020	1
36220U	ZA	2	06/15/2010	GNMA PASS TH #288837 9.000		32	32	34	33	0	(1)	0	(1)	0	32	0	0	0	1	04/15/2020	1
36220W	C4	7	06/15/2010	GNMA PASS TH #289991 9.000		51	51	54	53	0	(3)	0	(3)	0	51	0	0	0	1	08/15/2020	1
36220W	EQ	6	06/15/2010	GNMA PASS TH #290043 9.000		58	58	62	62	0	(3)	0	(3)	0	58	0	0	0	1	05/15/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36220W QZ 3	GNMA PASS TH #290372 9.000		06/15/2010	PAID ON PRINCIPAL		83	83	89	88	0	(5)	0	(5)	0	83	0	0	0	1	09/15/2020	1
36220W U5 4	GNMA PASS TH #290504 9.000		06/15/2010	PAID ON PRINCIPAL		83	83	88	85	0	(2)	0	(2)	0	83	0	0	0	1	12/15/2020	1
36220Y 7H 0	GNMA PASS TH #292596 9.000		06/15/2010	PAID ON PRINCIPAL		96	96	102	98	0	(2)	0	(2)	0	96	0	0	0	1	11/15/2020	1
362204 LC 1	GNMA PASS TH #296523 9.000		06/15/2010	PAID ON PRINCIPAL		70	70	75	72	0	(1)	0	(1)	0	70	0	0	0	1	12/15/2020	1
362209 ER 5	GNMA PASS TH #300844 9.000		06/15/2010	PAID ON PRINCIPAL		468	468	499	486	0	(17)	0	(17)	0	468	0	0	0	6	12/15/2020	1
36223G WQ 8	GNMA PASS TH #307655 9.000		06/15/2010	PAID ON PRINCIPAL		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	08/15/2021	1
36223K 6F 2	GNMA PASS TH #310570 9.000		06/15/2010	PAID ON PRINCIPAL		83	83	89	88	0	(5)	0	(5)	0	83	0	0	0	1	08/15/2021	1
36223M FK 7	GNMA PASS TH #311670 9.000		06/15/2010	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	08/15/2021	1
36223N UA 0	GNMA PASS TH #312977 9.000		06/15/2010	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #402868 9.000		06/15/2010	PAID ON PRINCIPAL		170	170	181	179	0	(9)	0	(9)	0	170	0	0	0	3	06/15/2024	1
362075 LJ 0	GNMA PASS TH #44429 9.000		06/15/2010	PAID ON PRINCIPAL		682	682	723	682	0	(1)	0	(1)	0	682	0	0	0	10	07/15/2011	1
36213C YY 0	GNMA PASS TH #550727 5.000		06/15/2010	PAID ON PRINCIPAL		271,208	271,208	266,971	268,035	0	3,173	0	3,173	0	271,208	0	0	0	2,469	11/15/2035	1
36290R U6 8	GNMA PASS TH #615405 4.500		06/15/2010	PAID ON PRINCIPAL		272,204	272,204	263,953	265,152	0	7,052	0	7,052	0	272,204	0	0	0	1,615	08/15/2033	1
36291A DH 9	GNMA PASS TH #622104 4.500		06/15/2010	PAID ON PRINCIPAL		76,156	76,156	73,848	74,118	0	2,038	0	2,038	0	76,156	0	0	0	571	09/15/2033	1
36292F H6 7	GNMA PASS TH #647453 5.000		06/15/2010	PAID ON PRINCIPAL		238,202	238,202	234,480	235,436	0	2,765	0	2,765	0	238,202	0	0	0	1,512	10/15/2035	1
362102 TU 9	GNMA PASS TH #68963 9.000		06/15/2010	PAID ON PRINCIPAL		65	65	69	66	0	(1)	0	(1)	0	65	0	0	0	1	09/15/2013	1
36225A ER 7	GNMA PASS TH #780144 7.000		06/15/2010	PAID ON PRINCIPAL		48,162	48,162	45,950	47,022	0	1,140	0	1,140	0	48,162	0	0	0	586	07/15/2024	1
36225A JD 3	GNMA PASS TH #780260 6.500		06/15/2010	PAID ON PRINCIPAL		1,700	1,700	1,674	1,695	0	6	0	6	0	1,700	0	0	0	18	10/15/2010	1
36225C BX 3	G2 (ARM) #80053 3.375		06/20/2010	PAID ON PRINCIPAL		147	147	148	146	0	0	0	0	0	147	0	0	0	1	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 4.375		06/20/2010	PAID ON PRINCIPAL		214	214	217	214	0	0	0	0	0	214	0	0	0	2	05/20/2027	1
83162C SP 9	SBAP 2009-20F 1 4.950		06/01/2010	PAID ON PRINCIPAL		333,826	333,826	333,826	333,826	0	0	0	0	0	333,826	0	0	0	8,262	06/01/2029	1
0399999.	Total - Bonds - U.S. Government					4,168,907	4,168,907	4,028,930	4,077,703	0	91,204	0	91,204	0	4,168,907	0	0	0	40,973	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341422 XY 4	FLORIDA STATE BD OF ED 5.750		06/01/2010	REDEEMED		20,200,000	20,000,000	20,348,800	20,020,600	0	(21,800)	0	(21,800)	0	19,998,800	0	201,200	201,200	575,000	06/01/2022	1FE
341535 NG 3	FLORIDA STATE BD OF ED 5.500		06/01/2010	REDEEMED		5,943,850	5,885,000	6,190,726	5,956,856	0	(13,006)	0	(13,006)	0	5,943,850	0	0	0	161,838	06/01/2015	1FE
341422 YN 7	FLORIDA STATE BD OF ED 6.250		06/01/2010	REDEEMED		5,105,550	5,055,000	5,384,535	5,118,642	0	(13,092)	0	(13,092)	0	5,105,550	0	0	0	157,969	06/01/2012	1FE
373382 4S 6	GEORGIA GENERAL OBLIGA 6.500		04/01/2010	MATURED		15,000	15,000	17,825	15,072	0	(72)	0	(72)	0	15,000	0	0	0	488	04/01/2010	1FE
373382 4Y 3	GEORGIA GENERAL OBLIGA 6.500		04/01/2010	MATURED		3,485,000	3,485,000	4,141,330	3,501,763	0	(16,763)	0	(16,763)	0	3,485,000	0	0	0	113,263	04/01/2010	1FE
452150 Q9 9	ILLINOIS GEN OBLIG 1ST 5.375		05/11/2010	JEFFERIES & CO INC		8,384,410	7,840,000	8,785,034	8,099,896	0	(41,238)	0	(41,238)	0	8,058,658	0	325,752	325,752	261,034	04/01/2012	1FE
837107 K3 4	SOUTH CAROLINA GENERAL 5.500		04/01/2010	MATURED		6,525,000	6,525,000	7,142,200	6,544,510	0	(19,510)	0	(19,510)	0	6,525,000	0	0	0	179,438	04/01/2010	1FE
917542 MG 4	UTAH GENERAL OBLIGATIO 5.000		04/29/2010	J P MORGAN CHASE SECURIT		11,432,300	10,000,000	11,606,800	10,765,700	0	(53,100)	0	(53,100)	0	10,712,600	0	719,700	719,700	165,278	07/01/2014	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					61,091,110	58,805,000	63,617,250	60,023,039	0	(178,581)	0	(178,581)	0	59,844,458	0	1,246,652	1,246,652	1,614,305	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
179162 DV 1	CLACKAMAS CO SD #62C G 5.375		06/15/2010	REDEEMED		6,930,000	6,930,000	7,207,893	6,946,909	0	(16,909)	0	(16,909)	0	6,930,000	0	0	0	186,244	06/15/2019	1FE
181054 5U 7	CLARK CO SCH DIST GO S 5.000		06/15/2010	MATURED		10,000,000	10,000,000	10,960,500	10,065,200	0	(65,200)	0	(65,200)	0	10,000,000	0	0	0	250,000	06/15/2010	1FE
517840 VY 7	LAS VEGAS VY WTR GO LT 5.250		05/26/2010	BARCLAYS CAPITAL INC		1,080,140	1,000,000	1,039,850	1,015,270	0	(2,020)	0	(2,020)	0	1,013,250	0	66,890	66,890	26,250	06/01/2021	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	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 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)
517840 XC 3	LAS VEGAS VY WTR GO LT 5.250.....		06/04/2010	RBC DAIN RAUSCHER INC.....		2,476,318	2,300,000	2,406,467	2,339,445	0	(5,543)	0	(5,543)	0	2,333,902	0	142,416	142,416	63,058	06/01/2020	1FE.....
815323 HH 6	SEDGWICK CO GEN OBLIGA 4.000.....		04/26/2010	GUGGENHEIM SECURITIES.....		2,261,610	2,055,000	2,241,984	2,238,820	0	(12,638)	0	(12,638)	0	2,226,182	0	35,428	35,428	20,093	08/01/2014	1FE.....
815323 HJ 2	SEDGWICK CO GEN OBLIGA 4.000.....		04/26/2010	PIPER JAFFRAY & HOPWOOD.....		1,609,143	1,455,000	1,583,244	1,581,498	0	(7,013)	0	(7,013)	0	1,574,485	0	34,658	34,658	14,227	08/01/2015	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					24,357,210	23,740,000	25,439,938	24,187,142	0	(109,324)	0	(109,324)	0	24,077,818	0	279,392	279,392	559,872	XXX...	XXX...
Bonds - U.S. Special Revenue and Special Assessment																					
392329 AT 5	GREATER RICHMOND CONV 6.125.....		06/15/2010	REDEEMED.....		7,322,500	7,250,000	7,152,850	7,305,463	0	17,038	0	17,038	0	7,322,500	0	0	0	222,031	06/15/2025	1FE.....
542424 HM 1	LONG BEACH HARBOR REV 5.500.....		05/15/2010	MATURED.....		5,010,000	5,010,000	5,275,781	5,022,124	0	(12,124)	0	(12,124)	0	5,010,000	0	0	0	137,775	05/15/2010	1FE.....
59455P X5 4	MICHIGAN MUN BD AUTH C 5.250.....		04/19/2010	REDEEMED.....		7,265,000	7,265,000	7,450,984	7,265,000	0	0	0	0	0	7,265,000	0	0	0	209,777	10/01/2016	1FE.....
646135 5Y 5	NEW JERSEY TRANS AUTH 5.000.....		06/15/2010	MATURED.....		9,510,000	9,510,000	10,188,253	9,550,893	0	(40,893)	0	(40,893)	0	9,510,000	0	0	0	237,750	06/15/2010	1FE.....
646135 6E 8	NEW JERSEY TRANS AUTH 5.000.....		06/15/2010	MATURED.....		1,470,000	1,470,000	1,574,840	1,476,321	0	(6,321)	0	(6,321)	0	1,470,000	0	0	0	36,750	06/15/2010	1FE.....
647357 CC 4	NEW MEXICO HWY COMM TA 6.000.....		06/15/2010	REDEEMED.....		5,250,000	5,250,000	5,405,505	5,258,558	0	(8,558)	0	(8,558)	0	5,250,000	0	0	0	157,500	06/15/2015	1FE.....
649876 XS 3	NEW YORK LOC GOVT ASST 6.000.....		04/01/2010	PAID ON PRINCIPAL.....		110,000	110,000	127,042	116,877	0	(6,877)	0	(6,877)	0	110,000	0	0	0	3,300	04/01/2014	1FE.....
679087 CH 7	OKLAHOMA CAP IMP AUTH 5.000.....		06/01/2010	MATURED.....		5,135,000	5,135,000	5,619,693	5,165,040	0	(30,040)	0	(30,040)	0	5,135,000	0	0	0	128,375	06/01/2010	1FE.....
70917R GC 3	PENNSYLVANIA HIGHER ED 5.250.....		04/22/2010	REDEEMED.....		1,115,000	1,115,000	1,141,470	1,115,591	0	(591)	0	(591)	0	1,115,000	0	0	0	32,683	04/01/2013	1FE.....
70917R GB 5	PENNSYLVANIA TEMPLE UN 5.250.....		04/22/2010	REDEEMED.....		1,825,000	1,825,000	1,876,520	1,826,077	0	(1,077)	0	(1,077)	0	1,825,000	0	0	0	53,495	04/01/2012	1FE.....
914402 NU 2	UNIV OF MARYLAND SYS A 5.750.....		04/01/2010	REDEEMED.....		2,305,000	2,305,000	2,333,813	2,305,461	0	(461)	0	(461)	0	2,305,000	0	0	0	66,269	10/01/2018	1FE.....
05053* AA 3	AUBURN HSG DEV CORP S7 7.400.....		06/15/2010	REDEEMED.....		8,264	8,264	8,264	0	8,264	0	0	8,264	0	8,264	0	0	0	102	04/15/2021	6*.....
18828* AA 0	CLINTON HSG REV S78 7.125.....		06/15/2010	REDEEMED.....		21,041	21,041	21,041	21,041	0	0	0	0	0	21,041	0	0	0	256	05/15/2020	5*.....
3128QG CC 4	FH (3/1 ARM) #1N0067 2.740.....		06/15/2010	PAID ON PRINCIPAL.....		889	889	892	879	0	10	0	10	0	889	0	0	0	6	12/15/2035	1.....
3128QG CC 4	FH (3/1 ARM) #1N0067 2.765.....		05/15/2010	PAID ON PRINCIPAL.....		2,181	2,181	2,189	2,158	0	24	0	24	0	2,181	0	0	0	8	12/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 3.020.....		06/15/2010	PAID ON PRINCIPAL.....		53,693	53,693	53,458	53,270	0	423	0	423	0	53,693	0	0	0	452	03/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 3.056.....		05/15/2010	PAID ON PRINCIPAL.....		33,734	33,734	33,586	33,468	0	266	0	266	0	33,734	0	0	0	198	03/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 3.065.....		04/15/2010	PAID ON PRINCIPAL.....		6,662	6,662	6,633	6,609	0	53	0	53	0	6,662	0	0	0	20	03/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 3.698.....		06/15/2010	PAID ON PRINCIPAL.....		215,219	215,219	211,368	213,572	0	1,647	0	1,647	0	215,219	0	0	0	2,289	12/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 4.082.....		05/15/2010	PAID ON PRINCIPAL.....		123,979	123,979	121,761	123,030	0	949	0	949	0	123,979	0	0	0	882	12/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 4.221.....		04/15/2010	PAID ON PRINCIPAL.....		139,050	139,050	136,562	137,986	0	1,064	0	1,064	0	139,050	0	0	0	498	12/15/2035	1.....
31296S DY 9	FHLMC GOLD PASSTHRU 5.000.....		06/15/2010	PAID ON PRINCIPAL.....		199,170	199,170	198,548	198,645	0	525	0	525	0	199,170	0	0	0	1,613	01/15/2034	1.....
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		1,784	1,784	1,867	1,948	0	(164)	0	(164)	0	1,784	0	0	0	22	07/15/2029	1.....
31292H AK 0	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		4,407	4,407	4,622	4,918	0	(511)	0	(511)	0	4,407	0	0	0	41	01/15/2030	1.....
31292H AW 4	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		456	456	478	509	0	(53)	0	(53)	0	456	0	0	0	6	02/15/2030	1.....
31292H CY 8	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		239	239	251	271	0	(32)	0	(32)	0	239	0	0	0	3	05/15/2030	1.....
31292H J8 8	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		676	676	709	743	0	(67)	0	(67)	0	676	0	0	0	5	05/15/2031	1.....
31292H MW 1	FHLMC GOLD PASSTHRU 7.500.....		06/15/2010	PAID ON PRINCIPAL.....		1,112	1,112	1,164	1,227	0	(115)	0	(115)	0	1,112	0	0	0	7	10/15/2031	1.....
31292H NH 3	FHLMC GOLD PASSTHRU 6.000.....		06/15/2010	PAID ON PRINCIPAL.....		8,020	8,020	8,233	8,322	0	(302)	0	(302)	0	8,020	0	0	0	79	02/15/2032	1.....
31293E QB 9	FHLMC GOLD PASSTHRU 6.000.....		06/15/2010	PAID ON PRINCIPAL.....		290	290	298	302	0	(11)	0	(11)	0	290	0	0	0	3	12/15/2028	1.....
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000.....		06/15/2010	PAID ON PRINCIPAL.....		39,627	39,627	40,525	41,114	0	(1,487)	0	(1,487)	0	39,627	0	0	0	370	04/15/2029	1.....

QE052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig 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)
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		88	88	90	91	0	(3)	0	(3)	0	88	0	0	0	1	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		159	159	167	180	0	(21)	0	(21)	0	159	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		206	206	216	233	0	(28)	0	(28)	0	206	0	0	0	3	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		15	15	16	18	0	(3)	0	(3)	0	15	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		57	57	60	62	0	(5)	0	(5)	0	57	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		432	432	452	491	0	(60)	0	(60)	0	432	0	0	0	5	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		91	91	95	103	0	(12)	0	(12)	0	91	0	0	0	1	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	0	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		127	127	133	144	0	(18)	0	(18)	0	127	0	0	0	2	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		97	97	102	109	0	(12)	0	(12)	0	97	0	0	0	1	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		56	56	59	65	0	(8)	0	(8)	0	56	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		23	23	25	27	0	(4)	0	(4)	0	23	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		25	25	26	28	0	(3)	0	(3)	0	25	0	0	0	0	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		67	67	70	76	0	(9)	0	(9)	0	67	0	0	0	1	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		407	407	427	471	0	(63)	0	(63)	0	407	0	0	0	5	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		337	337	354	383	0	(45)	0	(45)	0	337	0	0	0	4	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		28	28	29	30	0	(3)	0	(3)	0	28	0	0	0	0	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		100	100	105	109	0	(9)	0	(9)	0	100	0	0	0	1	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		112	112	118	128	0	(15)	0	(15)	0	112	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		85	85	89	99	0	(14)	0	(14)	0	85	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		93	93	97	101	0	(8)	0	(8)	0	93	0	0	0	1	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		99	99	104	110	0	(11)	0	(11)	0	99	0	0	0	1	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		105	105	110	118	0	(13)	0	(13)	0	105	0	0	0	1	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		40	40	42	46	0	(6)	0	(6)	0	40	0	0	0	1	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		4,238	4,238	4,351	4,481	0	(242)	0	(242)	0	4,238	0	0	0	43	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		86	86	90	95	0	(9)	0	(9)	0	86	0	0	0	1	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		16	16	16	18	0	(2)	0	(2)	0	16	0	0	0	0	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU 7.500		05/15/2010	PAID ON PRINCIPAL		7,226	7,226	7,561	7,957	0	(731)	0	(731)	0	7,226	0	0	0	90	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		547	547	572	587	0	(40)	0	(40)	0	547	0	0	0	7	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		10	10	11	11	0	(1)	0	(1)	0	10	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		236	236	247	259	0	(23)	0	(23)	0	236	0	0	0	3	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		26,998	26,998	27,714	28,774	0	(1,777)	0	(1,777)	0	26,998	0	0	0	191	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		455	455	477	493	0	(38)	0	(38)	0	455	0	0	0	6	04/15/2032	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	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)
31287R ZL 6	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		77	77	81	89	0	(12)	0	(12)	0	77	0	0	0	1	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		56	56	59	60	0	(4)	0	(4)	0	56	0	0	0	1	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		19,970	19,970	20,423	20,779	0	(809)	0	(809)	0	19,970	0	0	0	231	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		292,975	292,975	300,740	303,982	0	(11,006)	0	(11,006)	0	292,975	0	0	0	3,603	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		4,515	4,515	4,625	4,678	0	(163)	0	(163)	0	4,515	0	0	0	25	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		19,210	19,210	19,757	20,285	0	(1,075)	0	(1,075)	0	19,210	0	0	0	152	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		12,944	12,944	13,287	13,455	0	(511)	0	(511)	0	12,944	0	0	0	134	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		2,178	2,178	2,236	2,224	0	(46)	0	(46)	0	2,178	0	0	0	22	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		8,089	8,089	8,303	8,389	0	(300)	0	(300)	0	8,089	0	0	0	69	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		65,381	65,381	67,240	68,040	0	(2,659)	0	(2,659)	0	65,381	0	0	0	605	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		999	999	1,026	1,044	0	(44)	0	(44)	0	999	0	0	0	10	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		548	548	562	586	0	(38)	0	(38)	0	548	0	0	0	5	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		174	174	179	185	0	(11)	0	(11)	0	174	0	0	0	2	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		6,697	6,697	6,875	6,908	0	(211)	0	(211)	0	6,697	0	0	0	67	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		170	170	166	167	0	3	0	3	0	170	0	0	0	2	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		306	306	298	301	0	5	0	5	0	306	0	0	0	3	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		449	449	437	441	0	7	0	7	0	449	0	0	0	4	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		33,054	33,054	33,865	34,090	0	(1,036)	0	(1,036)	0	33,054	0	0	0	300	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		54	54	52	53	0	1	0	1	0	54	0	0	0	1	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		42	42	41	41	0	1	0	1	0	42	0	0	0	0	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		240	240	234	236	0	4	0	4	0	240	0	0	0	3	09/15/2023	1
313980 X8 2	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		2,693	2,693	2,625	2,652	0	40	0	40	0	2,693	0	0	0	31	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		20	20	20	20	0	0	0	0	0	20	0	0	0	0	10/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		143	143	140	141	0	2	0	2	0	143	0	0	0	2	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		144	144	141	142	0	2	0	2	0	144	0	0	0	2	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		34	34	34	34	0	1	0	1	0	34	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		9	9	8	8	0	0	0	0	0	9	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		208	208	203	204	0	4	0	4	0	208	0	0	0	2	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		25,864	25,864	25,880	25,865	0	(1)	0	(1)	0	25,864	0	0	0	275	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		13,445	13,445	13,454	13,456	0	(10)	0	(10)	0	13,445	0	0	0	123	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		72,277	72,277	73,384	72,947	0	(670)	0	(670)	0	72,277	0	0	0	605	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		5,418	5,418	5,501	5,468	0	(49)	0	(49)	0	5,418	0	0	0	33	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		1,807	1,807	1,834	1,825	0	(19)	0	(19)	0	1,807	0	0	0	15	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		31,703	31,703	32,188	31,998	0	(295)	0	(295)	0	31,703	0	0	0	144	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		176,224	176,224	178,922	177,683	0	(1,459)	0	(1,459)	0	176,224	0	0	0	1,630	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		125,341	125,341	127,260	126,242	0	(901)	0	(901)	0	125,341	0	0	0	1,375	07/15/2018	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		4,732	4,732	4,962	5,347	0	(615)	0	(615)	0	4,732	0	0	0	85	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		2,717	2,717	2,849	3,029	0	(312)	0	(312)	0	2,717	0	0	0	38	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		3,848,773	3,848,773	3,839,592	3,839,753	0	9,020	0	9,020	0	3,848,773	0	0	0	32,789	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		325,166	325,166	333,532	334,344	0	(9,178)	0	(9,178)	0	325,166	0	0	0	3,062	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		28,357	28,357	28,999	29,335	0	(978)	0	(978)	0	28,357	0	0	0	293	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		487,940	487,940	499,899	501,052	0	(13,112)	0	(13,112)	0	487,940	0	0	0	4,611	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		604,307	604,307	619,095	620,777	0	(16,470)	0	(16,470)	0	604,307	0	0	0	5,932	02/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		06/15/2010	PAID ON PRINCIPAL		250,202	250,202	253,799	254,229	0	(4,027)	0	(4,027)	0	250,202	0	0	0	1,737	11/15/2010	1
31403D AC 3	FN (5/1 ARM) #745303 3.653		06/25/2010	PAID ON PRINCIPAL		423,105	423,105	418,907	419,976	0	3,129	0	3,129	0	423,105	0	0	0	3,942	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 3.720		04/25/2010	PAID ON PRINCIPAL		159,421	159,421	157,839	158,241	0	1,179	0	1,179	0	159,421	0	0	0	497	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 3.721		05/25/2010	PAID ON PRINCIPAL		88,593	88,593	87,714	87,938	0	655	0	655	0	88,593	0	0	0	551	01/25/2036	1
31368H JA 2	FNMA PASS TH #190257 7.000		06/25/2010	PAID ON PRINCIPAL		885	885	840	856	0	29	0	29	0	885	0	0	0	9	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		06/25/2010	PAID ON PRINCIPAL		7,376	7,376	7,682	8,362	0	(986)	0	(986)	0	7,376	0	0	0	84	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		06/25/2010	PAID ON PRINCIPAL		134	134	127	130	0	4	0	4	0	134	0	0	0	2	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		06/25/2010	PAID ON PRINCIPAL		697	697	656	674	0	24	0	24	0	697	0	0	0	8	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		06/25/2010	PAID ON PRINCIPAL		123	123	116	119	0	5	0	5	0	123	0	0	0	1	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		06/25/2010	PAID ON PRINCIPAL		252	252	239	245	0	7	0	7	0	252	0	0	0	3	07/25/2023	1
31370N F9 2	FNMA PASS TH #236092 7.000		05/25/2010	PAID ON PRINCIPAL		4,412	4,412	4,291	4,338	0	74	0	74	0	4,412	0	0	0	51	02/25/2024	1
31370P MQ 1	FNMA PASS TH #237167 7.000		06/25/2010	PAID ON PRINCIPAL		69	69	65	67	0	3	0	3	0	69	0	0	0	1	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		06/25/2010	PAID ON PRINCIPAL		257	257	240	246	0	11	0	11	0	257	0	0	0	3	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		06/25/2010	PAID ON PRINCIPAL		77	77	73	75	0	2	0	2	0	77	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		06/25/2010	PAID ON PRINCIPAL		72	72	68	69	0	3	0	3	0	72	0	0	0	1	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #245702 7.000		06/25/2010	PAID ON PRINCIPAL		38	38	37	37	0	1	0	1	0	38	0	0	0	0	01/25/2024	1
31371E TY 1	FNMA PASS TH #249967 7.000		06/25/2010	PAID ON PRINCIPAL		145	145	136	140	0	6	0	6	0	145	0	0	0	2	01/25/2024	1
31371F JB 9	FNMA PASS TH #250558 6.500		06/25/2010	PAID ON PRINCIPAL		501	501	474	487	0	14	0	14	0	501	0	0	0	5	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582 6.500		06/25/2010	PAID ON PRINCIPAL		896	896	847	874	0	22	0	22	0	896	0	0	0	9	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591 6.500		06/25/2010	PAID ON PRINCIPAL		654	654	617	639	0	15	0	15	0	654	0	0	0	8	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618 7.000		06/25/2010	PAID ON PRINCIPAL		211	211	210	210	0	1	0	1	0	211	0	0	0	2	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647 7.000		06/25/2010	PAID ON PRINCIPAL		356	356	353	354	0	2	0	2	0	356	0	0	0	4	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782 7.000		06/25/2010	PAID ON PRINCIPAL		616	616	611	612	0	4	0	4	0	616	0	0	0	7	10/25/2016	1
31371F SS 2	FNMA PASS TH #250829 7.000		06/25/2010	PAID ON PRINCIPAL		701	701	695	697	0	4	0	4	0	701	0	0	0	8	11/25/2016	1
31371H 2F 4	FNMA PASS TH #252874 7.500		06/25/2010	PAID ON PRINCIPAL		916	916	954	1,004	0	(88)	0	(88)	0	916	0	0	0	8	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515 7.500		06/25/2010	PAID ON PRINCIPAL		1,043	1,043	1,086	1,163	0	(120)	0	(120)	0	1,043	0	0	0	9	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844 5.500		06/25/2010	PAID ON PRINCIPAL		45,795	45,795	45,423	45,468	0	327	0	327	0	45,795	0	0	0	419	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009 7.500		06/25/2010	PAID ON PRINCIPAL		6,021	6,021	6,269	6,580	0	(559)	0	(559)	0	6,021	0	0	0	61	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046 5.500		06/25/2010	PAID ON PRINCIPAL		5,399	5,399	5,367	5,371	0	28	0	28	0	5,399	0	0	0	53	11/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31371K H5 3	FNMA PASS TH #254152	5.000	06/25/2010	PAID ON PRINCIPAL		11,270	11,270	10,967	11,073	0	196	0	196	0	11,270	0	0	0	112	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	06/25/2010	PAID ON PRINCIPAL		73,871	73,871	77,224	79,892	0	(6,022)	0	(6,022)	0	73,871	0	0	0	680	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	06/25/2010	PAID ON PRINCIPAL		327,794	327,794	336,143	333,106	0	(5,312)	0	(5,312)	0	327,794	0	0	0	3,127	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	06/25/2010	PAID ON PRINCIPAL		424,315	424,315	433,398	429,958	0	(5,643)	0	(5,643)	0	424,315	0	0	0	4,039	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	06/25/2010	PAID ON PRINCIPAL		127,375	127,375	127,097	127,061	0	315	0	315	0	127,375	0	0	0	1,128	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	06/25/2010	PAID ON PRINCIPAL		108,725	108,725	108,487	108,452	0	273	0	273	0	108,725	0	0	0	938	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	06/25/2010	PAID ON PRINCIPAL		1,162,945	1,162,945	1,189,112	1,178,658	0	(15,712)	0	(15,712)	0	1,162,945	0	0	0	11,013	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	06/25/2010	PAID ON PRINCIPAL		342,803	342,803	345,053	343,800	0	(997)	0	(997)	0	342,803	0	0	0	3,054	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	06/25/2010	PAID ON PRINCIPAL		60,455	60,455	60,587	60,462	0	(7)	0	(7)	0	60,455	0	0	0	434	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	06/25/2010	PAID ON PRINCIPAL		616	616	629	624	0	(8)	0	(8)	0	616	0	0	0	7	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	06/25/2010	PAID ON PRINCIPAL		283,984	283,984	290,019	287,570	0	(3,586)	0	(3,586)	0	283,984	0	0	0	2,926	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	06/25/2010	PAID ON PRINCIPAL		196,248	196,248	200,418	198,629	0	(2,380)	0	(2,380)	0	196,248	0	0	0	1,916	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	06/25/2010	PAID ON PRINCIPAL		589,865	589,865	604,889	598,497	0	(8,632)	0	(8,632)	0	589,865	0	0	0	6,168	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	06/25/2010	PAID ON PRINCIPAL		3,115	3,115	2,974	3,030	0	85	0	85	0	3,115	0	0	0	19	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	06/25/2010	PAID ON PRINCIPAL		2,712	2,712	2,589	2,641	0	71	0	71	0	2,712	0	0	0	47	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	06/25/2010	PAID ON PRINCIPAL		29	29	27	28	0	1	0	1	0	29	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	06/25/2010	PAID ON PRINCIPAL		131	131	127	128	0	3	0	3	0	131	0	0	0	2	01/25/2024	1
31371W XQ 3	FNMA PASS TH #264487	7.000	06/25/2010	PAID ON PRINCIPAL		1,101	1,101	1,047	1,084	0	17	0	17	0	1,101	0	0	0	13	12/25/2023	1
31371X JM 6	FNMA PASS TH #264968	7.000	06/25/2010	PAID ON PRINCIPAL		6,494	6,494	6,095	6,258	0	236	0	236	0	6,494	0	0	0	75	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	06/25/2010	PAID ON PRINCIPAL		44	44	41	42	0	2	0	2	0	44	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	06/25/2010	PAID ON PRINCIPAL		199	199	190	194	0	5	0	5	0	199	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	06/25/2010	PAID ON PRINCIPAL		354	354	332	342	0	12	0	12	0	354	0	0	0	4	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	06/25/2010	PAID ON PRINCIPAL		200	200	190	193	0	7	0	7	0	200	0	0	0	2	03/25/2024	1
31372B JB 7	FNMA PASS TH #267658	7.000	06/25/2010	PAID ON PRINCIPAL		186	186	178	181	0	5	0	5	0	186	0	0	0	2	01/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000	06/25/2010	PAID ON PRINCIPAL		16	16	15	16	0	1	0	1	0	16	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000	06/25/2010	PAID ON PRINCIPAL		175	175	167	171	0	4	0	4	0	175	0	0	0	2	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000	06/25/2010	PAID ON PRINCIPAL		32	32	30	31	0	1	0	1	0	32	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000	06/25/2010	PAID ON PRINCIPAL		588	588	559	570	0	18	0	18	0	588	0	0	0	7	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000	06/25/2010	PAID ON PRINCIPAL		100	100	95	97	0	3	0	3	0	100	0	0	0	1	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000	06/25/2010	PAID ON PRINCIPAL		10,590	10,590	10,035	10,238	0	352	0	352	0	10,590	0	0	0	123	02/25/2024	1
31372K N7 1	FNMA PASS TH #275014	7.000	06/25/2010	PAID ON PRINCIPAL		90	90	86	88	0	2	0	2	0	90	0	0	0	1	03/25/2024	1
31372L LW 6	FNMA PASS TH #275841	7.000	04/25/2010	PAID ON PRINCIPAL		3,312	3,312	3,147	3,212	0	100	0	100	0	3,312	0	0	0	19	04/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000	06/25/2010	PAID ON PRINCIPAL		282	282	274	277	0	5	0	5	0	282	0	0	0	3	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	06/25/2010	PAID ON PRINCIPAL		377	377	359	366	0	11	0	11	0	377	0	0	0	4	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027	7.000	06/25/2010	PAID ON PRINCIPAL		167	167	159	162	0	5	0	5	0	167	0	0	0	2	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	06/25/2010	PAID ON PRINCIPAL		1,894	1,894	1,783	1,832	0	63	0	63	0	1,894	0	0	0	22	05/25/2024	1

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										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)
31372R LH 6	FNMA PASS TH #280328 7.000		06/25/2010	PAID ON PRINCIPAL		571	571	545	552	0	19	0	19	0	571	0	0	0	7	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687 7.000		06/25/2010	PAID ON PRINCIPAL		692	692	651	670	0	22	0	22	0	692	0	0	0	5	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881 7.000		06/25/2010	PAID ON PRINCIPAL		364	364	342	351	0	14	0	14	0	364	0	0	0	4	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883 7.000		06/25/2010	PAID ON PRINCIPAL		869	869	818	839	0	30	0	30	0	869	0	0	0	10	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713 7.000		06/25/2010	PAID ON PRINCIPAL		73	73	70	71	0	2	0	2	0	73	0	0	0	1	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743 7.000		06/25/2010	PAID ON PRINCIPAL		7,792	7,792	7,355	7,560	0	232	0	232	0	7,792	0	0	0	91	05/25/2024	1
31373N FL 2	FNMA PASS TH #298171 6.500		06/25/2010	PAID ON PRINCIPAL		921	921	870	895	0	26	0	26	0	921	0	0	0	10	05/25/2016	1
31373U F3 6	FNMA PASS TH #303586 6.500		06/25/2010	PAID ON PRINCIPAL		3,515	3,515	3,294	3,350	0	165	0	165	0	3,515	0	0	0	37	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809 7.500		06/25/2010	PAID ON PRINCIPAL		364	364	379	389	0	(25)	0	(25)	0	364	0	0	0	4	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236 7.000		06/25/2010	PAID ON PRINCIPAL		79,153	79,153	75,220	77,067	0	2,086	0	2,086	0	79,153	0	0	0	464	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945 7.000		06/25/2010	PAID ON PRINCIPAL		188	188	187	187	0	1	0	1	0	188	0	0	0	2	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499 6.500		06/25/2010	PAID ON PRINCIPAL		218	218	201	206	0	12	0	12	0	218	0	0	0	2	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906 6.500		06/25/2010	PAID ON PRINCIPAL		261	261	241	247	0	14	0	14	0	261	0	0	0	3	11/25/2025	1
31375D 4U 4	FNMA PASS TH #332135 6.500		06/25/2010	PAID ON PRINCIPAL		441	441	407	417	0	24	0	24	0	441	0	0	0	5	12/25/2025	1
31375D 5F 6	FNMA PASS TH #332146 6.500		06/25/2010	PAID ON PRINCIPAL		62,470	62,470	57,687	59,347	0	3,122	0	3,122	0	62,470	0	0	0	675	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437 7.000		06/25/2010	PAID ON PRINCIPAL		16	16	16	16	0	0	0	0	0	16	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		06/25/2010	PAID ON PRINCIPAL		20,972	20,972	20,077	20,421	0	551	0	551	0	20,972	0	0	0	166	06/25/2024	1
31375M HX 4	FNMA PASS TH #338746 6.500		06/25/2010	PAID ON PRINCIPAL		192	192	182	188	0	4	0	4	0	192	0	0	0	2	03/25/2016	1
31375P ZX 7	FNMA PASS TH #341058 6.500		06/25/2010	PAID ON PRINCIPAL		44	44	42	44	0	1	0	1	0	44	0	0	0	0	04/25/2016	1
31375R SY 9	FNMA PASS TH #342635 6.500		06/25/2010	PAID ON PRINCIPAL		445	445	421	433	0	12	0	12	0	445	0	0	0	5	04/25/2016	1
31375S CQ 1	FNMA PASS TH #343079 6.500		06/25/2010	PAID ON PRINCIPAL		2,059	2,059	1,945	2,005	0	55	0	55	0	2,059	0	0	0	22	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171 6.500		06/25/2010	PAID ON PRINCIPAL		2,239	2,239	2,115	2,178	0	61	0	61	0	2,239	0	0	0	24	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380 7.000		06/25/2010	PAID ON PRINCIPAL		875	875	868	870	0	6	0	6	0	875	0	0	0	10	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320 6.500		06/25/2010	PAID ON PRINCIPAL		1,355	1,355	1,280	1,322	0	33	0	33	0	1,355	0	0	0	15	06/25/2016	1
31376D Q2 1	FNMA PASS TH #352473 6.500		06/25/2010	PAID ON PRINCIPAL		1,774	1,774	1,676	1,747	0	27	0	27	0	1,774	0	0	0	20	07/25/2016	1
31376G FU 4	FNMA PASS TH #354879 7.000		06/25/2010	PAID ON PRINCIPAL		166	166	164	165	0	1	0	1	0	166	0	0	0	2	08/25/2016	1
31376Q N3 3	FNMA PASS TH #362310 7.000		06/25/2010	PAID ON PRINCIPAL		1,515	1,515	1,502	1,506	0	9	0	9	0	1,515	0	0	0	18	10/25/2016	1
31376Q TY 9	FNMA PASS TH #362467 7.000		06/25/2010	PAID ON PRINCIPAL		1,753	1,753	1,738	1,741	0	12	0	12	0	1,753	0	0	0	19	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672 7.500		06/25/2010	PAID ON PRINCIPAL		4,229	4,229	4,081	4,105	0	124	0	124	0	4,229	0	0	0	49	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872 7.500		06/25/2010	PAID ON PRINCIPAL		777	777	750	756	0	21	0	21	0	777	0	0	0	10	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421 7.500		06/25/2010	PAID ON PRINCIPAL		427	427	429	428	0	(2)	0	(2)	0	427	0	0	0	5	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877 7.500		06/25/2010	PAID ON PRINCIPAL		42,107	42,107	42,133	42,095	0	11	0	11	0	42,107	0	0	0	266	07/25/2027	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2010	PAID ON PRINCIPAL		30	30	30	30	0	(0)	0	(0)	0	30	0	0	0	0	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543 6.500		06/25/2010	PAID ON PRINCIPAL		5,134	5,134	5,146	5,136	0	(1)	0	(1)	0	5,134	0	0	0	56	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		06/25/2010	PAID ON PRINCIPAL		749	749	761	757	0	(7)	0	(7)	0	749	0	0	0	9	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543 6.500		06/25/2010	PAID ON PRINCIPAL		28,053	28,053	27,933	27,935	0	118	0	118	0	28,053	0	0	0	302	06/25/2028	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)
31379T G5 7	FNMA PASS TH #428720 6.500		06/25/2010	PAID ON PRINCIPAL		3,195	3,195	3,181	3,181	0	13	0	13	0	3,195	0	0	0	35	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390 7.500		06/25/2010	PAID ON PRINCIPAL		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033 7.500		06/25/2010	PAID ON PRINCIPAL		61	61	64	67	0	(6)	0	(6)	0	61	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #507342 7.500		06/25/2010	PAID ON PRINCIPAL		84	84	88	88	0	(3)	0	(3)	0	84	0	0	0	1	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747 7.000		06/25/2010	PAID ON PRINCIPAL		5,335	5,335	4,984	5,113	0	222	0	222	0	5,335	0	0	0	56	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930 7.000		06/25/2010	PAID ON PRINCIPAL		147	147	141	143	0	4	0	4	0	147	0	0	0	1	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966 7.000		06/25/2010	PAID ON PRINCIPAL		1,576	1,576	1,491	1,522	0	53	0	53	0	1,576	0	0	0	19	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994 7.000		06/25/2010	PAID ON PRINCIPAL		467	467	438	449	0	18	0	18	0	467	0	0	0	5	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414 7.500		06/25/2010	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	08/25/2029	1
31384E T8 3	FNMA PASS TH #521775 7.500		06/25/2010	PAID ON PRINCIPAL		113	113	118	124	0	(10)	0	(10)	0	113	0	0	0	1	01/25/2030	1
31384H PU 1	FNMA PASS TH #524335 7.500		06/25/2010	PAID ON PRINCIPAL		11	11	11	13	0	(2)	0	(2)	0	11	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376 7.500		06/25/2010	PAID ON PRINCIPAL		82	82	86	91	0	(9)	0	(9)	0	82	0	0	0	1	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153 7.500		06/25/2010	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072 7.500		06/25/2010	PAID ON PRINCIPAL		19	19	20	22	0	(3)	0	(3)	0	19	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2010	PAID ON PRINCIPAL		48,931	48,931	51,072	53,577	0	(4,646)	0	(4,646)	0	48,931	0	0	0	458	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299 7.500		06/25/2010	PAID ON PRINCIPAL		4,306	4,306	4,484	4,782	0	(476)	0	(476)	0	4,306	0	0	0	46	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562 7.500		06/25/2010	PAID ON PRINCIPAL		89	89	92	100	0	(12)	0	(12)	0	89	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069 6.000		06/25/2010	PAID ON PRINCIPAL		15,900	15,900	16,567	16,470	0	(570)	0	(570)	0	15,900	0	0	0	151	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		06/25/2010	PAID ON PRINCIPAL		4,831	4,831	5,029	5,007	0	(176)	0	(176)	0	4,831	0	0	0	46	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448 7.500		06/25/2010	PAID ON PRINCIPAL		5,264	5,264	5,481	5,792	0	(529)	0	(529)	0	5,264	0	0	0	55	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623 6.000		06/25/2010	PAID ON PRINCIPAL		5,223	5,223	5,437	5,408	0	(185)	0	(185)	0	5,223	0	0	0	51	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578 7.500		06/25/2010	PAID ON PRINCIPAL		72	72	75	81	0	(9)	0	(9)	0	72	0	0	0	0	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #549887 7.500		06/25/2010	PAID ON PRINCIPAL		286	286	298	301	0	(14)	0	(14)	0	286	0	0	0	4	09/25/2030	1
31385R 6U 9	FNMA PASS TH #550883 7.500		06/25/2010	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956 7.500		06/25/2010	PAID ON PRINCIPAL		8	8	9	9	0	(1)	0	(1)	0	8	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783 4.500		06/25/2010	PAID ON PRINCIPAL		425,943	425,943	420,136	421,519	0	4,424	0	4,424	0	425,943	0	0	0	3,110	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731 7.500		06/25/2010	PAID ON PRINCIPAL		22	22	23	26	0	(3)	0	(3)	0	22	0	0	0	0	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066 7.500		06/25/2010	PAID ON PRINCIPAL		83	83	87	93	0	(10)	0	(10)	0	83	0	0	0	1	12/25/2030	1
31386S PK 7	FNMA PASS TH #572026 5.500		06/25/2010	PAID ON PRINCIPAL		9,178	9,178	9,123	9,125	0	53	0	53	0	9,178	0	0	0	84	04/25/2016	1
31386T MD 4	FNMA PASS TH #572856 5.500		06/25/2010	PAID ON PRINCIPAL		7,645	7,645	7,600	7,603	0	43	0	43	0	7,645	0	0	0	52	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		06/25/2010	PAID ON PRINCIPAL		47,702	47,702	47,419	47,452	0	250	0	250	0	47,702	0	0	0	607	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883 5.500		06/25/2010	PAID ON PRINCIPAL		26,343	26,343	26,129	26,155	0	188	0	188	0	26,343	0	0	0	243	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744 5.500		06/25/2010	PAID ON PRINCIPAL		31,647	31,647	31,459	31,478	0	169	0	169	0	31,647	0	0	0	191	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056 5.000		06/25/2010	PAID ON PRINCIPAL		22,611	22,611	22,003	22,255	0	355	0	355	0	22,611	0	0	0	207	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169 5.500		06/25/2010	PAID ON PRINCIPAL		9,989	9,989	9,988	9,993	0	(4)	0	(4)	0	9,989	0	0	0	90	09/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31387C	VM 0		06/25/2010	PAID ON PRINCIPAL		142,383	142,383	141,960	141,939	0	444	0	444	0	142,383	0	0	0	1,653	05/25/2016	1
31387S	5E 2		06/25/2010	PAID ON PRINCIPAL		14,098	14,098	14,095	14,084	0	14	0	14	0	14,098	0	0	0	129	08/25/2016	1
31387U	D7 3		06/25/2010	PAID ON PRINCIPAL		246	246	256	259	0	(13)	0	(13)	0	246	0	0	0	3	05/25/2030	1
31387X	JK 2		06/25/2010	PAID ON PRINCIPAL		39,527	39,527	39,518	39,470	0	57	0	57	0	39,527	0	0	0	342	09/25/2016	1
31387X	UC 7		06/25/2010	PAID ON PRINCIPAL		13,113	13,113	13,679	13,687	0	(574)	0	(574)	0	13,113	0	0	0	147	09/25/2016	1
31388A	LE 2		06/25/2010	PAID ON PRINCIPAL		5,018	5,018	5,072	5,064	0	(46)	0	(46)	0	5,018	0	0	0	45	12/25/2016	1
31388D	ZE 1		06/25/2010	PAID ON PRINCIPAL		36,040	36,040	36,031	36,005	0	34	0	34	0	36,040	0	0	0	313	08/25/2016	1
31388D	5H 7		06/25/2010	PAID ON PRINCIPAL		25,247	25,247	25,042	25,074	0	174	0	174	0	25,247	0	0	0	240	09/25/2016	1
31388J	JD 8		06/25/2010	PAID ON PRINCIPAL		11,935	11,935	11,932	11,925	0	10	0	10	0	11,935	0	0	0	111	10/25/2016	1
31388K	CJ 9		06/25/2010	PAID ON PRINCIPAL		44,960	44,960	44,949	44,907	0	52	0	52	0	44,960	0	0	0	411	10/25/2016	1
31388K	XQ 0		06/25/2010	PAID ON PRINCIPAL		3,200	3,200	3,338	3,361	0	(161)	0	(161)	0	3,200	0	0	0	31	11/25/2016	1
31388M	J2 5		06/25/2010	PAID ON PRINCIPAL		129,981	129,981	128,884	129,054	0	927	0	927	0	129,981	0	0	0	1,168	10/25/2016	1
31388M	KG 2		06/25/2010	PAID ON PRINCIPAL		125,794	125,794	125,047	125,127	0	667	0	667	0	125,794	0	0	0	1,402	10/25/2016	1
31388M	T5 7		06/25/2010	PAID ON PRINCIPAL		2,941	2,941	3,067	3,112	0	(171)	0	(171)	0	2,941	0	0	0	30	09/25/2016	1
31388N	CT 1		06/25/2010	PAID ON PRINCIPAL		27,389	27,389	27,387	27,366	0	23	0	23	0	27,389	0	0	0	252	10/25/2016	1
31388N	C3 8		06/25/2010	PAID ON PRINCIPAL		234	234	244	253	0	(20)	0	(20)	0	234	0	0	0	3	10/25/2031	1
31388N	DP 8		06/25/2010	PAID ON PRINCIPAL		13,346	13,346	13,343	13,336	0	11	0	11	0	13,346	0	0	0	124	10/25/2016	1
31388N	EK 8		06/25/2010	PAID ON PRINCIPAL		63,172	63,172	62,658	62,708	0	464	0	464	0	63,172	0	0	0	577	10/25/2016	1
31388N	ET 9		06/25/2010	PAID ON PRINCIPAL		39,575	39,575	39,458	39,454	0	122	0	122	0	39,575	0	0	0	368	10/25/2016	1
31388N	EU 6		06/25/2010	PAID ON PRINCIPAL		31,323	31,323	32,608	32,464	0	(1,142)	0	(1,142)	0	31,323	0	0	0	320	10/25/2016	1
31388N	E2 8		06/25/2010	PAID ON PRINCIPAL		11,147	11,147	11,144	11,138	0	8	0	8	0	11,147	0	0	0	94	10/25/2016	1
31388P	P7 0		06/25/2010	PAID ON PRINCIPAL		8,909	8,909	8,856	8,861	0	48	0	48	0	8,909	0	0	0	68	11/25/2016	1
31388P	XP 1		06/25/2010	PAID ON PRINCIPAL		41,557	41,557	41,311	41,341	0	216	0	216	0	41,557	0	0	0	339	10/25/2016	1
31388Q	FL 8		06/25/2010	PAID ON PRINCIPAL		4,232	4,232	4,119	4,163	0	70	0	70	0	4,232	0	0	0	35	10/25/2016	1
31388Q	HX 0		06/25/2010	PAID ON PRINCIPAL		13,459	13,459	13,379	13,386	0	74	0	74	0	13,459	0	0	0	125	11/25/2016	1
31388R	C4 7		06/25/2010	PAID ON PRINCIPAL		7,201	7,201	7,007	7,034	0	167	0	167	0	7,201	0	0	0	60	11/25/2016	1
31388R	FS 1		06/25/2010	PAID ON PRINCIPAL		9,132	9,132	9,078	9,085	0	47	0	47	0	9,132	0	0	0	85	10/25/2016	1
31388R	TN 7		06/25/2010	PAID ON PRINCIPAL		39,232	39,232	38,999	39,018	0	215	0	215	0	39,232	0	0	0	456	10/25/2016	1
31388R	4L 8		06/25/2010	PAID ON PRINCIPAL		2,752	2,752	2,781	2,778	0	(26)	0	(26)	0	2,752	0	0	0	25	12/25/2016	1
31388T	KX 0		06/25/2010	PAID ON PRINCIPAL		9,846	9,846	9,951	9,907	0	(61)	0	(61)	0	9,846	0	0	0	82	12/25/2016	1
31388T	KY 8		06/25/2010	PAID ON PRINCIPAL		189,037	189,037	191,060	190,091	0	(1,054)	0	(1,054)	0	189,037	0	0	0	1,559	12/25/2016	1
31388U	S2 7		06/25/2010	PAID ON PRINCIPAL		16,064	16,064	16,236	16,201	0	(137)	0	(137)	0	16,064	0	0	0	147	12/25/2016	1
31388V	V4 7		06/25/2010	PAID ON PRINCIPAL		130,148	130,148	131,541	131,228	0	(1,081)	0	(1,081)	0	130,148	0	0	0	1,299	12/25/2016	1
31388V	XR 4		06/25/2010	PAID ON PRINCIPAL		39,201	39,201	39,621	39,506	0	(305)	0	(305)	0	39,201	0	0	0	345	12/25/2016	1
31388V	5C 8		06/25/2010	PAID ON PRINCIPAL		58,652	58,652	57,076	57,709	0	943	0	943	0	58,652	0	0	0	491	12/25/2016	1
31389E	FJ 9		06/25/2010	PAID ON PRINCIPAL		25,446	25,446	26,538	26,483	0	(1,037)	0	(1,037)	0	25,446	0	0	0	254	12/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig 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)
31389J B7 8	FNMA PASS TH #626562 6.000		06/25/2010	PAID ON PRINCIPAL		29,859	29,859	31,084	31,144	0	(1,285)	0	(1,285)	0	29,859	0	0	0	300	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813 6.000		06/25/2010	PAID ON PRINCIPAL		13,633	13,633	14,221	14,169	0	(536)	0	(536)	0	13,633	0	0	0	165	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948 6.000		06/25/2010	PAID ON PRINCIPAL		9,473	9,473	9,882	9,903	0	(430)	0	(430)	0	9,473	0	0	0	94	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482 7.500		06/25/2010	PAID ON PRINCIPAL		21,203	21,203	22,166	23,375	0	(2,171)	0	(2,171)	0	21,203	0	0	0	141	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112 6.000		06/25/2010	PAID ON PRINCIPAL		2,442	2,442	2,548	2,572	0	(129)	0	(129)	0	2,442	0	0	0	24	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888 6.000		06/25/2010	PAID ON PRINCIPAL		7,697	7,697	8,029	8,084	0	(387)	0	(387)	0	7,697	0	0	0	77	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587 7.500		06/25/2010	PAID ON PRINCIPAL		356	356	372	393	0	(37)	0	(37)	0	356	0	0	0	4	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771 6.000		06/25/2010	PAID ON PRINCIPAL		20,603	20,603	21,492	21,510	0	(907)	0	(907)	0	20,603	0	0	0	134	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208 6.000		06/25/2010	PAID ON PRINCIPAL		57,481	57,481	59,960	59,629	0	(2,149)	0	(2,149)	0	57,481	0	0	0	572	09/25/2017	1
31391E HS 3	FNMA PASS TH #664541 6.000		06/25/2010	PAID ON PRINCIPAL		125,957	125,957	131,389	132,784	0	(6,827)	0	(6,827)	0	125,957	0	0	0	817	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317 6.000		06/25/2010	PAID ON PRINCIPAL		23,921	23,921	24,947	24,762	0	(841)	0	(841)	0	23,921	0	0	0	240	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463 5.000		06/25/2010	PAID ON PRINCIPAL		92,926	92,926	95,206	94,124	0	(1,199)	0	(1,199)	0	92,926	0	0	0	820	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450 5.000		06/25/2010	PAID ON PRINCIPAL		536,356	536,356	549,519	544,587	0	(8,231)	0	(8,231)	0	536,356	0	0	0	4,893	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199 5.000		06/25/2010	PAID ON PRINCIPAL		200,283	200,283	205,198	203,321	0	(3,038)	0	(3,038)	0	200,283	0	0	0	2,248	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794 5.000		06/25/2010	PAID ON PRINCIPAL		147,627	147,627	151,250	149,886	0	(2,259)	0	(2,259)	0	147,627	0	0	0	771	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048 5.500		06/25/2010	PAID ON PRINCIPAL		18,990	18,990	19,397	19,294	0	(304)	0	(304)	0	18,990	0	0	0	231	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337 5.000		06/25/2010	PAID ON PRINCIPAL		976,778	976,778	1,000,560	988,756	0	(11,979)	0	(11,979)	0	976,778	0	0	0	8,276	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060 6.000		06/25/2010	PAID ON PRINCIPAL		4,111	4,111	4,207	4,210	0	(99)	0	(99)	0	4,111	0	0	0	37	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116 5.000		06/25/2010	PAID ON PRINCIPAL		463,577	463,577	474,895	469,645	0	(6,068)	0	(6,068)	0	463,577	0	0	0	3,892	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144 5.000		06/25/2010	PAID ON PRINCIPAL		114,819	114,819	114,146	114,260	0	558	0	558	0	114,819	0	0	0	764	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772 5.000		06/25/2010	PAID ON PRINCIPAL		39,935	39,935	40,915	40,551	0	(616)	0	(616)	0	39,935	0	0	0	339	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724 5.000		06/25/2010	PAID ON PRINCIPAL		103,733	103,733	106,279	105,200	0	(1,467)	0	(1,467)	0	103,733	0	0	0	840	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826 4.500		06/25/2010	PAID ON PRINCIPAL		53,501	53,501	51,561	52,120	0	1,381	0	1,381	0	53,501	0	0	0	354	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577 5.000		06/25/2010	PAID ON PRINCIPAL		204,410	204,410	203,356	203,512	0	898	0	898	0	204,410	0	0	0	1,823	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491 5.000		06/25/2010	PAID ON PRINCIPAL		270,063	270,063	268,663	268,862	0	1,201	0	1,201	0	270,063	0	0	0	2,313	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936 5.500		06/25/2010	PAID ON PRINCIPAL		19,436	19,436	19,852	19,656	0	(221)	0	(221)	0	19,436	0	0	0	179	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468 4.500		06/25/2010	PAID ON PRINCIPAL		15,537	15,537	15,588	15,552	0	(16)	0	(16)	0	15,537	0	0	0	115	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835 5.000		06/25/2010	PAID ON PRINCIPAL		18,949	18,949	18,846	18,860	0	89	0	89	0	18,949	0	0	0	188	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2010	PAID ON PRINCIPAL		263,481	263,481	263,316	263,102	0	379	0	379	0	263,481	0	0	0	1,877	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		06/25/2010	PAID ON PRINCIPAL		32,636	32,636	32,445	32,473	0	163	0	163	0	32,636	0	0	0	270	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		06/25/2010	PAID ON PRINCIPAL		108,341	108,341	107,706	107,818	0	523	0	523	0	108,341	0	0	0	1,242	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		06/25/2010	PAID ON PRINCIPAL		231,322	231,322	229,967	230,205	0	1,117	0	1,117	0	231,322	0	0	0	1,072	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		06/25/2010	PAID ON PRINCIPAL		108,471	108,471	103,606	105,107	0	3,364	0	3,364	0	108,471	0	0	0	1,212	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		06/25/2010	PAID ON PRINCIPAL		176,620	176,620	169,390	171,404	0	5,216	0	5,216	0	176,620	0	0	0	915	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2010	PAID ON PRINCIPAL		1,847,199	1,847,199	1,836,980	1,838,336	0	8,863	0	8,863	0	1,847,199	0	0	0	20,241	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		06/25/2010	PAID ON PRINCIPAL		641,712	641,712	613,838	623,591	0	18,122	0	18,122	0	641,712	0	0	0	5,356	07/25/2035	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 Design- ation or Market Indicator (a)
47959*	AA	0		JOHNSTOWN NONPROFIT HS 7.125		12,363	12,363	12,363	12,363	0	0	0	0	12,363	0	0	0	148	06/15/2020	5*	
63967C	XZ	0		NEBRASKA FIN AUTH SFM 5.850		35,000	35,000	35,000	35,000	0	0	0	0	35,000	0	0	0	488	09/01/2020	1FE	
63967C	YA	4		NEBRASKA FIN AUTH SFM 5.900		55,000	55,000	54,854	54,888	0	112	0	112	55,000	0	0	0	787	09/01/2024	1FE	
64988P	KV	7		NEW YORK MTG AGY REV H 5.500		1,145,000	1,145,000	1,145,000	1,145,000	0	0	0	0	1,145,000	0	0	0	31,488	04/01/2031	1FE	
938865	BM	3		WASHINGTON HSG DEV COR 7.250		23,684	23,684	23,684	23,684	0	0	0	0	23,684	0	0	0	287	03/01/2020	1	
3133TG	NU	9		FHR 2093 Z CMO 6.000		592,583	592,583	545,906	570,248	0	22,334	0	22,334	592,583	0	0	0	5,305	11/15/2028	1	
3133TK	SJ	0		FHR 2151 JZ CMO 6.000		687,188	687,188	639,022	665,845	0	21,343	0	21,343	687,188	0	0	0	6,919	05/15/2029	1	
3133TM	7G	5		FHR 2182 ZC CMO 7.500		98,820	98,820	101,335	99,368	0	(548)	0	(548)	98,820	0	0	0	1,288	09/15/2029	1	
3133TN	JY	1		FHR 2223 Z CMO 8.000		66,363	66,363	64,825	65,632	0	731	0	731	66,363	0	0	0	806	03/15/2030	1	
3133TQ	ZU	4		FHR 2274 KC CMO 6.500		100,971	100,971	100,754	100,746	0	225	0	225	100,971	0	0	0	1,056	01/15/2031	1	
3133TR	LB	9		FHR 2284 Z CMO 6.500		235,742	235,742	224,257	230,205	0	5,537	0	5,537	235,742	0	0	0	2,678	02/15/2031	1	
3133TR	GX	7		FHR 2288 Z CMO 6.500		472,215	472,215	446,496	459,948	0	12,267	0	12,267	472,215	0	0	0	5,055	02/15/2031	1	
3133TR	SR	7		FHR 2297 KZ CMO 6.000		400,531	400,531	371,678	387,740	0	12,791	0	12,791	400,531	0	0	0	3,942	03/15/2031	1	
31339W	Q2	5		FHR 2433 NH CMO 6.500		1,448,466	1,448,466	1,456,614	1,449,362	0	(896)	0	(896)	1,448,466	0	0	0	15,194	04/15/2032	1	
31392K	FP	6		FHR 2451 JH CMO 6.500		659,079	659,079	654,290	655,988	0	3,091	0	3,091	659,079	0	0	0	6,986	05/15/2032	1	
31392K	AA	4		FHR 2454 BK CMO 6.500		1,090,934	1,090,934	1,099,287	1,091,772	0	(838)	0	(838)	1,090,934	0	0	0	11,542	05/15/2032	1	
31393H	DF	6		FHR 2543 OB CMO 6.000		112,529	112,529	118,015	113,421	0	(892)	0	(892)	112,529	0	0	0	1,113	03/15/2032	1	
31393J	AR	9		FHR 2549 NB CMO 6.000		445,014	445,014	465,179	447,437	0	(2,423)	0	(2,423)	445,014	0	0	0	4,282	03/15/2030	1	
31282X	A8	4		FHS 146 75 CMO 7.500		19,892	19,892	20,060	19,979	0	(87)	0	(87)	19,892	0	0	0	259	01/01/2023	1	
31358F	3N	7		FNR G-5 Z CMO 8.250		18,860	18,860	19,144	19,003	0	(143)	0	(143)	18,860	0	0	0	299	03/25/2021	1	
31358T	3G	2		FNR G93-10 J CMO 5.000		40,109	40,109	34,971	37,580	0	2,529	0	2,529	40,109	0	0	0	313	03/25/2023	1	
31359U	2Q	7		FNR 1998-64 ZB CMO 6.500		927,877	927,877	893,768	910,753	0	17,124	0	17,124	927,877	0	0	0	8,748	09/25/2028	1	
31359W	AW	1		FNR 1999-28 ZB CMO 6.500		305,865	305,865	290,955	298,006	0	7,859	0	7,859	305,865	0	0	0	3,027	06/25/2029	1	
31359V	S5	3		FNR 1999-29 ZB CMO 6.500		95,837	95,837	91,151	92,836	0	3,001	0	3,001	95,837	0	0	0	957	06/25/2029	1	
31392B	AN	6		FNR 2001-70 PE CMO 6.000		1,013,294	1,013,294	1,058,575	1,021,249	0	(7,955)	0	(7,955)	1,013,294	0	0	0	9,998	07/25/2031	1	
31392C	KX	1		FNR 2002-15 QG CMO 6.000		537,757	537,757	563,132	543,443	0	(5,686)	0	(5,686)	537,757	0	0	0	5,294	12/25/2031	1	
31392D	NT	5		FNR 2002-40 MG CMO 6.500		910,881	910,881	902,768	905,297	0	5,584	0	5,584	910,881	0	0	0	8,453	06/25/2032	1	
31392G	EK	7		FNR 2002-90 A1 CMO 6.500		18,795	18,795	19,556	20,063	0	(1,268)	0	(1,268)	18,795	0	0	0	219	06/25/2042	1	
31397L	C9	8		FNR 2008-53 BL CMO 5.000		2,074,464	2,074,464	2,188,560	2,184,782	0	(110,318)	0	(110,318)	2,074,464	0	0	0	18,713	05/25/2022	1	
3837H4	WJ	0		GNR 2000-23 Z CMO 7.500		125,681	125,681	128,982	126,084	0	(403)	0	(403)	125,681	0	0	0	1,708	08/20/2030	1	
3837H4	T7	0		GNR 2000-34 Z CMO 6.500		28,486	28,486	27,009	27,475	0	1,011	0	1,011	28,486	0	0	0	305	10/20/2030	1	
38373R	SY	6		GNR 2001-40 Z CMO 6.000		340,309	340,309	310,100	323,327	0	16,982	0	16,982	340,309	0	0	0	3,267	08/20/2031	1	
38373M	EN	6		GNR 2002-53 B (PROJECT 5.552		138,684	138,684	140,764	139,436	0	(752)	0	(752)	138,684	0	0	0	1,286	05/16/2026	1	
000000	00	0		FNMA PASS THRU CERT POOL		0	0	0	46,977	0	0	0	0	46,977	0	(46,977)	(46,977)	0	09/25/2035	1	
						0	0	0	0	0	0	0	0	0	0	0	0	0			
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					81,794,802	81,722,302	83,707,332	82,028,233	8,264	(194,718)	0	(186,454)	81,841,779	0	(46,977)	(46,977)	1,638,629	XXX	XXX	

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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 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)
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		06/25/2010	PAID ON PRINCIPAL		1,496,914	1,496,914	1,462,765	1,478,285	0	18,629	0	18,629	0	1,496,914	0	0	0	16,530	09/25/2033	1Z*
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		06/25/2010	PAID ON PRINCIPAL		1,354,547	1,354,547	1,347,563	1,348,768	0	5,779	0	5,779	0	1,354,547	0	0	0	11,816	10/25/2018	1Z*
76110W UX 2	RASC 2003-KS10 AI6 4.540		06/25/2010	PAID ON PRINCIPAL		22,991	22,991	22,987	22,949	0	42	0	42	0	22,991	0	0	0	184	12/25/2033	1Z*
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		06/25/2010	PAID ON PRINCIPAL		1,077,350	1,077,350	1,039,222	1,050,162	0	27,188	0	27,188	0	1,077,350	0	0	0	9,499	12/25/2018	1Z*
81375F CX 9	SASI 1993-7 B1 CMO 6.250		06/25/2010	PAID ON PRINCIPAL		22,872	22,872	22,104	22,482	0	390	0	390	0	22,872	0	0	0	126	12/25/2023	1Z*
939335 4J 1	WAMMS 2002-MS5 2A1 CMO 6.000		06/25/2010	PAID ON PRINCIPAL		2,580	2,580	2,607	2,572	0	8	0	8	0	2,580	0	0	0	26	07/25/2017	1Z*
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		06/25/2010	PAID ON PRINCIPAL		71,308	71,308	72,188	72,261	0	(953)	0	(953)	0	71,308	0	0	0	1,032	01/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.384		04/25/2010	PAID ON PRINCIPAL		846	846	854	767	0	79	0	79	0	846	0	0	0	2	03/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.386		06/25/2010	PAID ON PRINCIPAL		3,490	3,490	3,525	3,166	0	325	0	325	0	3,490	0	0	0	19	03/25/2033	1Z*
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		06/25/2010	PAID ON PRINCIPAL		1,395,347	1,395,347	1,390,114	1,390,433	0	4,914	0	4,914	0	1,395,347	0	0	0	11,507	10/25/2018	1Z*
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2010	PAID ON PRINCIPAL		183,549	183,549	180,796	181,797	0	1,752	0	1,752	0	183,549	0	0	0	1,029	12/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2010	PAID ON PRINCIPAL		111,174	111,174	111,521	111,266	0	(92)	0	(92)	0	111,174	0	0	0	923	07/25/2018	1Z*
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		06/25/2010	PAID ON PRINCIPAL		397,691	397,691	378,816	381,051	0	16,640	0	16,640	0	397,691	0	0	0	2,704	06/25/2033	1Z*
94980D AB 4	WFMBS 2003-M A2 CMO 4.676		06/25/2010	PAID ON PRINCIPAL		165,406	165,406	160,896	156,719	0	8,687	0	8,687	0	165,406	0	0	0	1,650	12/25/2033	1Z*
94980D AB 4	WFMBS 2003-M A2 CMO 4.678		04/25/2010	PAID ON PRINCIPAL		87,495	87,495	85,110	82,900	0	4,595	0	4,595	0	87,495	0	0	0	342	12/25/2033	1Z*
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		06/25/2010	PAID ON PRINCIPAL		70,407	70,407	69,989	70,083	0	324	0	324	0	70,407	0	0	0	505	12/25/2018	1Z*
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		06/25/2010	PAID ON PRINCIPAL		635,418	635,418	622,461	628,163	0	7,255	0	7,255	0	635,418	0	0	0	4,758	12/25/2033	1Z*
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		06/25/2010	PAID ON PRINCIPAL		710,300	710,300	711,341	708,954	0	1,346	0	1,346	0	710,300	0	0	0	6,807	01/31/2036	1Z*
36242D KV 4	GSR 2004-12 2A2 CMO 3.539		04/25/2010	PAID ON PRINCIPAL		7,611	7,611	5,908	6,289	0	1,321	0	1,321	0	7,611	0	0	0	23	12/25/2034	1Z*
36242D KV 4	GSR 2004-12 2A2 CMO 3.592		06/25/2010	PAID ON PRINCIPAL		211,043	211,043	163,818	174,407	0	36,636	0	36,636	0	211,043	0	0	0	1,370	12/25/2034	1Z*
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.292		04/25/2010	PAID ON PRINCIPAL		198,061	198,061	192,893	192,893	0	5,168	0	5,168	0	198,061	0	0	0	873	12/25/2035	1Z*
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.294		06/25/2010	PAID ON PRINCIPAL		336,352	336,352	327,575	327,575	0	8,777	0	8,777	0	336,352	0	0	0	3,694	12/25/2035	1Z*
57643L RK 4	MABS 2006-WMC1 A3 426		04/25/2010	PAID ON PRINCIPAL		282,146	282,146	119,064	160,603	0	121,543	0	121,543	0	282,146	0	0	0	0	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 522		05/25/2010	PAID ON PRINCIPAL		183,373	183,373	77,382	104,380	0	78,994	0	78,994	0	183,373	0	0	0	136	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 527		06/25/2010	PAID ON PRINCIPAL		252,042	252,042	106,360	143,467	0	108,575	0	108,575	0	252,042	0	0	0	301	02/25/2036	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM 886		04/25/2010	PAID ON PRINCIPAL		9,186	9,186	6,673	2,990	5,390	805	0	6,195	0	9,186	0	0	0	0	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM 982		05/25/2010	PAID ON PRINCIPAL		3,375	3,375	2,452	1,099	1,981	296	0	2,277	0	3,375	0	0	0	5	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM 987		06/25/2010	PAID ON PRINCIPAL		2,280	2,280	1,656	742	1,338	200	0	1,538	0	2,280	0	0	0	5	11/25/2033	1Z*
81377N AA 2	SABR 2007-BR3 A2A 332		04/26/2010	PAID ON PRINCIPAL		324,442	324,442	201,154	197,301	0	127,141	0	127,141	0	324,442	0	0	0	91	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A 412		05/25/2010	PAID ON PRINCIPAL		204,297	204,297	126,664	124,238	0	80,059	0	80,059	0	204,297	0	0	0	112	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A 417		06/25/2010	PAID ON PRINCIPAL		184,972	184,972	114,683	112,486	0	72,486	0	72,486	0	184,972	0	0	0	167	04/25/2037	1Z*
94982D AA 4	WFMBS 2005-AR14 A1 CMO 5.367		04/25/2010	VARIOUS		4,639,715	4,725,566	4,656,159	4,541,413	0	38,084	0	38,084	0	4,579,497	0	60,218	60,218	39,220	08/25/2035	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.425		04/20/2010	PAID ON PRINCIPAL		111,161	111,161	108,816	108,816	0	2,345	0	2,345	0	111,161	0	0	0	504	10/20/2035	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.425		06/20/2010	PAID ON PRINCIPAL		2,850	2,850	2,790	2,790	0	60	0	60	0	2,850	0	0	0	32	10/20/2035	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		06/11/2010	PAID ON PRINCIPAL		1,050,525	1,050,525	1,055,831	1,050,048	0	477	0	477	0	1,050,525	0	0	0	7,604	03/11/2041	1FE

QE05.13

SCHEDULE D - PART 4

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

1 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.							
204012 AD 0	CPLT 1987-A A4 4.500		04/01/2010	PAID ON PRINCIPAL		29,837	29,837	14,849	24,841	0	4,996	0	4,996	0	29,837	0	0	0	671	10/01/2018	1Z*
52108H JS 4	LBUBS 2002-C2 A3 5.386		06/15/2010	PAID ON PRINCIPAL		849,446	849,446	839,226	843,648	0	5,799	0	5,799	0	849,446	0	0	0	7,632	06/15/2026	1FE
929766 EA 7	WBCMT 2003-C4 A2 4.566		06/15/2010	PAID ON PRINCIPAL		11,891	11,891	12,075	11,941	0	(51)	0	(51)	0	11,891	0	0	0	72	04/15/2035	1FE
91530G AC 6	UPFCA 2006-A A3 (MBIAS 5.490		06/16/2010	PAID ON PRINCIPAL		3,166,494	3,166,494	3,100,161	3,130,101	0	36,393	0	36,393	0	3,166,494	0	0	0	42,317	05/15/2012	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					39,741,146	39,530,247	38,485,400	38,050,696	57,955	791,730	0	849,685	0	38,900,381	0	840,765	840,765	560,620	XXX	XXX
8399997.	Total - Bonds - Part 4					211,153,175	207,966,455	215,278,849	208,366,812	66,219	400,311	0	466,530	0	208,833,342	0	2,319,833	2,319,833	4,414,399	XXX	XXX
8399999.	Total - Bonds					211,153,175	207,966,455	215,278,849	208,366,812	66,219	400,311	0	466,530	0	208,833,342	0	2,319,833	2,319,833	4,414,399	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
09066N 20 0	BIOSYS INC		05/28/2010	WRITTEN OFF		380,000		0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999.	Total - Common Stocks					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					211,153,175	207,966,455	215,278,849	208,366,812	66,219	400,311	0	466,530	0	208,833,342	0	2,319,833	2,319,833	4,414,399	XXX	XXX

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

QE05.14

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

QE06

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

NONE

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Book/ Adjusted Carrying Value	Change in Variation Margin				18 Potential Exposure	19 Hedge Effectiveness at Inception and at Quarter-end (a)
													14 Cumulative	15 Gain (Loss) Recognized in Current Year	16 Gain (Loss) Used to Adjust Basis of Hedged Item	17 Deferred		
Short Futures																		
Hedging Other																		
FVU0.....	(70)	(70,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2010	CBT.....	.05/19/2010	117	118	121,406	(121,406)	0	0	(121,406)	(56,000)	0001.....
TYU0.....	(903)	(903,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2010	CBT.....	.05/19/2010	119	123	2,786,602	(2,786,604)	0	0	(2,786,602)	(1,173,900)	0001.....
TYU0.....	(500)	(500,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2010	CBT.....	.06/29/2010	123	123	(31,250)	31,250	0	0	31,250	(650,000)	0001.....
USU0.....	(27)	(27,000)	US 30-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2010	CBT.....	.05/19/2010	122	128	135,422	(135,422)	0	0	(135,422)	(56,700)	0001.....
1349999. Total-Short Futures-Hedging Other.....												3,012,181	(3,012,181)	0	0	(3,012,181)	(1,936,600)	XXX.....
1389999. Total-Short Futures.....												3,012,181	(3,012,181)	0	0	(3,012,181)	(1,936,600)	XXX.....
1409999. Total-Hedging Other.....												3,012,181	(3,012,181)	0	0	(3,012,181)	(1,936,600)	XXX.....
1449999. TOTAL.....												3,012,181	(3,012,181)	0	0	(3,012,181)	(1,936,600)	XXX.....

QE07

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

NONE

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

NONE

SCHEDULE DB - PART D

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

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value		7 Exposure Net of Collateral	Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0		8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral			
Exchange Traded Derivatives												
0199999. Exchange Traded	XXX	XXX	XXX	3,012,181	0	3,012,181	0	0	0	0	(1,936,600)	(1,936,600)
0899999. Totals			0	3,012,181	0	3,012,181	0	0	0	0	(1,936,600)	(1,936,600)

QE08

Statement for June 30, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

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

Open Depositories

Bank of America, N.A..... Hartford,CT.....		.....0.200	.....(49)	.....0	.....(453,543)	.....294,165	.....(45,952)	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(170,472)	.....4,383	.....(73,365)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....26,708	.....15,904	.....35,085	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(49)	.....0	.....(597,307)	.....314,452	.....(84,232)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(49)	.....0	.....(597,307)	.....314,452	.....(84,232)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....353	.....202	.....247	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(49)	.....0	.....(596,954)	.....314,654	.....(83,986)	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	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	1	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(28,481)	0	0	6,651
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	1	9,999	287,500	46	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	(2,820)	0	0	139
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(399)	0	0	20
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(8,232)	0	0	406
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	2	(29,932)	287,500	46	7,216

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	94	0	0	15
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	2,055	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(18,800)	0	0	4,390
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	(372,560)	0	0	18,385
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(10,212)	0	0	504
23. Michigan.....MI	0	0	0	0	(178,977)	0	0	8,832
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	(210,836)	0	0	10,404
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	8	0	0	8
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(328,975)	0	0	16,244
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(21,545)	0	0	1,063
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(12,621)	0	0	623
39. Pennsylvania.....PA	0	0	0	0	(32,378)	0	0	1,598
40. Rhode Island.....RI	0	0	0	0	(601)	0	0	30
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(2,588)	0	0	128
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	151,080
48. Washington.....WA	0	0	0	0	(5,692)	0	0	343
49. West Virginia.....WV	0	0	0	0	(176,600)	0	0	8,715
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(1,370,227)	0	0	222,362

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(33,638)	0	0	7,855
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(9,020)	0	0	445
23. Michigan.....MI	0	0	0	0	(324)	0	0	16
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(160,832)	0	0	7,941
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	(131)	0	0	6
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(203,946)	0	0	16,264

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0.3	0.1	0.1	0.2
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(1,529)	0	0	75
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(850)	0	0	42
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(2,376)	0.1	0.1	119

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