



QUARTERLY STATEMENT
AS OF JUNE 30, 2010
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

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

Statutory Home Office: One Tower Square, Hartford, CT 06183
Main Administrative Office: One Tower Square, Hartford, CT 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT 06183 (860) 277-0111
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 11 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, William Allen Bloom, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., and William Patrick Hannon.

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

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.....	12,770,719,215	0	12,770,719,215	13,404,390,294
2. Stocks:				
2.1 Preferred stocks.....	94,443,051	0	94,443,051	94,112,400
2.2 Common stocks.....	3,780,311,193	25,864,931	3,754,446,262	3,683,222,593
3. Mortgage loans on real estate:				
3.1 First liens.....	34,477,714	0	34,477,714	35,264,403
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	184,605,879	0	184,605,879	186,307,188
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(487,062,888)), cash equivalents (\$.....0) and short-term investments (\$.....192,045,397).....	(295,017,492)	0	(295,017,492)	128,041,593
6. Contract loans (including \$.....0 premium notes).....	1,940,922	1,940,922	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	751,765,709	63,168,967	688,596,742	618,749,825
9. Receivables for securities.....	0	0	0	5
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	17,323,246,190	90,974,819	17,232,271,371	18,150,088,302
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	161,152,257	0	161,152,257	163,890,892
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	265,410,832	39,560,496	225,850,337	215,657,500
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(5,692,921) earned but unbilled premiums).....	913,882,917	6,170,257	907,712,660	834,645,078
14.3 Accrued retrospective premiums.....	46,741,728	665,112	46,076,616	112,602,614
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	807,445,539	0	807,445,539	622,189,717
15.2 Funds held by or deposited with reinsured companies.....	4,533,936	0	4,533,936	5,012,578
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	21,580,009
17.2 Net deferred tax asset.....	805,226,269	405,704,959	399,521,310	416,941,179
18. Guaranty funds receivable or on deposit.....	5,735,646	0	5,735,646	7,450,638
19. Electronic data processing equipment and software.....	34,296,377	0	34,296,377	38,017,532
20. Furniture and equipment, including health care delivery assets (\$.....0).....	292,765,785	292,765,785	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	1,443,735,534	660,178,755	783,556,779	662,127,764
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	22,104,173,011	1,496,020,184	20,608,152,827	21,250,203,802
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	22,104,173,011	1,496,020,184	20,608,152,827	21,250,203,802

DETAILS OF WRITE-INS

1001	0	0	0	0
1002	0	0	0	0
1003	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Reinsurance receivable intercompany.....	347,168,092	0	347,168,092	307,921,726
2402. Suspense, undistributed payments.....	155,788,966	0	155,788,966	75,348,520
2403. COLI supplemental benefits trust.....	121,514,883	0	121,514,883	119,312,733
2498. Summary of remaining write-ins for Line 24 from overflow page.....	819,263,594	660,178,755	159,084,838	159,544,785
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	1,443,735,534	660,178,755	783,556,779	662,127,764

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....862,630,838).....	6,942,986,371	6,890,771,196
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,804,146	5,971,478
3. Loss adjustment expenses.....	1,534,658,015	1,617,891,069
4. Commissions payable, contingent commissions and other similar charges.....	83,859,118	123,869,842
5. Other expenses (excluding taxes, licenses and fees).....	78,819,720	119,040,883
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	87,765,228	96,034,858
7.1 Current federal and foreign income taxes (including \$....19,790,968 on realized capital gains (losses)).....	25,147,151	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,074,850,249 and including warranty reserves of \$.....0).....	1,950,254,885	1,866,204,658
10. Advance premium.....	81,437,522	66,664,066
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,411,840	8,611,333
12. Ceded reinsurance premiums payable (net of ceding commissions).....	95,183,466	118,022,184
13. Funds held by company under reinsurance treaties.....	202,448,169	145,525,632
14. Amounts withheld or retained by company for account of others.....	1,023,021,244	1,031,424,679
15. Remittances and items not allocated.....	199,553,389	144,716,577
16. Provision for reinsurance.....	173,164,741	173,164,741
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	461,733,298	372,341,427
20. Derivatives.....	0	0
21. Payable for securities.....	22,569,313	16,356,528
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	33,681,403	80,953,773
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	13,007,499,017	12,877,564,925
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	13,007,499,017	12,877,564,925
28. Aggregate write-ins for special surplus funds.....	142,718,172	160,743,128
29. Common capital stock.....	10,790,700	10,790,700
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	4,299,812,250	4,299,812,250
34. Unassigned funds (surplus).....	3,147,332,688	3,901,292,799
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	7,600,653,810	8,372,638,876
37. Totals.....	20,608,152,827	21,250,203,802

DETAILS OF WRITE-INS

2401. Escheat liability.....	66,940,625	60,791,089
2402. Other liabilities tri-party/tax credit bonds.....	3,517,669	0
2403. Retroactive reinsurance reserve assumed.....	537,423	541,586
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(37,314,315)	19,621,097
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	33,681,403	80,953,773
2801. Special surplus for deferred taxes.....	110,962,003	126,144,495
2802. Special surplus from retroactive reinsurance.....	31,756,169	34,598,633
2803.	0	0
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	142,718,172	160,743,128
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

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 \$.....762,191,959).....	744,845,128	798,284,394	1,565,582,252
1.2 Assumed..... (written \$.....9,239,398,967).....	8,938,287,006	9,094,065,326	18,210,024,454
1.3 Ceded..... (written \$.....7,824,849,645).....	7,599,086,456	7,780,439,955	15,545,619,091
1.4 Net..... (written \$.....2,176,741,281).....	2,084,045,678	2,111,909,765	4,229,987,615
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,242,709,234):			
2.1 Direct.....	361,294,813	442,758,845	655,667,975
2.2 Assumed.....	4,669,500,223	4,342,998,317	8,190,383,223
2.3 Ceded.....	3,888,972,853	3,773,787,474	6,899,419,128
2.4 Net.....	1,141,822,182	1,011,969,688	1,946,632,070
3. Loss adjustment expenses incurred.....	193,360,288	253,836,317	517,204,286
4. Other underwriting expenses incurred.....	674,242,104	584,859,133	1,349,634,269
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,009,424,575	1,850,665,138	3,813,470,625
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	74,621,103	261,244,627	416,516,989
INVESTMENT INCOME			
9. Net investment income earned.....	340,590,143	331,993,219	1,024,388,851
10. Net realized capital gains (losses) less capital gains tax of \$.....1,738,104.....	(59,014,926)	(75,971,080)	(40,750,923)
11. Net investment gain (loss) (Lines 9 + 10).....	281,575,217	256,022,139	983,637,928
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....20,442,848 amount charged off \$.....27,562,710).....	(7,119,863)	(6,907,544)	(14,194,235)
13. Finance and service charges not included in premiums.....	10,793,726	10,956,396	21,941,338
14. Aggregate write-ins for miscellaneous income.....	12,790,478	8,114,670	30,822,657
15. Total other income (Lines 12 through 14).....	16,464,341	12,163,522	38,569,760
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	372,660,661	529,430,287	1,438,724,677
17. Dividends to policyholders.....	2,842,435	2,394,504	4,071,303
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	369,818,227	527,035,783	1,434,653,374
19. Federal and foreign income taxes incurred.....	73,874,706	152,400,810	234,195,662
20. Net income (Line 18 minus Line 19) (to Line 22).....	295,943,521	374,634,973	1,200,457,712
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	8,372,638,876	7,962,244,098	7,962,244,098
22. Net income (from Line 20).....	295,943,521	374,634,973	1,200,457,712
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....31,629,949.....	247,977,685	143,626,219	184,414,239
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,292,110)	234,588	730,455
26. Change in net deferred income tax.....	19,373,469	2,348,218	(47,525,957)
27. Change in nonadmitted assets.....	(53,805,138)	3,478,920	98,420,425
28. Change in provision for reinsurance.....	0	0	58,876,476
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	38,876,933
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(1,265,000,000)	(815,000,000)	(1,250,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(15,182,492)	0	126,144,495
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(771,985,066)	(290,677,082)	410,394,778
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,600,653,810	7,671,567,015	8,372,638,876
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. Profit and loss, miscellaneous.....	11,167,973	2,940,830	17,662,959
1402. Change in COLI cash values.....	2,202,150	5,816,035	16,625,141
1403. Other assets tri-party/tax credit bond income.....	21,879	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(601,525)	(642,195)	(3,465,444)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	12,790,478	8,114,670	30,822,657
3701. Change in special surplus from deferred taxes.....	(15,182,492)	0	126,144,495
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(15,182,492)	0	126,144,495

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.....	2,146,781,153	2,148,619,228	4,250,086,255
2. Net investment income.....	358,566,588	358,109,236	1,089,567,167
3. Miscellaneous income.....	16,464,341	12,163,522	38,569,760
4. Total (Lines 1 through 3).....	2,521,812,082	2,518,891,986	5,378,223,182
5. Benefit and loss related payments.....	1,278,551,520	1,039,147,406	1,921,285,509
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,031,152,094	937,681,028	1,894,932,848
8. Dividends paid to policyholders.....	2,041,928	1,197,871	3,788,587
9. Federal and foreign income taxes paid (recovered) net of \$.... (14,602,381) tax on capital gains (losses).....	28,885,650	164,060,027	234,741,548
10. Total (Lines 5 through 9).....	2,340,631,191	2,142,086,331	4,054,748,493
11. Net cash from operations (Line 4 minus Line 10).....	181,180,891	376,805,655	1,323,474,689
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,325,177,425	906,399,690	1,750,194,975
12.2 Stocks.....	119,119,784	54,954,990	75,003,555
12.3 Mortgage loans.....	396,249	741,577	1,505,377
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	46,594,505	25,541,400	76,919,726
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	11,467	(115,554)	(115,554)
12.7 Miscellaneous proceeds.....	6,212,785	123,554,466	109,697,883
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,497,512,214	1,111,076,569	2,013,205,963
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	689,430,972	500,861,544	1,947,613,152
13.2 Stocks.....	7,214,107	2,243,778	63,366,610
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	1,276,142	10,533,892	12,116,200
13.5 Other invested assets.....	140,692,858	37,927,146	94,895,532
13.6 Miscellaneous applications.....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	838,614,079	551,566,360	2,117,991,494
14. Net increase (decrease) in contract loans and premium notes.....	(77,282)	(1,264,495)	(615,177)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	658,975,418	560,774,703	(104,170,354)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	1,265,000,000	815,000,000	1,250,000,000
16.6 Other cash provided (applied).....	1,784,606	107,532,348	44,159,080
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,263,215,394)	(707,467,652)	(1,205,840,920)
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).....	(423,059,085)	230,112,706	13,463,415
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	128,041,593	114,578,178	114,578,178
19.2 End of period (Line 18 plus Line 19.1).....	(295,017,492)	344,690,884	128,041,593
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock converted to bonds.....	0	23,895,961	23,895,961
20.0002 Exchange of stock.....	508,998	2,600,000	7,555,042
20.0003 Stock distributions from limited partnerships.....	841,046	943,778	2,734,970

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

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No 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 changed from the retrospective to prospective method for valuing the following securities:

CUSIP
466247YK3
007036QM1

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	\$419,762,670	\$30,995,251	\$379,599,805	\$313,714,618

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

NOTES TO FINANCIAL STATEMENTS

16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,603,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 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>	Gross Unrealized Losses
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	
Loan-backed securities	\$ 3,658,091	24,625	\$ 1,171,738	\$ 24,625	\$ 4,829,829	\$ 46,101
Structured securities	42,502,963	220,659	478,550,563	43,800,365	521,053,526	44,021,024

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 \$73,676,974 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.

NOTES TO FINANCIAL STATEMENTS**Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

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

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

On March 17, 2010, the Company purchased long-term bonds valued at \$168.7 million from its affiliate, Travelers Casualty and Surety Company.

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	\$450,000	-	\$450,000
March 22	457	499,543	500,000
June 21	-	315,000	315,000

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not Applicable.

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

No significant change.

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

No significant change.

Note 20 - Other Items

No significant change.

Note 21 - Events Subsequent

No significant change.

Note 22 - Reinsurance

No significant change.

Note 23 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Changes 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 \$166,325,000, 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.

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.

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES
GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,690,540,886	\$3,755,142,042
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$169,331,683	\$235,522,080
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,859,872,569	\$3,990,664,122
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] 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 18.8 %

5.2 A&H cost containment percent (2.1)%

5.3 A&H expense percent excluding cost containment expenses 12.2 %

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)
U.S. Insurers				
10829.....	06-1481194.....	HARBOR POINT REINSURANCE US INC.....	CT.....	YES.....
10574.....	00-0000000.....	COLONNADE VERMONT INSURANCE COMPANY.....	VT.....	NO.....
All Other Insurers				
00000.....	AA-1120103.....	LLOYDS SYNDICATE 1967.....	UNITED KINGDOM.....	YES.....
00000.....	AA-1120048.....	LLOYDS SYNDICATE 5820.....	UNITED KINGDOM.....	YES.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	8,625,677	11,486,016	3,777,988	6,367,258	57,037,631	62,862,633
2. Alaska.....AK	L	787,086	665,491	554,876	175,065	3,979,216	5,832,789
3. Arizona.....AZ	L	18,276,678	13,159,401	3,928,714	4,107,838	52,806,028	54,559,511
4. Arkansas.....AR	L	8,902,781	11,102,923	5,352,604	5,080,506	81,805,665	87,519,238
5. California.....CA	Q	1,517,127	1,804,101	6,666,271	7,429,788	83,165,560	104,438,763
6. Colorado.....CO	L	18,510,576	22,858,609	14,434,594	11,295,748	90,894,227	89,553,011
7. Connecticut.....CT	L	14,679,954	15,999,228	10,533,574	18,333,672	148,832,825	165,987,965
8. Delaware.....DE	L	3,901,106	4,198,968	1,856,679	2,070,996	36,819,050	40,553,973
9. District of Columbia.....DC	L	9,737,242	9,829,383	2,217,963	5,297,466	50,087,212	54,686,650
10. Florida.....FL	L	26,049,087	25,969,740	13,477,353	15,025,213	308,634,215	332,721,845
11. Georgia.....GA	L	26,699,073	23,312,233	10,806,227	14,541,814	70,050,681	76,622,048
12. Hawaii.....HI	L	3,014,901	3,867,799	3,233,044	494,041	23,747,163	25,195,388
13. Idaho.....ID	L	3,642,209	4,405,523	820,116	1,493,781	12,947,277	12,914,242
14. Illinois.....IL	L	32,905,924	29,500,808	26,786,540	34,852,844	250,879,518	278,203,606
15. Indiana.....IN	L	18,549,500	16,377,860	5,779,418	8,148,493	47,577,941	48,170,418
16. Iowa.....IA	L	5,245,946	6,365,732	6,055,075	7,043,947	53,086,685	53,923,324
17. Kansas.....KS	L	11,848,452	20,918,400	11,119,802	8,464,075	91,447,909	76,066,344
18. Kentucky.....KY	L	7,743,340	9,961,786	5,338,338	5,011,653	88,808,962	96,750,091
19. Louisiana.....LA	L	11,508,952	7,576,422	5,994,237	7,809,251	60,768,082	73,972,482
20. Maine.....ME	L	1,906,361	2,139,329	615,633	2,090,148	22,960,509	27,392,176
21. Maryland.....MD	L	23,140,218	23,543,168	15,019,577	10,964,740	77,583,099	77,586,606
22. Massachusetts.....MA	L	55,048,876	57,689,208	23,547,528	33,249,498	228,122,664	272,214,791
23. Michigan.....MI	L	17,844,327	14,985,830	7,916,298	19,701,352	110,152,456	129,634,628
24. Minnesota.....MN	L	10,260,558	10,876,702	4,238,703	3,350,462	86,616,107	89,072,719
25. Mississippi.....MS	L	12,963,381	12,922,384	3,849,601	5,394,002	65,666,730	63,240,687
26. Missouri.....MO	L	17,553,734	16,321,493	6,821,091	9,388,913	83,924,087	87,750,381
27. Montana.....MT	L	3,972,658	4,516,901	2,642,094	7,139,168	18,089,093	20,406,191
28. Nebraska.....NE	L	14,643,038	15,040,362	11,087,071	7,609,535	56,400,423	60,024,904
29. Nevada.....NV	L	10,799,546	12,823,036	3,435,431	2,506,601	32,398,335	38,802,617
30. New Hampshire.....NH	L	5,547,298	7,212,984	2,515,603	2,566,964	38,887,637	39,809,003
31. New Jersey.....NJ	L	37,737,214	44,964,806	27,651,946	26,957,123	386,035,608	416,069,166
32. New Mexico.....NM	L	3,667,139	3,935,032	4,603,903	1,943,206	15,223,801	19,472,622
33. New York.....NY	L	66,348,960	62,297,287	51,582,473	60,291,081	648,013,132	682,476,055
34. North Carolina.....NC	L	32,372,001	34,054,089	14,272,072	18,429,194	133,965,629	147,475,233
35. North Dakota.....ND	L	1,517,224	1,404,703	2,484,692	103,690	3,399,375	1,659,647
36. Ohio.....OH	L	17,819,372	16,638,678	10,979,696	17,981,394	84,707,859	89,475,314
37. Oklahoma.....OK	L	12,171,012	12,738,620	17,644,912	11,853,924	48,456,762	43,979,484
38. Oregon.....OR	L	9,417,303	7,691,066	5,006,386	3,082,176	25,611,599	25,120,389
39. Pennsylvania.....PA	L	45,187,304	47,828,298	23,618,616	25,147,660	293,212,440	303,030,326
40. Rhode Island.....RI	L	3,086,006	3,510,136	2,835,380	1,428,287	22,662,200	26,401,624
41. South Carolina.....SC	L	7,358,197	11,110,567	2,881,809	3,076,712	43,745,661	48,377,090
42. South Dakota.....SD	L	2,195,889	1,706,077	315,476	779,368	14,069,477	14,441,136
43. Tennessee.....TN	L	22,298,049	25,053,303	20,015,714	7,063,091	160,024,281	150,499,884
44. Texas.....TX	L	31,512,656	36,068,413	16,580,859	38,995,851	347,308,761	376,451,840
45. Utah.....UT	L	5,046,597	6,569,663	975,364	1,450,861	13,174,567	14,930,236
46. Vermont.....VT	L	2,556,495	2,520,068	1,513,773	1,893,029	25,857,122	27,984,829
47. Virginia.....VA	L	23,256,863	25,673,653	24,687,892	15,432,195	133,464,031	140,622,422
48. Washington.....WA	L	13,327,708	12,975,036	6,337,872	5,491,782	36,213,653	38,130,069
49. West Virginia.....WV	L	5,207,867	4,156,738	5,560,798	1,075,532	48,440,544	51,078,821
50. Wisconsin.....WI	L	10,107,015	11,157,586	2,262,968	655,304	45,663,120	51,196,031
51. Wyoming.....WY	L	2,076,479	2,242,056	827,050	1,514,675	3,519,719	3,743,488
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	86,831	24,988	2,524	(8,550)	0	0
54. Puerto Rico.....PR	L	207,986	379,148	262,981	58,765	3,563	6,781
55. US Virgin Islands.....VI	L	6,192	6,701	400	0	38,601	48,248
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	1,797,997	1,146,209	(403,426)	610,341	3,052,659	4,693,216
59. Totals.....	(a).....53	762,191,959	793,284,739	462,924,178	512,311,524	4,970,041,148	5,323,832,974

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	1,797,997	1,146,209	(403,426)	610,341	3,052,659	4,693,216
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	1,797,997	1,146,209	(403,426)	610,341	3,052,659	4,693,216

(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

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.....	76,792,158	52,190,569	68.0	23.0
2. Allied lines.....	62,896,922	56,316,119	89.5	75.6
3. Farmowners multiple peril.....	13,785,356	8,944,477	64.9	69.2
4. Homeowners multiple peril.....	27,311,492	18,887,038	69.2	54.5
5. Commercial multiple peril.....	127,137,652	66,710,832	52.5	154.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	4,658	(2,775,529)	(59,583.0)	10,477.6
9. Inland marine.....	14,997,400	6,116,323	40.8	54.6
10. Financial guaranty.....	24,487	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(31,060,999)	0.0	243.9
11.2. Medical professional liability - claims-made.....	0	(432,902)	0.0	(435,461.5)
12. Earthquake.....	16,084,320	6,233,933	38.8	45.9
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.....	229,792	(552,894)	(240.6)	45.0
16. Workers' compensation.....	169,016,289	117,431,311	69.5	64.8
17.1. Other liability-occurrence.....	119,111,552	56,182,912	47.2	(0.8)
17.2. Other liability-claims made.....	1,260,889	13,852,282	1,098.6	130,022.8
17.3. Excess workers' compensation.....	29,203	19,925	68.2	0.0
18.1. Products liability-occurrence.....	4,362,386	1,196,061	27.4	107.9
18.2. Products liability-claims made.....	137,697	19,004	13.8	157.3
19.1, 19.2. Private passenger auto liability.....	18,934,137	6,549,483	34.6	(16.2)
19.3, 19.4. Commercial auto liability.....	59,036,297	3,414,925	5.8	41.4
21. Auto physical damage.....	25,803,752	4,017,208	15.6	46.1
22. Aircraft (all perils).....	0	(669,201)	0.0	0.0
23. Fidelity.....	20,882	(8,430,408)	(40,370.8)	(474,620.5)
24. Surety.....	755,552	(7,361,709)	(974.3)	93.9
26. Burglary and theft.....	3,480	(6,808,412)	(195,633.3)	(25,603.7)
27. Boiler and machinery.....	7,108,491	1,371,535	19.3	(9.9)
28. Credit.....	283	(3,142)	(1,111.6)	(293.7)
29. International.....	0	(64,178)	0.0	0.0
30. Warranty.....	0	252	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	744,845,128	361,294,813	48.5	55.5

DETAILS OF WRITE-INS

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

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	33,726,343	63,343,588	75,475,057
2. Allied lines.....	41,520,166	73,214,399	55,755,154
3. Farmowners multiple peril.....	8,092,980	15,334,477	14,361,271
4. Homeowners multiple peril.....	13,606,207	23,937,821	26,975,397
5. Commercial multiple peril.....	61,776,818	130,992,630	133,247,248
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	2,204	4,304	5,862
9. Inland marine.....	2,569,891	5,615,475	17,993,759
10. Financial guaranty.....	2,871	2,871	23,718
11.1. Medical professional liability - occurrence.....	0	0	22,916
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	11,059,571	19,807,905	13,461,984
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.....	76,287,778	178,290,744	195,599,639
17.1. Other liability-occurrence.....	64,574,638	128,609,795	140,883,079
17.2. Other liability-claims made.....	995,188	2,264,732	23,863
17.3. Excess workers' compensation.....	61,921	61,921	55,756
18.1. Products liability-occurrence.....	2,187,777	4,973,580	6,288,606
18.2. Products liability-claims made.....	18,715	92,748	(26)
19.1 19.2. Private passenger auto liability.....	9,304,155	17,853,283	21,195,539
19.3 19.4. Commercial auto liability.....	35,385,860	63,765,352	57,119,058
21. Auto physical damage.....	14,174,809	26,816,389	27,701,680
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	41,338	44,904	12,104
24. Surety.....	266,951	477,426	1,139,770
26. Burglary and theft.....	9,427	9,813	2,954
27. Boiler and machinery.....	3,517,011	6,677,579	5,939,855
28. Credit.....	86	223	495
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.....	379,182,706	762,191,959	793,284,739

DETAILS OF WRITE-INS

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2007 + Prior.....	2,351,939	3,409,962	5,761,901	325,528	56,817	382,346	2,140,834	31,346	3,102,945	5,275,125	114,423	(218,854)	(104,430)
2. 2008.....	454,682	684,820	1,139,502	146,850	8,493	155,343	383,672	16,464	562,081	962,217	75,840	(97,782)	(21,943)
3. Subtotals 2008 + Prior.....	2,806,621	4,094,782	6,901,404	472,378	65,310	537,688	2,524,506	47,810	3,665,026	6,237,343	190,263	(316,636)	(126,373)
4. 2009.....	514,969	1,092,289	1,607,258	289,880	64,233	354,114	426,451	39,683	747,058	1,213,192	201,363	(241,315)	(39,952)
5. Subtotals 2009 + Prior.....	3,321,590	5,187,071	8,508,661	762,259	129,544	891,802	2,950,958	87,493	4,412,084	7,450,534	391,626	(557,951)	(166,325)
6. 2010.....	XXX	XXX	XXX	XXX	474,397	474,397	XXX	287,856	739,254	1,027,110	XXX	XXX	XXX
7. Totals.....	3,321,590	5,187,071	8,508,661	762,259	603,941	1,366,199	2,950,958	375,349	5,151,338	8,477,644	391,626	(557,951)	(166,325)
8. Prior Year-End's Surplus As Regards Policyholders	8,372,639										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....11.8 %	2. ....(10.8)%	3. ....(2.0)%
													Col. 13, Line 7 Line 8
													4. ....(2.0)%

Q13

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

Explanation:

- 1.
- 2.
- 3.

Bar Code:



Statement for June 30, 2010 of **THE TRAVELERS INDEMNITY 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. Equities and deposits in pools and associations.....	62,290,791	0	62,290,791	70,216,238
2405. Other assets.....	44,009,354	0	44,009,354	45,805,244
2406. Service contract receivable.....	31,124,528	0	31,124,528	25,277,114
2407. State surcharges receivable.....	11,171,591	0	11,171,591	10,487,498
2408. Amounts receivable under high deductible policies.....	8,271,176	2,889,011	5,382,165	7,264,946
2409. Other assets tri-party/tax credit bonds.....	4,418,966	0	4,418,966	0
2410. Ceded deposit asset.....	442,318	0	442,318	472,974
2411. Due from unaffiliated companies.....	321,327	0	321,327	383,222
2412. Performance guarantees receivable.....	12,458	0	12,458	(28,721)
2413. Other assets nonadmitted.....	657,280,876	657,280,876	0	0
2414. Miscellaneous ledger balances.....	8,868	8,868	0	0
2415. Assumed reinsurance receivable and payable.....	(88,659)	0	(88,659)	(333,728)
2497. Summary of remaining write-ins for Line 24.....	819,263,594	660,178,755	159,084,838	159,544,785

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Other liabilities.....	371,646	367,664
2405. Other statutory provisions.....	285,711	285,711
2406. Federal excise tax-reinsurance contracts.....	146,852	2,416
2407. Undistributed salaries.....	24,294	(128,847)
2408. Retrospective premium reserve.....	0	61,556,574
2409. Deposit asset payable.....	(2,843,313)	(2,843,313)
2410. Retroactive reinsurance reserve ceded.....	(35,299,505)	(39,619,109)
2497. Summary of remaining write-ins for Line 24.....	(37,314,315)	19,621,097

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(249,492)	(432,565)	(836,029)
1405. Retroactive reinsurance gain/loss.....	(352,033)	(209,630)	(2,629,415)
1497. Summary of remaining write-ins for Line 14.....	(601,525)	(642,195)	(3,465,444)

THE TRAVELERS INDEMNITY COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	186,307,187	180,021,775
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	1,276,142	12,116,200
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	2,977,452	5,830,787
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	184,605,877	186,307,187
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	184,605,877	186,307,187

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	35,264,403	36,769,781
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	786,690	1,505,377
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	34,477,714	35,264,403
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	34,477,714	35,264,403
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	34,477,714	35,264,403

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	642,737,795	673,177,447
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	103,423,278	52,861,278
2.2 Additional investment made after acquisition.....	37,269,580	42,034,254
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	53,504	0
5. Unrealized valuation increase (decrease).....	91,410,055	(44,333,869)
6. Total gain (loss) on disposals.....	(1,701,321)	(3,936,604)
7. Deduct amounts received on disposals.....	46,594,505	76,919,726
8. Deduct amortization of premium and depreciation.....	313,500	20,394
9. Total foreign exchange change in book/adjusted carrying value.....	(842,202)	(124,592)
10. Deduct current year's other than temporary impairment recognized.....	73,676,974	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	751,765,709	642,737,795
12. Deduct total nonadmitted amounts.....	63,168,967	23,987,969
13. Statement value at end of current period (Line 11 minus Line 12).....	688,596,742	618,749,825

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	17,216,355,065	16,829,276,614
2. Cost of bonds and stocks acquired.....	696,645,079	2,010,979,762
3. Accrual of discount.....	8,023,405	16,687,250
4. Unrealized valuation increase (decrease).....	175,630,879	235,038,882
5. Total gain (loss) on disposals.....	32,045,579	61,220,248
6. Deduct consideration for bonds and stocks disposed of.....	1,444,297,208	1,825,198,530
7. Deduct amortization of premium.....	37,452,214	61,163,867
8. Total foreign exchange change in book/adjusted carrying value.....	(14,489)	388,714
9. Deduct current year's other than temporary impairment recognized.....	1,462,636	50,874,009
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,645,473,458	17,216,355,065
11. Deduct total nonadmitted amounts.....	25,864,931	34,629,778
12. Statement value at end of current period (Line 10 minus Line 11).....	16,619,608,528	17,181,725,286

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	11,567,578,892	14,423,774,163	14,654,647,216	24,004,901	11,567,578,892	11,360,710,739	0	12,319,032,273
2. Class 2 (a).....	1,029,512,411	52,724,876	17,316,176	(22,708,401)	1,029,512,411	1,042,212,709	0	1,037,005,902
3. Class 3 (a).....	321,280,237	18,727,532	20,985,717	6,511,008	321,280,237	325,533,061	0	332,855,447
4. Class 4 (a).....	197,596,689	9,630,398	9,035,487	(4,902,212)	197,596,689	193,289,388	0	202,484,110
5. Class 5 (a).....	34,483,357	0	1,189,488	(3,312,742)	34,483,357	29,981,127	0	36,029,647
6. Class 6 (a).....	27,425,307	0	338,992	(16,048,727)	27,425,307	11,037,588	0	31,028,206
7. Total Bonds.....	13,177,876,893	14,504,856,968	14,703,513,078	(16,456,173)	13,177,876,893	12,962,764,611	0	13,958,435,584
PREFERRED STOCK								
8. Class 1.....	23,765,405	0	0	3,263,442	23,765,405	27,028,846	0	27,046,100
9. Class 2.....	45,655,455	0	0	(1,003,581)	45,655,455	44,651,874	0	42,596,364
10. Class 3.....	22,528,666	0	0	(704,335)	22,528,666	21,824,331	0	23,584,536
11. Class 4.....	460,000	0	0	0	460,000	460,000	0	402,400
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	483,000	0	0	(5,000)	483,000	478,000	0	483,000
14. Total Preferred Stock.....	92,892,525	0	0	1,550,526	92,892,525	94,443,051	0	94,112,400
15. Total Bonds and Preferred Stock.....	13,270,769,418	14,504,856,968	14,703,513,078	(14,905,647)	13,270,769,418	13,057,207,662	0	14,052,547,984

QS102

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	192,045,397	XXX	192,072,821	2,317	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	554,045,289	531,053,824
2. Cost of short-term investments acquired.....	32,152,107,959	59,687,682,415
3. Accrual of discount.....	20,723	153,526
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	11,467	(115,554)
6. Deduct consideration received on disposals.....	32,514,040,514	59,664,654,603
7. Deduct amortization of premium.....	110	144,421
8. Total foreign exchange change in book/adjusted carrying value.....	(99,417)	70,101
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	192,045,397	554,045,289
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	192,045,397	554,045,289

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

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

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

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

**Sch. DB-Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

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

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE# 11112 & RE#11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....588,560
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....211,743
300 Windsor Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....325,182
0199999. Totals.....					.....0	.....0	.....0	.....1,125,485
0399999. Totals.....					.....0	.....0	.....0	.....1,125,485

QE01

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

30234479.....	New York.....	NY.....		04/29/2004....		396,248	0	0	0	0	0	0	396,248	396,248	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						396,248	0	0	0	0	0	0	396,248	396,248	0	0	0
0599999. Total Mortgages.....						396,248	0	0	0	0	0	0	396,248	396,248	0	0	0

QE02

SCHEDULE BA - PART 2

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

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

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

	GarMark Partners, L.P.....	Stamford.....	CT.....	Garmark Advisors.....		11/19/1997....	.....2	.....0	.....3,552	.....0	.....0	.....1.5
	GSC European Mezzanine Fund, L.P.....	Floham Park.....	NJ.....	GSC Partners.....		11/21/2000....	.....2	.....0	.....47,508	.....0	.....16,414,349	.....22.1
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								051,060016,414,349XXX.....

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

QE03	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001....	.....3	.....0	.....21,547	.....0	.....948,420	.....1.0
	American Securities Partners IV, L.P.....	New York.....	NY.....	TPC Investments, Inc.....		12/31/2009....	.....3	.....0	.....107,911	.....0	.....1,875,977	.....1.0
	Behrman Capital III, L.P.....	New York.....	NY.....	Behrman Capital.....		07/12/2000....	.....3	.....0	.....46,752	.....0	.....110,554	.....1.2
	Blackstone Communication Partners I, L.P.....	New York.....	NY.....	Blackstone Group.....		08/29/2000....	.....3	.....0	.....245	.....0	.....197,540	.....0.1
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		01/16/2002....	.....3	.....0	.....20,144	.....0	.....1,187,023	.....1.7
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA.....	Columbia Capital.....		07/05/2000....	.....1	.....0	.....49,739	.....0	.....121,433	.....1.4
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	.....3	.....0	.....109,626	.....0	.....5,262,214	.....3.8
	Draper Fisher Jurvetson Gotham Ventures L.P.....	New York.....	NY.....	Draper Fisher Jurvetson Gotham Venture Partners.....		04/19/2000....	.....1	.....0	.....12,000	.....0	.....0	.....3.4
	Gilbert Global Equity Partners, L.P.....	Tacoma.....	WA.....	Gilbert Global Equity Partners.....		05/28/1998....	.....1	.....0	.....4,291	.....0	.....283,432	.....0.5
	GP Capital Partners II, L.P.....	Sao Paulo.....	BR.....	GP Investimentos.....		05/08/1997....	.....3	.....0	.....(20,521)	.....0	.....18,692	.....1.7
	JW Childs Equity Partners II, L.P.....	Boston.....	MA.....	J.W. Childs Associates.....		06/26/1998....	.....3	.....0	.....3,264	.....0	.....708,487	.....0.5
	KKR 1996 Fund L.P.....	New York.....	NY.....	Kohlberg Kravis Roberts & Co.....		02/23/1997....	.....3	.....0	.....2,036	.....0	.....0	.....0.2
	Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		04/02/2001....	.....3	.....0	.....2,328	.....0	.....351,467	.....0.2
	Meritage Private Equity Fund II, L.P.....	Denver.....	CO.....	Meritage Private Equity.....		08/07/2001....	.....1	.....0	.....67,000	.....0	.....100,493	.....2.5
	New Enterprise Associates 10, Limited Partnership.....	Baltimore.....	MD.....	New Enterprise Associates.....		02/06/2001....	.....1	.....0	.....33,333	.....0	.....83,334	.....0.1
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	.....3	.....0	.....3,147	.....0	.....218,859	.....0.7
	The 2000 Riverside Capital Appreciation Fund, L.P.....	New York.....	NY.....	The Riverside Company.....		02/28/2001....	.....3	.....0	.....4,677	.....0	.....412,221	.....0.8
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA.....	Thomas H. Lee Partners.....		08/15/2000....	.....3	.....0	.....198,818	.....0	.....478,860	.....0.3
	Trivest Fund III, L.P.....	Miami.....	FL.....	Trivest.....		06/28/2000....	.....3	.....0	.....36,896	.....0	.....2,655,561	.....3.8
	Vestor Capital Partners IV, L.P.....	New York.....	NY.....	Vestor Capital Partners.....		12/15/1999....	.....3	.....0	.....12,104	.....0	.....124,378	.....0.2
Willis Stein & Partners III, L.P.....	Chicago.....	IL.....	Willis Stein & Partners.....		11/21/2000....	.....3	.....0	.....3,274	.....0	.....106,791	.....0.8	
Weiss Multi-Strategy Partners LLC.....	George Town, Cl.....	Cl.....	Weiss Multi-Strategy Partners LLC.....		06/01/2010....	.....13	.....0	.....10,000,000	.....0	.....0	.....2.4	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0718,610015,245,736XXX.....

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

	Colony Investors VIII, L.P.....	Santa Monica.....	CA.....	Tindy RE Investments Inc.....		01/01/2010....	.....0	.....0	.....2,074,795	.....0	.....3,446,105	.....0.9
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT.....	Douglas Emmett Fund.....		10/07/2008....	.....0	.....0	.....506,848	.....0	.....3,498,780	.....8.0
	Thayer-Wardman Park Investors LLC.....	Washington.....	DC.....	Tindy RE Investments Inc.....		01/01/2010....	.....0	.....0	.....177,528	.....0	.....64,472	.....40.1
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								02,759,17107,009,357XXX.....

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

	American Securities Opportunities Fund, L.P.....	New York.....	NY.....	TPC Investments, Inc.....		12/31/2009....	.....0	.....0	.....1,718,852	.....0	.....347,624	.....3.2
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY.....	Avenue Advisors.....		06/21/2006....	.....0	.....0	.....1,425,000	.....0	.....1,287,153	.....0.6
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY.....	Black Rock Multi-Manager.....		02/01/2009....	.....13	.....0	.....3,763,685	.....0	.....0	.....8.6
	Citigroup Mezzanine Partners I-A LP.....	New York.....	NY.....	TPC Investments, Inc.....		12/31/2009....	.....2	.....0	.....366,479	.....0	.....4,332,455	.....19.9
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	.....3	.....0	.....409,563	.....0	.....21,287,053	.....0.5
	M.D. Sass Corporate Resurgence Partners III, L.P.....	White Plains.....	NY.....	MD Sass Partners.....		02/08/2001....	.....0	.....0	.....83,986	.....0	.....4,145,276	.....2.9
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX.....	Newport Global Advisors.....		04/12/2006....	.....0	.....0	.....113,903	.....0	.....1,255,360	.....4.2
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010....	.....0	.....160,017	.....0	.....0	.....24,839,983	.....4.6
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								160,0177,881,469057,494,903XXX.....

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									
3999999. Subtotal - Unaffiliated.....								10,160,017	11,410,310	0	96,164,345	...XXX.....
4199999. Totals.....								10,160,017	11,410,310	0	96,164,345	...XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated

	Columbus Ln Fd Ltd Income Nts.....	Dallas.....	TX.....	Sale.....	03/16/2000	06/30/2010	123,536	0	0	0	0	0	0	123,536	123,536	0	0	0	0
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....							123,536	0	0	0	0	0	0	123,536	123,536	0	0	0	0

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

	GarMark Partners, L.P.....	Stamford.....	CT.....	Distribution.....	11/19/1997	04/26/2010	3,552	0	0	0	0	0	0	3,552	3,552	0	0	0	0
	Sandelman Partners Multi-Strategy Fund, L.P.....	New York.....	NY.....	Distribution.....	08/01/2005	06/09/2010	1,008,431	0	0	0	0	0	0	1,008,431	1,008,431	0	0	0	0
	Sandelman Partners Opportunity Fund, LLC.....	New York.....	NY.....	Distribution.....	08/01/2008	06/09/2010	1,568,748	0	0	0	0	0	0	1,568,748	1,568,748	0	0	0	0
	Watershed Capital Partners, L.P.....	San Francisco.....	CA.....	Distribution.....	08/02/2005	05/11/2010	445,500	0	0	0	0	0	0	445,500	445,500	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							3,026,230	0	0	0	0	0	0	3,026,230	3,026,230	0	0	0	0

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

	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA.....	Distribution.....	07/11/2001	05/03/2010	26,901	0	0	0	0	0	0	26,901	26,901	0	0	0	0
	American Securities Partners IV, L.P.....	New York.....	NY.....	Distribution.....	12/31/2009	06/15/2010	43,126	0	0	0	0	0	0	43,126	43,126	0	0	0	0
	Baring Asia Private Equity Fund, L.P.....	Guernsey, Channel Islands	GB.....	Distribution.....	11/02/1999	06/24/2010	237,355	0	0	0	0	0	0	237,355	237,355	0	0	0	0
	Blackstone Capital Partners II Merchant Banking Fund L.P.....	New York.....	NY.....	Distribution.....	11/22/1993	05/14/2010	20,625	0	0	0	0	0	0	20,625	20,625	0	0	0	0
	Blackstone Capital Partners III Merchant Banking Fund L.P.....	New York.....	NY.....	Distribution.....	11/03/1997	04/26/2010	8,580	0	0	0	0	0	0	8,580	8,580	0	0	0	0
	Blackstone Communication Partners I, L.P.....	New York.....	NY.....	Distribution.....	08/29/2000	04/26/2010	245	0	0	0	0	0	0	245	245	0	0	0	0
	Capricorn Investors II, L.P.....	Greenwich.....	CT.....	Distribution.....	06/26/1997	06/08/2010	15,521	0	0	0	0	0	0	15,521	15,521	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA.....	Distribution.....	07/05/2000	04/20/2010	473,877	0	0	0	0	0	0	473,877	473,877	0	0	0	0
	Dominion Fund IV, a Delaware Limited Partnership.....	Walnut Creek.....	CA.....	Distribution.....	08/05/1996	04/08/2010	16,449	0	0	0	0	0	0	16,449	16,449	0	0	0	0
	GP Capital Partners II, LP.....	Sao Paulo.....	BR.....	Distribution.....	05/08/1997	04/05/2010	(20,521)	0	0	0	0	0	0	(20,521)	(20,521)	0	0	0	0
	Highbridge Capital Corporation.....	Grand Cayman.....	CI.....	Distribution.....	12/11/1995	04/05/2010	149,800	0	0	0	0	0	0	149,800	149,800	0	0	0	0
	KKR 1996 Fund (Overseas), Limited Partnership.....	New York.....	NY.....	Distribution.....	06/16/1998	06/30/2010	139,177	0	0	0	0	0	0	139,177	139,177	0	0	0	0
	KKR 1996 Fund L.P.....	New York.....	NY.....	Distribution.....	02/23/1997	04/30/2010	41,182	0	0	0	0	0	0	41,182	41,182	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL.....	Distribution.....	04/02/2001	06/30/2010	40,423	0	0	0	0	0	0	40,423	40,423	0	0	0	0
	Mission Ventures II, L.P.....	San Diego.....	CA.....	Distribution.....	04/24/2000	06/30/2010	39,724	0	0	0	0	0	0	39,724	39,724	0	0	0	0
	Mobius Technology Ventures VI, L.P.....	Palo Alto.....	CA.....	Distribution.....	05/09/2000	06/28/2010	12,842	0	0	0	0	0	0	12,842	12,842	0	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY.....	Distribution.....	03/01/2006	05/12/2010	22,316	0	0	0	0	0	0	22,316	22,316	0	0	0	0
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA.....	Distribution.....	07/10/2001	05/13/2010	23,223	0	0	0	0	0	0	23,223	23,223	0	0	0	0
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Distribution.....	11/27/2000	06/15/2010	301,428	0	0	0	0	0	0	301,428	301,428	0	0	0	0
	Spectrum Equity Investors IV, L.P.....	Menlo Park.....	CA.....	Distribution.....	06/30/2000	06/15/2010	381,632	0	0	0	0	0	0	381,632	381,632	0	0	0	0
	The 2000 Riverside Capital Appreciation Fund, L.P.....	New York.....	NY.....	Distribution.....	02/28/2001	06/15/2010	164,360	0	0	0	0	0	0	164,360	164,360	0	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA...	Distribution.....	08/15/2000	06/10/2010	.....747,565	.....0	.....0	.....0	.....0	.....0	.....0	.....747,565	.....747,565	.....0	.....0	.....0	.....0
	US Venture Partners VII, L.P.....	Menlo Park.....	CA...	Distribution.....	02/07/2000	05/10/2010	.....16,667	.....0	.....0	.....0	.....0	.....0	.....0	.....16,667	.....16,667	.....0	.....0	.....0	.....0
	Voyager Capital Fund II-A, L.P., a Delaware limited partnership	Menlo Park.....	CA...	Distribution.....	03/03/2000	06/24/2010	.....117,199	.....0	.....0	.....0	.....0	.....0	.....0	.....117,199	.....117,199	.....0	.....0	.....0	.....0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY...	Distribution.....	08/07/2001	05/07/2010	.....77,749	.....0	.....0	.....0	.....0	.....0	.....0	.....77,749	.....77,749	.....0	.....0	.....0	.....0
	Willis Stein & Partners III, L.P.....	Chicago.....	IL....	Distribution.....	11/21/2000	04/30/2010	.....711,063	.....0	.....0	.....0	.....0	.....0	.....0	.....711,063	.....711,063	.....0	.....0	.....0	.....0
	Landmark Venture Partners, L.P.....	Simsbury.....	CT...	Liquidation.....	06/07/1990	05/21/2010	.....21,203	.....(14,130)	.....0	.....0	.....0	.....0	.....(14,130)	.....7,073	.....7,073	.....0	.....0	.....0	.....21,952
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....3,829,712	.....(14,130)	.....0	.....0	.....0	.....(14,130)	.....0	.....3,815,582	.....3,815,582	.....0	.....0	.....0	.....21,952
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Partnership III, LP.....	New York.....	NY...	Distribution.....	09/30/1999	05/04/2010	.....72,477	.....0	.....0	.....0	.....0	.....0	.....0	.....72,477	.....72,477	.....0	.....0	.....0	.....0
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN...	Distribution.....	01/01/2010	04/23/2010	.....729,606	.....0	.....0	.....0	.....0	.....0	.....0	.....729,606	.....729,606	.....0	.....0	.....0	.....0
	Sterling American Property V L.P.....	New York.....	NY...	Distribution.....	01/01/2010	04/23/2010	.....(1,235,040)	.....0	.....0	.....0	.....0	.....0	.....0	.....(1,235,040)	.....(1,235,040)	.....0	.....0	.....0	.....0
	Thayer-Wardman Park Investors LLC.....	Washington.....	DC...	Distribution.....	01/01/2010	04/23/2010	.....(143,281)	.....0	.....0	.....0	.....0	.....0	.....0	.....(143,281)	.....(143,281)	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....(576,238)	.....0	.....0	.....0	.....0	.....0	.....0	.....(576,238)	.....(576,238)	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	American Securities Opportunities Fund, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	05/28/2010	.....1,590,930	.....0	.....0	.....0	.....0	.....0	.....0	.....1,590,930	.....1,590,930	.....0	.....0	.....0	.....0
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY...	Distribution.....	06/21/2006	05/06/2010	.....23,925	.....0	.....0	.....0	.....0	.....0	.....0	.....23,925	.....23,925	.....0	.....0	.....0	.....0
	Avenue Special Situations Fund II, L.P.....	New York.....	NY...	Distribution.....	12/13/2000	06/30/2010	.....16,403	.....0	.....0	.....0	.....0	.....0	.....0	.....16,403	.....16,403	.....0	.....0	.....0	.....0
	Citigroup Mezzanine Partners I-A LP.....	New York.....	NY...	Distribution.....	12/31/2009	05/26/2010	.....2,301,312	.....0	.....0	.....0	.....0	.....0	.....0	.....2,301,312	.....2,301,312	.....0	.....0	.....0	.....0
	Kelso Investment Associates VIII, L.P.....	New York.....	NY...	Distribution.....	06/21/2007	06/03/2010	.....(451,534)	.....0	.....0	.....0	.....0	.....0	.....0	.....(451,534)	.....(451,534)	.....0	.....0	.....0	.....0
	M.D. Sass Corporate Resurgence Partners III, L.P.....	White Plains.....	NY...	Distribution.....	02/08/2001	06/24/2010	.....135,483	.....0	.....0	.....0	.....0	.....0	.....0	.....135,483	.....135,483	.....0	.....0	.....0	.....0
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX....	Distribution.....	04/27/1990	06/24/2010	.....151,100	.....0	.....0	.....0	.....0	.....0	.....0	.....151,100	.....151,100	.....0	.....0	.....0	.....0
	Natural Gas Partners VI, L.P.....	Greenwich.....	CT...	Distribution.....	05/10/2000	04/23/2010	.....33,695	.....0	.....0	.....0	.....0	.....0	.....0	.....33,695	.....33,695	.....0	.....0	.....0	.....0
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX....	Distribution.....	04/12/2006	04/19/2010	.....113,903	.....0	.....0	.....0	.....0	.....0	.....0	.....113,903	.....113,903	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....3,915,217	.....0	.....0	.....0	.....0	.....0	.....0	.....3,915,217	.....3,915,217	.....0	.....0	.....0	.....0
3999999. Subtotal - Unaffiliated.....							.....10,318,458	.....(14,130)	.....0	.....0	.....0	.....(14,130)	.....0	.....10,304,328	.....10,304,328	.....0	.....0	.....0	.....21,952
4199999. Totals.....							.....10,318,458	.....(14,130)	.....0	.....0	.....0	.....(14,130)	.....0	.....10,304,328	.....10,304,328	.....0	.....0	.....0	.....21,952

QE03.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description		3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
912828 EN 6	U S TREASURY NOTES 4.500 2015 11			04/26/2010	BAS-MERRILL LYNCH		11,028,767	10,100,000	204,651	1
912828 LG 3	U S TREASURY NOTES 1.000 2011 07			06/22/2010	VARIOUS		50,307,785	50,000,000	193,370	1
912828 MX 5	U S TREASURY NOTES 1.750 2013 04			04/28/2010	CITIGROUP GLOBAL MARKETS		4,187,606	4,170,000	2,791	1
912828 NB 2	U S TREASURY NOTES 1.000 2012 04			04/23/2010	BARCLAYS CAPITAL INC.		9,979,326	10,000,000	0	1
3620AQ PR 8	GNMA PASS THRU #736732 4.500 2040 05			04/23/2010	BAS-MERRILL LYNCH		5,982,431	5,954,983	14,887	1
3620AW FY 1	GNMA PASS THRU #741883 4.500 2040 05			04/23/2010	BAS-MERRILL LYNCH		6,072,881	6,045,017	15,113	1
000000 00 0	GNMA PASS THRU 4.500 2040 06			04/23/2010	BAS-MERRILL LYNCH		12,055,312	12,000,000	30,000	1
0399999.	Total - Bonds - U.S. Government						99,614,108	98,269,999	460,812	XXX
Bonds - U.S. States, Territories and Possessions										
882722 QV 6	TEXAS GO WATER FINANCIAL 5.000 2029 08			04/20/2010	BARCLAYS CAPITAL INC.		3,398,991	3,160,000	0	1FE
882722 QZ 7	TEXAS GO WATER FINANCIAL 5.000 2030 08			04/20/2010	BARCLAYS CAPITAL INC.		3,212,550	3,000,000	0	1FE
882722 RW 3	TEXAS GO WATER FINANCIAL 5.000 2029 08			04/20/2010	BARCLAYS CAPITAL INC.		2,404,033	2,235,000	0	1FE
882722 RX 1	TEXAS GO WATER FINANCIAL 5.000 2030 08			04/20/2010	BARCLAYS CAPITAL INC.		1,322,500	1,235,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions						10,338,074	9,630,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions										
083774 FB 0	BERGEN CO IMPT AUTH CNTY 5.000 2024 02			04/27/2010	NW CAPITAL		2,672,978	2,380,000	0	1FE
083774 FC 8	BERGEN CO IMPT AUTH CNTY 5.000 2025 02			04/27/2010	NW CAPITAL		2,554,242	2,285,000	0	1FE
479340 QH 7	JOHNSTON CO GENERAL OBLI 5.000 2022 02			04/20/2010	CITIGROUP GLOBAL MARKETS		6,692,589	5,765,000	0	1FE
479340 QJ 3	JOHNSTON CO GENERAL OBLI 5.000 2023 02			04/20/2010	CITIGROUP GLOBAL MARKETS		8,006,773	6,885,000	0	1FE
961114 MF 9	WESTON GENERAL OBLIGATIO 5.000 2020 08			04/06/2010	PIPER JAFFRAY & HOPWOOD		4,435,403	3,875,000	0	1FE
961114 MG 7	WESTON GENERAL OBLIGATIO 5.000 2021 08			04/06/2010	PIPER JAFFRAY & HOPWOOD		2,688,777	2,345,000	0	1FE
961114 MH 5	WESTON GENERAL OBLIGATIO 5.000 2022 08			04/06/2010	PIPER JAFFRAY & HOPWOOD		2,747,569	2,410,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions						29,798,329	25,945,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment										
052414 LQ 0	AUSTIN ELEC UTIL SYS REV 5.000 2024 11			06/09/2010	CITIGROUP GLOBAL MARKETS		1,077,880	1,000,000	0	1FE
57585K GQ 5	MASSACHUSETTS H/E (HARVA 230 2024 01			05/11/2010	GOLDMAN SACHS & CO		24,369,951	24,370,000	988	1FE
576051 AX 4	MASSACHUSETTS WATER RES 5.000 2029 08			04/27/2010	CITIGROUP GLOBAL MARKETS		2,845,841	2,625,000	0	1FE
576051 AZ 9	MASSACHUSETTS WATER RES 5.000 2030 08			04/27/2010	CITIGROUP GLOBAL MARKETS		2,321,280	2,155,000	0	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOTRE 450 2042 03			05/12/2010	GOLDMAN SACHS & CO		35,000,000	35,000,000	1,927	1FE
876443 EJ 7	TARRANT REGIONAL WATER D 5.000 2024 03			04/07/2010	MORGAN STANLEY		1,657,109	1,535,000	8,741	1FE
876443 EK 4	TARRANT REGIONAL WATER D 5.000 2025 03			04/07/2010	MORGAN STANLEY		2,579,736	2,400,000	13,667	1FE
91412N AB 6	UNIVERSITY OF CHICAGO RE 4.760 2023 10			05/12/2010	BAS-MERRILL LYNCH		1,998,740	2,000,000	0	1FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12			06/25/2010	PAY IN KIND		591,524	591,524	0	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments						72,442,062	71,676,524	25,323	XXX
Bonds - Industrial and Miscellaneous										
002824 AW 0	ABBOTT LABS 4.125 2020 05			05/25/2010	J P MORGAN CHASE SECURITIES INC		1,006,360	1,000,000	115	1FE
013078 AA 8	ALBERTO-CULVER CO 5.150 2020 06			05/18/2010	J P MORGAN CHASE SECURITIES INC		1,999,180	2,000,000	0	2FE
053611 AF 6	AVERY DENNISON 5.375 2020 04			04/08/2010	J P MORGAN CHASE SECURITIES INC		1,998,620	2,000,000	0	2FE
057224 AY 3	BAKER HUGHES INC 7.500 2018 11			04/28/2010	J P MORGAN CHASE SECURITIES INC		884,497	730,000	25,550	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12527G AB 9	CF INDUSTRIES 7.125 2020 05.....		...04/20/2010	MORGAN STANLEY.....		250,000	250,000	.....0	3FE.....
16675H AL 6	CHEVRON CORP ESOP (144A) 7.327 2014 01.....		...05/20/2010	DIRECT WITH COMPANY.....		274,864	274,864	.....0	1FE.....
209111 EV 1	CONSOLIDATED EDISON CO O 7.125 2018 12.....		...06/28/2010	KEYBANC CAPITAL MARK.....		811,275	659,000	.....0	1FE.....
210518 CG 9	CONSUMERS ENERGY CO 5.150 2017 02.....		...06/29/2010	WALL STREET ACCESS.....		299,649	279,000	.....0	2FE.....
126650 BU 3	CVS CAREMARK 4.750 2020 05.....		...05/13/2010	BARCLAYS CAPITAL INC.....		995,050	1,000,000	.....0	2FE.....
233393 AC 1	DA-LITE SCREEN (144A) 12.500 2015 04.....		...04/09/2010	MORGAN STANLEY.....		1,515,000	1,500,000	.....10,417	4FE.....
25470D AB 5	DISCOVERY COMMUNICATIONS 3.700 2015 06.....		...05/26/2010	J P MORGAN CHASE SECURITIES INC.....		998,510	1,000,000	.....0	2FE.....
25470D AC 3	DISCOVERY COMMUNICATIONS 5.050 2020 06.....		...05/26/2010	J P MORGAN CHASE SECURITIES INC.....		996,750	1,000,000	.....0	2FE.....
261608 AB 9	DRESSER-RAND GROUP 7.375 2014 11.....		...06/29/2010	STIFEL NICOLAUS & CO INC.....		382,429	381,000	.....0	4FE.....
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300 2020 06.....		...06/03/2010	VARIOUS.....		2,001,930	2,000,000	.....119	1FE.....
402479 CA 5	GULF POWER COMPANY 4.750 2020 04.....		...04/06/2010	CITIGROUP GLOBAL MARKETS.....		999,840	1,000,000	.....0	1FE.....
000000 00 0	HD SUPPLY INC 3.283 2014 03.....		...04/28/2010	DEUTSCHE BANC.....		9,993,472	10,000,000	.....0	2FE.....
24422E QX 0	JOHN DEERE CAPITAL CORP 1.875 2013 06.....		...06/10/2010	CITIGROUP GLOBAL MARKETS.....		499,565	500,000	.....0	1FE.....
46625H HR 4	JP MORGAN CHASE 3.400 2015 06.....		...06/23/2010	MORGAN STANLEY.....		501,320	500,000	.....189	1FE.....
494368 AY 9	KIMBERLY CLARK 4.875 2015 08.....		...06/11/2010	HSBC.....		253,059	229,000	.....3,752	1FE.....
502413 AZ 0	L-3 COMMUNICATIONS CORP 4.750 2020 07.....		...05/18/2010	BAS-MERRILL LYNCH.....		996,790	1,000,000	.....0	2FE.....
513076 AR 0	LAMAR MEDIA CORP 4.250 2016 12.....		...04/27/2010	J P MORGAN CHASE SECURITIES INC.....		497,500	500,000	.....0	3FE.....
513075 AW 1	LAMAR MEDIA CORP (144A) 7.875 2018 04.....		...04/08/2010	J P MORGAN CHASE SECURITIES INC.....		2,000,000	2,000,000	.....0	4FE.....
526107 AC 1	LENNOX INTERNATIONAL INC 4.900 2017 05.....		...05/03/2010	J P MORGAN CHASE SECURITIES INC.....		2,997,660	3,000,000	.....0	2FE.....
52736R BA 9	LEVI STRAUSS (144A) 7.625 2020 05.....		...04/28/2010	VARIOUS.....		2,275,000	2,250,000	.....0	4FE.....
532716 AS 6	LIMITED BRANDS 7.000 2020 05.....		...05/07/2010	VARIOUS.....		2,360,000	2,400,000	.....3,111	3FE.....
538034 AC 3	LIVE NATION ENTERTAINMEN 8.125 2018 05.....		...04/22/2010	VARIOUS.....		757,500	750,000	.....0	4FE.....
000000 00 0	LIVE NATION ENTERTAINMEN 4.500 2016 11.....		...05/05/2010	J P MORGAN CHASE SECURITIES INC.....		497,500	500,000	.....0	3FE.....
539830 AS 8	LOCKHEED MARTIN CORP 4.121 2013 03.....		...06/14/2010	DEUTSCHE BANC.....		532,990	500,000	.....5,323	1FE.....
548661 CQ 8	LOWES COMPANIES 4.625 2020 04.....		...04/12/2010	J P MORGAN CHASE SECURITIES INC.....		1,996,360	2,000,000	.....0	1FE.....
549271 AG 9	LUBRIZOL CORP 8.875 2019 02.....		...05/04/2010	J P MORGAN CHASE SECURITIES INC.....		1,256,250	1,000,000	.....23,667	2FE.....
564563 AA 2	MANTECH INTERNATIONAL (1 7.250 2018 04.....		...05/07/2010	BAS-MERRILL LYNCH.....		4,138,750	4,100,000	.....22,757	3FE.....
62875U AA 3	NBC UNIVERSAL (144A) 5.150 2020 04.....		...04/27/2010	J P MORGAN CHASE SECURITIES INC.....		2,995,350	3,000,000	.....0	2FE.....
65364U AA 4	NIAGARA MOHAWK POWER (14 4.881 2019 08.....		...06/07/2010	HSBC.....		338,393	322,000	.....5,021	1FE.....
655664 AN 0	NORDSTROM INC 4.750 2020 05.....		...04/20/2010	GOLDMAN SACHS & CO.....		995,650	1,000,000	.....0	2FE.....
696429 AC 3	PALL CORPORATION 5.000 2020 06.....		...06/16/2010	J P MORGAN CHASE SECURITIES INC.....		1,011,210	1,000,000	.....417	2FE.....
714290 B@ 1	PERRIGO COMPANY 5.450 2020 04.....		...04/09/2010	J P MORGAN CHASE SECURITIES INC.....		2,000,000	2,000,000	.....0	2Z.....
723456 AH 2	PINNACLE ENTERTAINMENT (8.625 2017 08.....		...05/04/2010	BARCLAYS CAPITAL INC.....		2,095,000	2,000,000	.....46,000	3FE.....
74112B AD 7	PRESTIGE BRANDS INC (144 8.250 2018 04.....		...04/19/2010	STIFEL NICOLAUS & CO INC.....		2,700,469	2,625,000	.....16,844	4FE.....
74456Q AW 6	PUBLIC SERVICE ELECTRIC 2.700 2015 05.....		...06/22/2010	WELLS FARGO SECURITIES.....		578,623	575,000	.....1,509	1FE.....
771196 AN 2	ROCHE HOLDINGS INC (144A 4.500 2012 03.....		...06/24/2010	WELLS FARGO SECURITIES.....		528,100	500,000	.....7,375	1FE.....
78412D AN 9	SEMCO ENERGY INC (144A) 5.150 2020 04.....		...04/15/2010	VARIOUS.....		4,010,505	4,000,000	.....0	2FE.....
83614K AA 7	SOURCE GAS (144A) 5.900 2017 04.....		...04/08/2010	MORGAN KEEGAN & CO INC.....		942,920	1,000,000	.....1,967	3FE.....
84265V AD 7	SOUTHERN COPPER CORP 5.375 2020 04.....		...04/13/2010	CREDIT SUISSE FIRST BOSTON.....		1,989,620	2,000,000	.....0	2FE.....
000000 00 0	TELEDYNE TECHNOLOGIES 4.040 2015 09.....		...05/11/2010	BAS-MERRILL LYNCH.....		4,000,000	4,000,000	.....0	2Z.....

QE04.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
883556 AT 9	THERMO FISHER SCIENTIFIC 4.700 2020 05		04/20/2010	BAS-MERRILL LYNCH		1,999,200	2,000,000	0	1FE
920253 AD 3	VALMONT INDUSTRIES 6.625 2020 04		04/07/2010	CREDIT SUISSE FIRST BOSTON		2,999,940	3,000,000	0	3FE
92343V AL 8	VERIZON COMMUNICATIONS I 5.500 2018 02		05/11/2010	BAS-MERRILL LYNCH		1,073,810	1,000,000	13,292	1FE
931142 CT 8	WAL-MART STORES INC 2.250 2015 07		06/30/2010	BARCLAYS CAPITAL INC		498,475	500,000	0	1FE
94106L AU 3	WASTE MANAGEMENT INC 7.375 2019 03		05/27/2010	BARCLAYS CAPITAL INC		1,196,810	1,000,000	16,594	2FE
94106L AW 9	WASTE MANAGEMENT INC 4.750 2020 06		06/03/2010	BAS-MERRILL LYNCH		997,040	1,000,000	0	2FE
983130 AM 7	WYNN LAS VEGAS (144A) 7.875 2020 05		04/28/2010	TENDERED		4,895,000	4,895,000	0	3FE
063679 BV 5	BANK OF MONTREAL (144A) 2.850 2015 06	A	06/02/2010	BARCLAYS CAPITAL INC		5,000,000	5,000,000	0	1FE
136069 DM 0	CANADIAN IMPERIAL BANK (2.600 2015 07	A	06/25/2010	BAS-MERRILL LYNCH		499,605	500,000	0	1FE
000000 00 0	MEGGITT PLC 4.620 2017 10	F	04/21/2010	ROYAL BANK OF SCOTLAND		10,000,000	10,000,000	0	2Z
G6644# AQ 1	NORTHGATE PLC 7.720 2012 11	F	06/30/2010	PAY IN KIND		50,922	50,922	0	3Z
87938W AM 5	TELEFONICA EMISIONES SA 5.134 2020 04	F	04/12/2010	CREDIT SUISSE FIRST BOSTON		3,000,000	3,000,000	0	1FE
902118 BN 7	TYCO INTERNATIONAL FINAN 3.375 2015 10	F	04/28/2010	CITIGROUP GLOBAL MARKETS		996,760	1,000,000	0	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					104,361,072	103,270,787	204,017	XXX
8399997.	Total - Bonds - Part 3					316,553,645	308,792,310	690,152	XXX
8399999.	Total - Bonds					316,553,645	308,792,310	690,152	XXX

QE04.2

Common Stocks - Industrial and Miscellaneous									
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)
004764 10 6	ACME PACKET INC		05/03/2010	DISTRIBUTION FROM PARTNERSHIP	980,000	26,901	XXX	0	L
29384R 10 5	ENTROPIC COMMUNICATIONS INC		06/18/2010	DISTRIBUTION FROM PARTNERSHIP	7,117,000	41,949	XXX	0	L
34959E 10 9	FORTINET INC		05/26/2010	DISTRIBUTION FROM PARTNERSHIP	7,466,000	120,725	XXX	0	L
55354G 10 0	MSCI INC - A		06/03/2010	DISTRIBUTION FROM PARTNERSHIP	3,172,000	93,847	XXX	0	L
B70883 10 1	RHJ INTERNATIONAL	D	04/13/2010	DISTRIBUTION FROM PARTNERSHIP	12,392,000	111,757	XXX	0	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					395,179	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					395,179	XXX	0	XXX
9799999.	Total - Common Stocks					395,179	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					395,179	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					316,948,824	XXX	690,152	XXX

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

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

912828	DR 8		04/15/2010	MATURED		1,000,000	1,000,000	980,322	998,044	0	1,956	0	1,956	0	1,000,000	0	0	0	20,000	04/15/2010	1
912828	EM 8		03/31/2010	BAS-MERRILL LYNCH		0	0	0	0	0	(5,658)	0	(5,658)	0	(5,658)	0	5,658	5,658	851,519	11/15/2010	1
912828	JS 0		04/01/2010	BAS-MERRILL LYNCH		50,310,379	50,000,000	50,451,339	50,398,681	0	(108,848)	0	(108,848)	0	50,289,833	0	20,546	20,546	209,478	11/30/2010	1
36202C	3X 9		06/20/2010	PAID ON PRINCIPAL		12,650	12,650	12,262	12,390	0	260	0	260	0	12,650	0	0	0	114	07/20/2028	1
36202D	G6 2		06/20/2010	PAID ON PRINCIPAL		1,438	1,438	1,455	1,485	0	(47)	0	(47)	0	1,438	0	0	0	20	05/20/2030	1
36202D	J8 5		06/20/2010	PAID ON PRINCIPAL		180	180	180	181	0	(1)	0	(1)	0	180	0	0	0	2	10/20/2030	1
36202D	6D 8		06/20/2010	PAID ON PRINCIPAL		546,650	546,650	543,233	543,804	0	2,845	0	2,845	0	546,650	0	0	0	4,414	06/20/2034	1
36202E	BU 2		06/20/2010	PAID ON PRINCIPAL		1,503,729	1,503,729	1,494,330	1,496,075	0	7,653	0	7,653	0	1,503,729	0	0	0	12,096	12/20/2034	1
36202E	DD 8		06/20/2010	PAID ON PRINCIPAL		107,474	107,474	101,781	102,988	0	4,486	0	4,486	0	107,474	0	0	0	839	04/20/2035	1
36202E	ET 2		06/20/2010	PAID ON PRINCIPAL		2,097,962	2,097,962	1,999,482	2,021,800	0	76,162	0	76,162	0	2,097,962	0	0	0	15,686	08/20/2035	1
36202E	E7 0		06/20/2010	PAID ON PRINCIPAL		724,936	724,936	691,861	700,841	0	24,095	0	24,095	0	724,936	0	0	0	5,486	09/20/2035	1
36202E	E8 8		06/20/2010	PAID ON PRINCIPAL		505,489	505,489	503,988	504,090	0	1,399	0	1,399	0	505,489	0	0	0	4,287	09/20/2035	1
36202E	FL 8		06/20/2010	PAID ON PRINCIPAL		1,185,479	1,185,479	1,140,097	1,151,544	0	33,935	0	33,935	0	1,185,479	0	0	0	7,291	10/20/2035	1
36202E	F2 0		06/20/2010	PAID ON PRINCIPAL		1,121,743	1,121,743	1,098,082	1,104,720	0	17,023	0	17,023	0	1,121,743	0	0	0	9,374	11/20/2035	1
36202E	HF 9		06/20/2010	PAID ON PRINCIPAL		796,901	796,901	764,154	777,161	0	19,741	0	19,741	0	796,901	0	0	0	7,450	03/20/2036	1
36216C	KY 2		06/15/2010	PAID ON PRINCIPAL		178	178	189	190	0	(12)	0	(12)	0	178	0	0	0	3	09/15/2016	1
36216G	N3 8		06/15/2010	PAID ON PRINCIPAL		22	22	24	24	0	(1)	0	(1)	0	22	0	0	0	0	09/15/2018	1
36216Q	Q9 7		06/15/2010	PAID ON PRINCIPAL		73	73	78	76	0	(3)	0	(3)	0	73	0	0	0	1	10/15/2016	1
362161	7E 5		06/15/2010	PAID ON PRINCIPAL		58	58	61	60	0	(2)	0	(2)	0	58	0	0	0	1	11/15/2019	1
362164	W5 0		06/15/2010	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2016	1
362167	NJ 3		06/15/2010	PAID ON PRINCIPAL		60	60	64	64	0	(4)	0	(4)	0	60	0	0	0	1	10/15/2016	1
36217D	UZ 5		06/15/2010	PAID ON PRINCIPAL		100	100	106	103	0	(3)	0	(3)	0	100	0	0	0	2	08/15/2016	1
36217S	TL 5		06/15/2010	PAID ON PRINCIPAL		52	52	55	54	0	(2)	0	(2)	0	52	0	0	0	1	08/15/2017	1
36217T	CA 5		06/15/2010	PAID ON PRINCIPAL		105	105	112	112	0	(7)	0	(7)	0	105	0	0	0	2	11/15/2019	1
36217T	CQ 0		06/15/2010	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	12/15/2019	1
362172	N4 6		06/15/2010	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	07/15/2017	1
36218X	3Z 0		06/15/2010	PAID ON PRINCIPAL		172	172	184	183	0	(10)	0	(10)	0	172	0	0	0	3	06/15/2018	1
362191	X7 8		06/15/2010	PAID ON PRINCIPAL		36	36	38	39	0	(2)	0	(2)	0	36	0	0	0	1	09/15/2018	1
36205F	5V 1		06/15/2010	PAID ON PRINCIPAL		95,559	95,559	97,739	96,498	0	(939)	0	(939)	0	95,559	0	0	0	996	11/15/2017	1
36201M	A8 5		06/15/2010	PAID ON PRINCIPAL		6,233	6,233	6,390	6,315	0	(83)	0	(83)	0	6,233	0	0	0	52	10/15/2017	1
36201M	SA 1		06/15/2010	PAID ON PRINCIPAL		4,133	4,133	4,224	4,211	0	(78)	0	(78)	0	4,133	0	0	0	38	11/15/2032	1
36201M	SJ 2		06/15/2010	PAID ON PRINCIPAL		3,021	3,021	3,087	3,070	0	(49)	0	(49)	0	3,021	0	0	0	28	11/15/2032	1
36201P	VA 0		06/15/2010	PAID ON PRINCIPAL		8,804	8,804	9,027	8,910	0	(105)	0	(105)	0	8,804	0	0	0	74	08/15/2017	1
36201U	BA 1		06/15/2010	PAID ON PRINCIPAL		59,896	59,896	61,262	60,691	0	(795)	0	(795)	0	59,896	0	0	0	700	10/15/2017	1
36201V	ZG 0		06/15/2010	PAID ON PRINCIPAL		16,349	16,349	16,763	16,585	0	(236)	0	(236)	0	16,349	0	0	0	133	08/15/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
92817S PE 2	VIRGINIA PUB SCH AUTH		06/15/2010	QUALIFIED TAX CREDIT		0	302,500	295,966	0	0	0	0	0	0	0	0	0	0	0	06/15/2010	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 3.485		06/15/2010	PAID ON PRINCIPAL		11,063	11,063	11,005	10,938	0	125	0	125	0	11,063	0	0	0	0	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.278		06/15/2010	PAID ON PRINCIPAL		14,621	14,621	14,529	14,425	0	196	0	196	0	14,621	0	0	0	0	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.329		05/15/2010	PAID ON PRINCIPAL		31,999	31,999	31,797	31,570	0	429	0	429	0	31,999	0	0	0	0	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.187		06/15/2010	PAID ON PRINCIPAL		69,157	69,157	68,995	68,164	0	994	0	994	0	69,157	0	0	0	0	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		5,455	5,455	5,340	5,375	0	80	0	80	0	5,455	0	0	0	0	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		119,351	119,351	116,847	117,645	0	1,706	0	1,706	0	119,351	0	0	0	1,093	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		103	103	101	101	0	2	0	2	0	103	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		21,575	21,575	21,122	21,201	0	374	0	374	0	21,575	0	0	0	205	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		303	303	297	298	0	6	0	6	0	303	0	0	0	3	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		4,595	4,595	4,498	4,545	0	50	0	50	0	4,595	0	0	0	42	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		436	436	427	429	0	8	0	8	0	436	0	0	0	4	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		85	85	83	83	0	2	0	2	0	85	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		29,748	29,748	29,124	29,331	0	418	0	418	0	29,748	0	0	0	147	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		501	501	491	494	0	7	0	7	0	501	0	0	0	5	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		47,939	47,939	46,932	47,184	0	754	0	754	0	47,939	0	0	0	370	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		58,713	58,713	57,480	57,870	0	843	0	843	0	58,713	0	0	0	614	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		109,452	109,452	107,155	107,674	0	1,778	0	1,778	0	109,452	0	0	0	1,123	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		269	269	264	264	0	6	0	6	0	269	0	0	0	2	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		130	130	128	128	0	2	0	2	0	130	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		231,263	231,263	229,818	230,232	0	1,031	0	1,031	0	231,263	0	0	0	1,909	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		64	64	63	63	0	1	0	1	0	64	0	0	0	1	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		1,478	1,478	1,447	1,460	0	18	0	18	0	1,478	0	0	0	14	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		59	59	58	58	0	1	0	1	0	59	0	0	0	1	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		11,181	11,181	10,946	10,967	0	214	0	214	0	11,181	0	0	0	103	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		8,663	8,663	8,481	8,521	0	143	0	143	0	8,663	0	0	0	114	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		5,271	5,271	5,160	5,197	0	74	0	74	0	5,271	0	0	0	69	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		17,274	17,274	16,911	16,998	0	276	0	276	0	17,274	0	0	0	188	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		1,223	1,223	1,197	1,201	0	22	0	22	0	1,223	0	0	0	11	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		517,307	517,307	514,074	514,947	0	2,360	0	2,360	0	517,307	0	0	0	3,772	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		315,906	315,906	313,931	314,537	0	1,369	0	1,369	0	315,906	0	0	0	3,228	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		06/15/2010	PAID ON PRINCIPAL		32,054	32,054	30,832	30,857	0	1,196	0	1,196	0	32,054	0	0	0	181	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2010	PAID ON PRINCIPAL		28,938	28,938	27,406	27,864	0	1,074	0	1,074	0	28,938	0	0	0	202	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		06/15/2010	PAID ON PRINCIPAL		365,574	365,574	346,211	353,707	0	11,868	0	11,868	0	365,574	0	0	0	2,451	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		06/15/2010	PAID ON PRINCIPAL		528,251	528,251	500,271	510,398	0	17,853	0	17,853	0	528,251	0	0	0	3,079	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2010	PAID ON PRINCIPAL		45,190	45,190	42,797	43,754	0	1,436	0	1,436	0	45,190	0	0	0	337	05/15/2019	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
312967	KD 3	FHLMC GOLD PASSTHRU	4.000	06/15/2010	PAID ON PRINCIPAL			566,117	566,117	536,131	547,758	0	18,359	0	18,359	0	566,117	0	0	0	3,429	05/15/2019	1
312967	PC 0	FHLMC GOLD PASSTHRU	4.000	06/15/2010	PAID ON PRINCIPAL			215,710	215,710	204,285	209,006	0	6,704	0	6,704	0	215,710	0	0	0	1,606	05/15/2019	1
31292G	6L 5	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			1,646	1,646	1,731	1,841	0	(195)	0	(195)	0	1,646	0	0	0	24	10/15/2029	1
31292G	6T 8	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			2,977	2,977	3,132	3,349	0	(371)	0	(371)	0	2,977	0	0	0	43	11/15/2029	1
31292G	7H 3	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			1,507	1,507	1,585	1,699	0	(192)	0	(192)	0	1,507	0	0	0	15	12/15/2029	1
31292H	EV 2	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			89	89	94	102	0	(12)	0	(12)	0	89	0	0	0	1	08/15/2030	1
31292H	G5 7	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			2,229	2,229	2,601	2,563	0	(334)	0	(334)	0	2,229	0	0	0	19	01/15/2031	1
31292H	M2 7	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			1,403	1,403	1,477	1,557	0	(154)	0	(154)	0	1,403	0	0	0	18	11/15/2031	1
31292H	P9 9	FHLMC GOLD PASSTHRU	5.500	06/15/2010	PAID ON PRINCIPAL			4,282	4,282	4,192	4,205	0	77	0	77	0	4,282	0	0	0	35	03/15/2032	1
31292H	QQ 0	FHLMC GOLD PASSTHRU	5.500	06/15/2010	PAID ON PRINCIPAL			3,984	3,984	3,901	3,914	0	71	0	71	0	3,984	0	0	0	32	04/15/2032	1
31292H	XK 5	FHLMC GOLD PASSTHRU	5.500	06/15/2010	PAID ON PRINCIPAL			104,179	104,179	101,993	102,589	0	1,590	0	1,590	0	104,179	0	0	0	945	07/15/2033	1
31293E	N4 8	FHLMC GOLD PASSTHRU	6.000	06/15/2010	PAID ON PRINCIPAL			2,661	2,661	2,507	2,500	0	161	0	161	0	2,661	0	0	0	27	12/15/2028	1
31293F	WM 5	FHLMC GOLD PASSTHRU	5.500	06/15/2010	PAID ON PRINCIPAL			4,179	4,179	4,091	4,069	0	109	0	109	0	4,179	0	0	0	57	12/15/2028	1
31293M	FE 7	FHLMC GOLD PASSTHRU	5.500	06/15/2010	PAID ON PRINCIPAL			141	141	139	138	0	3	0	3	0	141	0	0	0	1	03/15/2029	1
31293Q	2V 4	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			103	103	108	113	0	(10)	0	(10)	0	103	0	0	0	1	06/15/2029	1
31293V	FH 0	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			154	154	162	175	0	(21)	0	(21)	0	154	0	0	0	2	08/15/2029	1
31293W	ZQ 6	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			41	41	43	48	0	(7)	0	(7)	0	41	0	0	0	0	10/15/2029	1
31293W	6X 3	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			255	255	268	274	0	(19)	0	(19)	0	255	0	0	0	3	10/15/2029	1
31293X	EG 9	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			62	62	66	68	0	(5)	0	(5)	0	62	0	0	0	1	10/15/2029	1
31293X	RH 3	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			27	27	29	30	0	(3)	0	(3)	0	27	0	0	0	0	10/15/2029	1
31293Y	DY 9	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			164	164	172	189	0	(25)	0	(25)	0	164	0	0	0	2	11/15/2029	1
31293Y	GV 2	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			5,809	5,809	6,111	6,750	0	(942)	0	(942)	0	5,809	0	0	0	108	11/15/2029	1
31293Y	KN 5	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			128	128	135	146	0	(17)	0	(17)	0	128	0	0	0	1	11/15/2029	1
31293Y	LG 9	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			141	141	149	164	0	(23)	0	(23)	0	141	0	0	0	2	11/15/2029	1
31293Y	LV 6	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			208	208	219	232	0	(24)	0	(24)	0	208	0	0	0	3	11/15/2029	1
31293Y	L6 1	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			7	7	8	9	0	(2)	0	(2)	0	7	0	0	0	0	12/15/2029	1
31293Y	Q8 2	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			226	226	238	262	0	(35)	0	(35)	0	226	0	0	0	3	12/15/2029	1
31293Y	RF 5	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			139	139	146	155	0	(16)	0	(16)	0	139	0	0	0	2	12/15/2029	1
31294B	FC 4	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			92	92	97	102	0	(10)	0	(10)	0	92	0	0	0	1	12/15/2029	1
31294B	NE 1	FHLMC GOLD PASSTHRU	7.500	06/15/2010	PAID ON PRINCIPAL			3,092	3,092	3,253	3,656	0	(564)	0	(564)	0	3,092	0	0	0	20	12/15/2029	1
31294B	5Y 7	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			1,831	1,831	1,927	2,069	0	(238)	0	(238)	0	1,831	0	0	0	28	01/15/2030	1
31294G	Q9 8	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			75	75	79	85	0	(9)	0	(9)	0	75	0	0	0	1	06/15/2030	1
31298E	3C 7	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			1,826	1,826	1,922	1,968	0	(141)	0	(141)	0	1,826	0	0	0	21	01/15/2029	1
31298Q	GD 4	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			168	168	177	198	0	(30)	0	(30)	0	168	0	0	0	2	06/15/2031	1
31298S	UV 4	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			1,443	1,443	1,519	1,663	0	(220)	0	(220)	0	1,443	0	0	0	17	01/15/2031	1
31298T	WD 0	FHLMC GOLD PASSTHRU	7.000	06/15/2010	PAID ON PRINCIPAL			1,702	1,702	1,791	1,936	0	(234)	0	(234)	0	1,702	0	0	0	30	08/15/2031	1

QE05.4

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		89	89	94	102	0	(13)	0	(13)	0	89	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		48	48	50	52	0	(4)	0	(4)	0	48	0	0	0	1	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		23	23	24	27	0	(4)	0	(4)	0	23	0	0	0	0	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		4,052	4,052	3,967	3,953	0	99	0	99	0	4,052	0	0	0	37	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		12,400	12,400	13,051	14,092	0	(1,692)	0	(1,692)	0	12,400	0	0	0	73	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		11,132	11,132	11,716	12,597	0	(1,465)	0	(1,465)	0	11,132	0	0	0	89	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		2,440	2,440	2,389	2,400	0	40	0	40	0	2,440	0	0	0	31	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		2,577	2,577	2,712	2,901	0	(324)	0	(324)	0	2,577	0	0	0	30	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		278	278	293	303	0	(25)	0	(25)	0	278	0	0	0	3	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		2,214	2,214	2,168	2,172	0	42	0	42	0	2,214	0	0	0	20	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		86	86	90	92	0	(6)	0	(6)	0	86	0	0	0	1	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		46,351	46,351	48,886	51,527	0	(5,176)	0	(5,176)	0	46,351	0	0	0	280	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		337	337	355	370	0	(33)	0	(33)	0	337	0	0	0	4	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		4,761	4,761	5,011	5,462	0	(702)	0	(702)	0	4,761	0	0	0	33	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		55	55	58	62	0	(7)	0	(7)	0	55	0	0	0	0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		17	17	18	19	0	(1)	0	(1)	0	17	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		415	415	437	484	0	(69)	0	(69)	0	415	0	0	0	5	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		382	382	402	406	0	(24)	0	(24)	0	382	0	0	0	5	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		127	127	133	143	0	(16)	0	(16)	0	127	0	0	0	1	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		546	546	576	636	0	(90)	0	(90)	0	546	0	0	0	6	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		237	237	250	284	0	(47)	0	(47)	0	237	0	0	0	3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		6,491	6,491	6,355	6,375	0	116	0	116	0	6,491	0	0	0	72	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		2,077	2,077	2,034	2,042	0	35	0	35	0	2,077	0	0	0	17	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		2,576	2,576	2,522	2,519	0	57	0	57	0	2,576	0	0	0	22	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		89	89	87	87	0	1	0	1	0	89	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		1,900	1,900	2,000	1,978	0	(78)	0	(78)	0	1,900	0	0	0	22	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		10	10	10	10	0	0	0	0	0	10	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		5,703	5,703	5,583	5,619	0	84	0	84	0	5,703	0	0	0	42	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		1,452	1,452	1,421	1,427	0	25	0	25	0	1,452	0	0	0	13	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		367	367	360	358	0	10	0	10	0	367	0	0	0	2	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		4,625	4,625	4,528	4,555	0	70	0	70	0	4,625	0	0	0	44	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		10,740	10,740	10,514	10,560	0	180	0	180	0	10,740	0	0	0	86	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		679	679	664	668	0	11	0	11	0	679	0	0	0	6	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		3,836	3,836	3,755	3,788	0	48	0	48	0	3,836	0	0	0	35	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		152,514	152,514	155,755	154,408	0	(1,893)	0	(1,893)	0	152,514	0	0	0	1,301	12/15/2023	1

QE05.5

SCHEDULE D - PART 4

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

QE05.7

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31407J	XF 4 FN (10/1 ARM #832378 4.633		06/25/2010	PAID ON PRINCIPAL		234,764	234,764	231,066	232,146	0	2,618	0	2,618	0	234,764	0	0	0	2,737	08/01/2035	1
31407J	XF 4 FN (10/1 ARM #832378 4.662		05/25/2010	PAID ON PRINCIPAL		243,983	243,983	240,141	241,263	0	2,721	0	2,721	0	243,983	0	0	0	1,010	08/01/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808 2.741		06/25/2010	PAID ON PRINCIPAL		10,948	10,948	10,898	10,855	0	93	0	93	0	10,948	0	0	0	.76	08/01/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808 2.781		05/25/2010	PAID ON PRINCIPAL		148,547	148,547	147,874	147,290	0	1,257	0	1,257	0	148,547	0	0	0	.691	08/01/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808 2.790		04/25/2010	PAID ON PRINCIPAL		135,307	135,307	134,694	134,162	0	1,145	0	1,145	0	135,307	0	0	0	.315	08/01/2035	1
31406M	6S 0 FN (3/1 ARM) #814581 2.510		06/25/2010	PAID ON PRINCIPAL		350,761	350,761	349,048	349,317	0	1,444	0	1,444	0	350,761	0	0	0	.799	04/01/2035	1
31406W	LD 4 FN (3/1 ARM) #822124 2.573		06/25/2010	PAID ON PRINCIPAL		5,158	5,158	5,135	5,124	0	34	0	34	0	5,158	0	0	0	.44	06/01/2035	1
31406W	LD 4 FN (3/1 ARM) #822124 3.243		05/25/2010	PAID ON PRINCIPAL		501,210	501,210	498,939	497,890	0	3,320	0	3,320	0	501,210	0	0	0	2,898	06/01/2035	1
31406W	LD 4 FN (3/1 ARM) #822124 3.469		04/25/2010	PAID ON PRINCIPAL		5,900	5,900	5,873	5,861	0	39	0	39	0	5,900	0	0	0	.17	06/01/2035	1
31407C	D8 7 FN (3/1 ARM) #826427 3.273		04/25/2010	PAID ON PRINCIPAL		252,522	252,522	250,766	250,348	0	2,174	0	2,174	0	252,522	0	0	0	.690	07/25/2035	1
31407C	D8 7 FN (3/1 ARM) #826427 3.281		06/25/2010	PAID ON PRINCIPAL		222,976	222,976	221,425	221,057	0	1,919	0	1,919	0	222,976	0	0	0	1,253	07/25/2035	1
31407F	ML 1 FN (3/1 ARM) #829363 3.140		06/25/2010	PAID ON PRINCIPAL		13,062	13,062	13,004	12,909	0	153	0	153	0	13,062	0	0	0	.103	10/01/2035	1
31407F	ML 1 FN (3/1 ARM) #829363 3.158		05/25/2010	PAID ON PRINCIPAL		141,689	141,689	141,058	140,031	0	1,658	0	1,658	0	141,689	0	0	0	.405	10/01/2035	1
31403K	3F 8 FN (5/1 ARM) #751498 2.602		06/25/2010	PAID ON PRINCIPAL		143,409	143,409	142,423	141,166	0	2,243	0	2,243	0	143,409	0	0	0	.456	11/01/2033	1
31403V	G4 5 FN (5/1 ARM) #759019 3.383		06/25/2010	PAID ON PRINCIPAL		3,035	3,035	3,008	3,008	0	27	0	27	0	3,035	0	0	0	.26	01/01/2034	1
31403V	G4 5 FN (5/1 ARM) #759019 3.384		05/25/2010	PAID ON PRINCIPAL		11,955	11,955	11,848	11,849	0	106	0	106	0	11,955	0	0	0	.67	01/01/2034	1
31403V	G4 5 FN (5/1 ARM) #759019 3.387		04/25/2010	PAID ON PRINCIPAL		2,572	2,572	2,549	2,549	0	23	0	23	0	2,572	0	0	0	.7	01/01/2034	1
31405R	UD 6 FN (7/1 ARM) #797180 4.959		04/25/2010	PAID ON PRINCIPAL		601	601	601	600	0	1	0	1	0	601	0	0	0	.2	12/01/2034	1
31405R	UD 6 FN (7/1 ARM) #797180 4.963		06/25/2010	PAID ON PRINCIPAL		619,776	619,776	619,195	618,656	0	1,121	0	1,121	0	619,776	0	0	0	7,689	12/01/2034	1
31405R	UD 6 FN (7/1 ARM) #797180 4.969		05/25/2010	PAID ON PRINCIPAL		391,635	391,635	391,268	390,927	0	708	0	708	0	391,635	0	0	0	3,237	12/01/2034	1
31367B	2P 1 FNMA PASS TH #164682 7.500		06/25/2010	PAID ON PRINCIPAL		268	268	268	267	0	1	0	1	0	268	0	0	0	.3	09/25/2022	1
31367B	2T 3 FNMA PASS TH #164686 7.500		06/25/2010	PAID ON PRINCIPAL		92	92	92	92	0	0	0	0	0	92	0	0	0	.1	09/25/2022	1
31367L	5S 0 FNMA PASS TH #172857 7.500		06/25/2010	PAID ON PRINCIPAL		92	92	92	92	0	0	0	0	0	92	0	0	0	.1	09/25/2022	1
31367M	ZB 2 FNMA PASS TH #173638 7.500		06/25/2010	PAID ON PRINCIPAL		96	96	96	95	0	0	0	0	0	96	0	0	0	.1	09/25/2022	1
31367P	HS 8 FNMA PASS TH #174941 7.500		06/25/2010	PAID ON PRINCIPAL		46	46	46	46	0	0	0	0	0	46	0	0	0	.1	09/25/2022	1
31367S	F6 2 FNMA PASS TH #177589 7.500		06/25/2010	PAID ON PRINCIPAL		138	138	138	138	0	0	0	0	0	138	0	0	0	.2	09/25/2022	1
31367S	F7 0 FNMA PASS TH #177590 7.500		06/25/2010	PAID ON PRINCIPAL		124	124	124	124	0	0	0	0	0	124	0	0	0	.2	09/25/2022	1
31367S	GQ 7 FNMA PASS TH #177607 7.500		06/25/2010	PAID ON PRINCIPAL		50	50	50	50	0	0	0	0	0	50	0	0	0	.1	09/25/2022	1
31367S	R7 7 FNMA PASS TH #177910 7.500		06/25/2010	PAID ON PRINCIPAL		308	308	308	307	0	1	0	1	0	308	0	0	0	.4	09/25/2022	1
31367S	R8 5 FNMA PASS TH #177911 7.500		06/25/2010	PAID ON PRINCIPAL		173	173	173	173	0	0	0	0	0	173	0	0	0	.2	09/25/2022	1
31367S	2T 6 FNMA PASS TH #178186 7.500		06/25/2010	PAID ON PRINCIPAL		102	102	102	102	0	0	0	0	0	102	0	0	0	.1	09/25/2022	1
31367T	ZH 4 FNMA PASS TH #179044 7.500		06/25/2010	PAID ON PRINCIPAL		51	51	51	50	0	0	0	0	0	51	0	0	0	.1	09/25/2022	1
31367T	Z4 3 FNMA PASS TH #179063 7.500		06/25/2010	PAID ON PRINCIPAL		2,756	2,756	2,756	2,747	0	9	0	9	0	2,756	0	0	0	.49	09/25/2022	1
31368H	KV 4 FNMA PASS TH #190308 7.500		06/25/2010	PAID ON PRINCIPAL		94	94	98	107	0	(13)	0	(13)	0	94	0	0	0	.1	09/25/2030	1
31371H	FM 5 FNMA PASS TH #252272 6.000		06/25/2010	PAID ON PRINCIPAL		55,912	55,912	55,397	55,528	0	384	0	384	0	55,912	0	0	0	.465	01/25/2029	1
31371H	KR 8 FNMA PASS TH #252404 6.000		06/25/2010	PAID ON PRINCIPAL		1,864	1,864	1,838	1,846	0	18	0	18	0	1,864	0	0	0	.21	03/25/2029	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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31371J	PV 0		06/25/2010	PAID ON PRINCIPAL		774	774	807	879	0	(105)	0	(105)	0	774	0	0	0	11	09/25/2030	1
31371K	KH 3		06/25/2010	PAID ON PRINCIPAL		9,906	9,906	10,332	10,284	0	(378)	0	(378)	0	9,906	0	0	0	99	02/25/2017	1
31371K	LQ 2		06/25/2010	PAID ON PRINCIPAL		9,243	9,243	9,640	9,609	0	(367)	0	(367)	0	9,243	0	0	0	89	03/25/2017	1
31371K	NY 3		06/25/2010	PAID ON PRINCIPAL		29,163	29,163	30,416	30,364	0	(1,201)	0	(1,201)	0	29,163	0	0	0	278	05/25/2017	1
31371K	P3 9		06/25/2010	PAID ON PRINCIPAL		1,355	1,355	1,413	1,413	0	(58)	0	(58)	0	1,355	0	0	0	13	06/25/2017	1
31371K	3A 7		06/25/2010	PAID ON PRINCIPAL		202,522	202,522	202,142	202,063	0	458	0	458	0	202,522	0	0	0	2,007	04/25/2033	1
31371L	DM 8		06/25/2010	PAID ON PRINCIPAL		1,179,885	1,179,885	1,185,968	1,182,286	0	(2,401)	0	(2,401)	0	1,179,885	0	0	0	10,510	09/25/2023	1
31371L	DQ 9		06/25/2010	PAID ON PRINCIPAL		123,919	123,919	123,706	123,640	0	280	0	280	0	123,919	0	0	0	1,086	10/25/2023	1
31371L	EZ 8		06/25/2010	PAID ON PRINCIPAL		93,458	93,458	93,663	93,468	0	(10)	0	(10)	0	93,458	0	0	0	670	11/25/2018	1
31371L	E3 9		06/25/2010	PAID ON PRINCIPAL		621,890	621,890	603,331	609,489	0	12,401	0	12,401	0	621,890	0	0	0	4,556	10/25/2023	1
31371L	FY 0		06/25/2010	PAID ON PRINCIPAL		10,048	10,048	10,029	10,025	0	23	0	23	0	10,048	0	0	0	105	12/25/2033	1
31373U	FJ 1		06/25/2010	PAID ON PRINCIPAL		1,421	1,421	1,332	1,356	0	65	0	65	0	1,421	0	0	0	14	10/25/2025	1
31374A	PA 2		06/25/2010	PAID ON PRINCIPAL		1,022	1,022	1,107	1,076	0	(54)	0	(54)	0	1,022	0	0	0	18	02/25/2020	1
31374A	PC 8		06/25/2010	PAID ON PRINCIPAL		516	516	567	557	0	(41)	0	(41)	0	516	0	0	0	10	04/25/2019	1
31374W	Y8 9		06/25/2010	PAID ON PRINCIPAL		653	653	612	622	0	31	0	31	0	653	0	0	0	7	10/25/2025	1
31375D	CH 4		06/25/2010	PAID ON PRINCIPAL		235	235	220	224	0	10	0	10	0	235	0	0	0	3	11/25/2025	1
31375E	6U 0		06/25/2010	PAID ON PRINCIPAL		83	83	80	80	0	2	0	2	0	83	0	0	0	1	02/25/2026	1
31375Q	XL 3		06/25/2010	PAID ON PRINCIPAL		155	155	152	153	0	3	0	3	0	155	0	0	0	2	04/25/2026	1
31375S	J3 5		06/25/2010	PAID ON PRINCIPAL		143	143	140	140	0	3	0	3	0	143	0	0	0	2	04/25/2026	1
31376K	B2 1		06/25/2010	PAID ON PRINCIPAL		4,009,536	4,009,536	4,002,030	3,999,886	0	9,650	0	9,650	0	4,009,536	0	0	0	35,996	11/25/2033	1
31378R	S5 9		06/25/2010	PAID ON PRINCIPAL		148	148	148	148	0	(0)	0	(0)	0	148	0	0	0	2	12/25/2027	1
31384V	ZT 2		06/25/2010	PAID ON PRINCIPAL		12,287	12,287	12,815	12,644	0	(356)	0	(356)	0	12,287	0	0	0	121	02/25/2015	1
31385H	WJ 7		06/25/2010	PAID ON PRINCIPAL		163	163	150	150	0	14	0	14	0	163	0	0	0	1	10/25/2016	1
31385H	YA 4		06/25/2010	PAID ON PRINCIPAL		5,129	5,129	5,349	5,359	0	(230)	0	(230)	0	5,129	0	0	0	49	11/25/2016	1
31385J	LH 9		06/25/2010	PAID ON PRINCIPAL		7,116	7,116	7,422	7,318	0	(201)	0	(201)	0	7,116	0	0	0	69	12/25/2014	1
31385J	NQ 7		06/25/2010	PAID ON PRINCIPAL		9,008	9,008	9,239	9,216	0	(208)	0	(208)	0	9,008	0	0	0	83	09/25/2017	1
31385W	2N 8		06/25/2010	PAID ON PRINCIPAL		68,053	68,053	69,861	70,082	0	(2,029)	0	(2,029)	0	68,053	0	0	0	661	03/25/2033	1
31385X	F9 3		06/25/2010	PAID ON PRINCIPAL		146,469	146,469	146,195	146,141	0	328	0	328	0	146,469	0	0	0	1,418	07/25/2033	1
31385X	6M 4		06/25/2010	PAID ON PRINCIPAL		1,275	1,275	1,329	1,326	0	(52)	0	(52)	0	1,275	0	0	0	13	03/25/2016	1
31386T	QH 1		06/25/2010	PAID ON PRINCIPAL		296	296	309	310	0	(14)	0	(14)	0	296	0	0	0	2	04/25/2016	1
31387R	DC 9		06/25/2010	PAID ON PRINCIPAL		3,715	3,715	3,674	3,664	0	51	0	51	0	3,715	0	0	0	40	09/25/2031	1
31388M	JZ 2		06/25/2010	PAID ON PRINCIPAL		3,394	3,394	3,539	3,538	0	(144)	0	(144)	0	3,394	0	0	0	29	10/25/2016	1
31388N	KR 6		06/25/2010	PAID ON PRINCIPAL		812	812	846	849	0	(37)	0	(37)	0	812	0	0	0	8	02/25/2017	1
31388V	P3 6		06/25/2010	PAID ON PRINCIPAL		690	690	720	722	0	(32)	0	(32)	0	690	0	0	0	7	12/25/2016	1
31388W	WL 6		06/25/2010	PAID ON PRINCIPAL		938	938	979	978	0	(40)	0	(40)	0	938	0	0	0	8	12/25/2016	1

QE05.8

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)
31388X G9 9	FNMA PASS TH #617724 6.000		06/25/2010	PAID ON PRINCIPAL		7,952	7,952	8,294	8,223	0	(271)	0	(271)	0	7,952	0	0	0	59	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466 5.500		06/25/2010	PAID ON PRINCIPAL		181,485	181,485	179,500	179,822	0	1,662	0	1,662	0	181,485	0	0	0	1,498	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032 6.000		06/25/2010	PAID ON PRINCIPAL		165	165	172	170	0	(5)	0	(5)	0	165	0	0	0	2	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219 6.000		06/25/2010	PAID ON PRINCIPAL		5,963	5,963	6,219	6,263	0	(301)	0	(301)	0	5,963	0	0	0	39	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725 6.000		06/25/2010	PAID ON PRINCIPAL		15,203	15,203	15,857	15,887	0	(684)	0	(684)	0	15,203	0	0	0	159	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		06/25/2010	PAID ON PRINCIPAL		145,186	145,186	144,573	144,659	0	527	0	527	0	145,186	0	0	0	1,131	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		06/25/2010	PAID ON PRINCIPAL		933,087	933,087	958,601	947,788	0	(14,701)	0	(14,701)	0	933,087	0	0	0	7,657	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		06/25/2010	PAID ON PRINCIPAL		145,126	145,126	144,276	144,443	0	683	0	683	0	145,126	0	0	0	1,119	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		06/25/2010	PAID ON PRINCIPAL		120,544	120,544	120,318	120,270	0	274	0	274	0	120,544	0	0	0	1,347	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		06/25/2010	PAID ON PRINCIPAL		500,403	500,403	499,464	499,502	0	901	0	901	0	500,403	0	0	0	5,829	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		06/25/2010	PAID ON PRINCIPAL		287,011	287,011	286,473	286,366	0	645	0	645	0	287,011	0	0	0	2,896	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		06/25/2010	PAID ON PRINCIPAL		282,949	282,949	282,418	282,278	0	670	0	670	0	282,949	0	0	0	2,592	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		06/25/2010	PAID ON PRINCIPAL		89,619	89,619	89,451	89,446	0	174	0	174	0	89,619	0	0	0	878	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		06/25/2010	PAID ON PRINCIPAL		315,798	315,798	303,413	306,925	0	8,873	0	8,873	0	315,798	0	0	0	2,949	07/25/2034	1
31402H VV 0	FNMA PASS TH #729728 5.500		06/25/2010	PAID ON PRINCIPAL		123,114	123,114	122,884	122,824	0	290	0	290	0	123,114	0	0	0	1,311	07/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		06/25/2010	PAID ON PRINCIPAL		179,810	179,810	179,473	179,403	0	407	0	407	0	179,810	0	0	0	1,914	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		06/25/2010	PAID ON PRINCIPAL		119,313	119,313	115,435	116,944	0	2,369	0	2,369	0	119,313	0	0	0	743	09/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		06/25/2010	PAID ON PRINCIPAL		891	891	889	889	0	2	0	2	0	891	0	0	0	8	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		06/25/2010	PAID ON PRINCIPAL		1,362,056	1,362,056	1,359,493	1,358,780	0	3,276	0	3,276	0	1,362,056	0	0	0	13,494	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		06/25/2010	PAID ON PRINCIPAL		153,341	153,341	152,443	152,673	0	668	0	668	0	153,341	0	0	0	1,164	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		06/25/2010	PAID ON PRINCIPAL		13,006	13,006	12,930	12,944	0	61	0	61	0	13,006	0	0	0	97	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		06/25/2010	PAID ON PRINCIPAL		256,185	256,185	254,684	255,008	0	1,177	0	1,177	0	256,185	0	0	0	2,161	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2010	PAID ON PRINCIPAL		21,294	21,294	21,340	21,304	0	(11)	0	(11)	0	21,294	0	0	0	160	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		06/25/2010	PAID ON PRINCIPAL		132,012	132,012	131,239	131,397	0	615	0	615	0	132,012	0	0	0	672	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		06/25/2010	PAID ON PRINCIPAL		1,038,994	1,038,994	973,408	989,129	0	49,866	0	49,866	0	1,038,994	0	0	0	8,403	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		06/25/2010	PAID ON PRINCIPAL		183,748	183,748	182,671	182,900	0	848	0	848	0	183,748	0	0	0	1,427	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2010	PAID ON PRINCIPAL		56,514	56,514	56,638	56,528	0	(14)	0	(14)	0	56,514	0	0	0	419	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2010	PAID ON PRINCIPAL		28,702	28,702	28,684	28,660	0	41	0	41	0	28,702	0	0	0	204	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		06/25/2010	PAID ON PRINCIPAL		281,532	281,532	270,315	273,501	0	8,031	0	8,031	0	281,532	0	0	0	2,578	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2010	PAID ON PRINCIPAL		1,138,248	1,138,248	1,129,916	1,129,929	0	8,319	0	8,319	0	1,138,248	0	0	0	12,473	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		06/25/2010	PAID ON PRINCIPAL		6,930,439	6,930,439	6,688,467	6,736,602	0	193,837	0	193,837	0	6,930,439	0	0	0	66,476	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		06/25/2010	PAID ON PRINCIPAL		419,137	419,137	394,316	397,346	0	21,790	0	21,790	0	419,137	0	0	0	3,908	12/25/2033	1
49130P BB 9	KENTUCKY HSG CORP S200 5.375		04/01/2010	PAID ON PRINCIPAL		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	6,181	01/01/2033	1FE
95662M GC 8	WEST VIRGINIA HSG DEV 5.300		06/01/2010	PAID ON PRINCIPAL		60,000	60,000	59,084	59,146	0	854	0	854	0	60,000	0	0	0	1,678	11/01/2023	1FE
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2010	PAID ON PRINCIPAL		197,903	197,903	197,478	197,462	0	441	0	441	0	197,903	0	0	0	2,070	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2010	PAID ON PRINCIPAL		667,224	667,224	658,050	662,224	0	5,000	0	5,000	0	667,224	0	0	0	6,886	01/15/2032	1

QE05.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
05948X	BV 2	BOAMS 2003-D 2A4 CMO 2.955	06/25/2010	PAID ON PRINCIPAL		18,582	18,582	18,814	18,179	0	403	0	403	0	18,582	0	0	0	130	05/25/2033	1Z*
05948X	SR 3	BOAMS 2003-7 A2 CMO 4.750	06/25/2010	PAID ON PRINCIPAL		199,938	199,938	193,500	194,435	0	5,503	0	5,503	0	199,938	0	0	0	1,431	09/25/2018	1Z*
05949C	EL 6	BOAMS 2005-G 4A1 CMO 5.219	04/25/2010	PAID ON PRINCIPAL		452,914	452,914	454,275	448,046	0	4,869	0	4,869	0	452,914	0	0	0	1,974	07/25/2035	1Z*
05949C	EL 6	BOAMS 2005-G 4A1 CMO 5.227	06/25/2010	PAID ON PRINCIPAL		258,871	258,871	259,648	256,088	0	2,783	0	2,783	0	258,871	0	0	0	2,652	07/25/2035	1Z*
05949C	MD 5	BOAMS 2005-10 2A1 CMO 5.250	06/25/2010	PAID ON PRINCIPAL		1,066,314	1,066,314	1,061,733	1,062,362	0	3,952	0	3,952	0	1,066,314	0	0	0	8,845	11/25/2020	1Z*
05949C	AL 0	BOAMS 2005-5 1A11 CMO 5.500	06/25/2010	PAID ON PRINCIPAL		744,649	744,649	752,798	743,850	0	799	0	799	0	744,649	0	0	0	7,783	06/25/2035	1Z*
05949C	FG 6	BOAMS 2005-7 2A1 CMO 5.000	04/25/2010	PAID ON PRINCIPAL		181,074	181,074	181,272	180,817	0	257	0	257	0	181,074	0	0	0	754	07/25/2020	1Z*
05949C	JX 5	BOAMS 2005-9 3A1 CMO 5.000	04/25/2010	PAID ON PRINCIPAL		107,950	107,950	107,202	107,418	0	532	0	532	0	107,950	0	0	0	450	10/25/2020	1Z*
15132E	AR 9	CDMC 2002-4 A1 CMO 6.500	06/25/2010	PAID ON PRINCIPAL		173	173	176	172	0	1	0	1	0	173	0	0	0	2	07/25/2032	1Z*
161546	FW 1	CFAB 2003-4 1A6 4.429	06/25/2010	PAID ON PRINCIPAL		127,596	127,596	126,100	126,872	0	724	0	724	0	127,596	0	0	0	984	10/25/2014	1Z*
16162W	BW 8	CHASE 2003-S12 1A2 CMO 4.750	06/25/2010	PAID ON PRINCIPAL		297,567	297,567	295,335	295,894	0	1,673	0	1,673	0	297,567	0	0	0	2,504	12/25/2018	1Z*
16162W	CK 3	CHASE 2003-S13 A1 CMO 5.500	06/25/2010	PAID ON PRINCIPAL		201,005	201,005	199,207	199,483	0	1,522	0	1,522	0	201,005	0	0	0	1,615	11/25/2033	1Z*
172973	TL 3	CMSI 2003-10 A1 CMO 4.500	06/25/2010	PAID ON PRINCIPAL		380,865	380,865	371,701	375,696	0	5,169	0	5,169	0	380,865	0	0	0	2,733	11/25/2018	1Z*
172973	Z9 3	CMSI 2005-5 2A1 CMO 5.000	04/25/2010	PAID ON PRINCIPAL		96,671	96,671	96,190	96,286	(0)	385	0	385	0	96,671	0	0	0	403	08/25/2035	1Z*
22541Q	4A 7	CSFB 2003-29 4A1 CMO 6.000	06/25/2010	PAID ON PRINCIPAL		48,306	48,306	50,088	41,498	8,361	(1,553)	0	6,808	0	48,306	0	0	0	468	12/25/2033	1FE
225458	FE 3	CSFB 2005-2 3A1 CMO 5.000	06/25/2010	PAID ON PRINCIPAL		341,151	341,151	341,683	340,905	0	246	0	246	0	341,151	0	0	0	3,361	02/25/2020	1Z*
225458	G3 6	CSFB 2005-7 4A1 5.000	06/25/2010	PAID ON PRINCIPAL		1,314,003	1,314,003	1,315,232	1,311,753	0	2,250	0	2,250	0	1,314,003	0	0	0	10,782	08/25/2020	1Z*
12669E	W3 6	CWHL 2003-J8 1A1 CMO 5.250	06/25/2010	PAID ON PRINCIPAL		104,443	104,443	104,867	104,364	0	79	0	79	0	104,443	0	0	0	1,235	09/25/2023	1Z*
12669E	EJ 1	CWHL 2003-15 2A1 CMO 5.000	06/25/2010	PAID ON PRINCIPAL		695,777	695,777	697,882	695,688	0	89	0	89	0	695,777	0	0	0	4,791	06/25/2018	1Z*
12669E	HN 9	CWHL 2003-27 A1 CMO 3.192	06/25/2010	PAID ON PRINCIPAL		40,521	40,521	40,927	39,969	0	553	0	553	0	40,521	0	0	0	326	06/25/2033	1Z*
12669E	HN 9	CWHL 2003-27 A1 CMO 3.994	04/25/2010	PAID ON PRINCIPAL		1,874	1,874	1,892	1,848	0	26	0	26	0	1,874	0	0	0	6	06/25/2033	1Z*
32051D	YH 9	FHASI 2003-5 1A14 CMO 5.500	06/25/2010	PAID ON PRINCIPAL		126,955	126,955	126,955	126,955	0	0	0	0	0	126,955	0	0	0	1,117	07/25/2033	1Z*
32051D	L3 4	FHASI 2003-8 2A1 CMO 4.500	06/25/2010	PAID ON PRINCIPAL		462,321	462,321	452,497	455,567	0	6,754	0	6,754	0	462,321	0	0	0	3,488	09/25/2018	1Z*
55265K	Y2 9	MASTR 2003-11 3A2 CMO 4.500	06/25/2010	PAID ON PRINCIPAL		218,556	218,556	214,868	216,248	0	2,308	0	2,308	0	218,556	0	0	0	1,678	12/25/2018	1Z*
69336R	AQ 3	PHHMC 2005-3 A1 CMO 5.514	04/18/2010	PAID ON PRINCIPAL		361,955	361,955	366,579	364,117	0	(2,162)	0	(2,162)	0	361,955	0	0	0	1,664	05/26/2035	1Z*
69336R	AQ 3	PHHMC 2005-3 A1 CMO 5.515	06/18/2010	PAID ON PRINCIPAL		170,334	170,334	172,510	171,351	0	(1,017)	0	(1,017)	0	170,334	0	0	0	1,773	05/26/2035	1Z*
69335Y	AA 4	PHHMC 2006-4 A1 6.213	06/18/2010	PAID ON PRINCIPAL		393,031	393,031	396,830	394,686	0	(1,655)	0	(1,655)	0	393,031	0	0	0	5,457	12/18/2036	1Z*
69335Y	AA 4	PHHMC 2006-4 A1 6.232	04/18/2010	PAID ON PRINCIPAL		261,583	261,583	264,111	262,684	0	(1,101)	0	(1,101)	0	261,583	0	0	0	1,357	12/18/2036	1Z*
74160M	JZ 6	PRIME 2005-4 1A3 CMO 5.000	06/25/2010	PAID ON PRINCIPAL		339,997	339,997	339,040	338,983	0	1,014	0	1,014	0	339,997	0	0	0	3,026	10/25/2020	1Z*
74160M	KC 5	PRIME 2005-4 1A6 CMO 5.250	06/25/2010	PAID ON PRINCIPAL		531,959	531,959	532,500	531,073	0	887	0	887	0	531,959	0	0	0	5,320	10/25/2020	1Z*
760985	WR 8	RAMP 2003-RZ3 M1 4.120	06/25/2010	PAID ON PRINCIPAL		187,369	187,369	187,288	186,948	0	421	0	421	0	187,369	0	0	0	1,930	06/25/2033	1Z*
45660N	PZ 2	RAST 2003-A5 A1 5.500	06/25/2010	PAID ON PRINCIPAL		158,853	158,853	151,308	153,708	0	5,146	0	5,146	0	158,853	0	0	0	1,743	06/25/2033	1Z*
76111J	7G 3	RFMSI 2003-S10 A2 CMO .662	04/25/2010	PAID ON PRINCIPAL		115,479	115,479	113,891	114,281	0	1,198	0	1,198	0	115,479	0	0	0	.62	06/25/2033	1Z*
76111J	7G 3	RFMSI 2003-S10 A2 CMO .742	05/25/2010	PAID ON PRINCIPAL		58,072	58,072	57,274	57,470	0	602	0	602	0	58,072	0	0	0	.63	06/25/2033	1Z*
76111J	7G 3	RFMSI 2003-S10 A2 CMO .747	06/25/2010	PAID ON PRINCIPAL		104,204	104,204	102,772	103,123	0	1,081	0	1,081	0	104,204	0	0	0	178	06/25/2033	1Z*

QE05.13

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
172973	Z9	3		06/25/2010	PAID ON PRINCIPAL		1,800,988	1,800,988	1,792,030	1,793,811	0	7,176	0	7,176	0	1,800,988	0	0	0	16,517	08/25/2035	1Z*
17312D	AA	6		06/25/2010	PAID ON PRINCIPAL		383,791	383,791	257,140	216,692	0	167,099	0	167,099	0	383,791	0	0	0	3,473	09/25/2037	1Z*
12628K	AA	0		06/25/2010	PAID ON PRINCIPAL		57,151	57,151	39,559	39,559	0	17,592	0	17,592	0	57,151	0	0	0	544	11/25/2036	1Z*
225458	G2	8		06/25/2010	PAID ON PRINCIPAL		344,911	344,911	296,623	297,516	0	47,394	0	47,394	0	344,911	0	0	0	3,386	08/25/2020	1Z*
126378	BB	3		06/25/2010	PAID ON PRINCIPAL		966,703	966,703	796,713	821,753	99,861	45,088	0	144,949	0	966,703	0	0	0	9,667	02/25/2037	1Z*
02149D	AD	1		06/25/2010	PAID ON PRINCIPAL		833,952	833,952	446,985	634,830	118,854	80,268	0	199,122	0	833,952	0	0	0	12,358	01/25/2037	1Z*
02149D	AD	1		04/25/2010	PAID ON PRINCIPAL		520,333	520,333	278,890	396,094	74,158	50,082	0	124,240	0	520,333	0	0	0	2,575	01/25/2037	1Z*
12669G	V4	0		06/25/2010	PAID ON PRINCIPAL		1,066,414	1,066,414	1,081,521	1,069,902	0	(3,488)	0	(3,488)	0	1,066,414	0	0	0	9,248	07/25/2035	1Z*
126694	RJ	9		06/25/2010	PAID ON PRINCIPAL		3,093,696	3,093,696	3,099,738	3,085,022	0	8,673	0	8,673	0	3,093,696	0	0	0	28,833	12/25/2035	1Z*
126694	PG	7		06/25/2010	PAID ON PRINCIPAL		747,182	747,182	742,862	742,862	0	4,320	0	4,320	0	747,182	0	0	0	8,124	09/25/2035	1Z*
126694	W9	5		06/25/2010	PAID ON PRINCIPAL		1,187,297	1,187,297	1,161,963	1,184,391	0	2,906	0	2,906	0	1,187,297	0	0	0	12,506	03/25/2036	1Z*
126671	RX	6		06/25/2010	PAID ON PRINCIPAL		9,809	9,809	10,034	6,232	3,733	(156)	0	3,577	0	9,809	0	0	0	76	05/25/2032	1Z*
126673	TD	4		06/25/2010	PAID ON PRINCIPAL		546,659	546,659	497,460	516,764	0	29,895	0	29,895	0	546,659	0	0	0	4,466	02/25/2035	1Z*
12668T	AB	0		04/26/2010	PAID ON PRINCIPAL		347,333	347,333	319,546	319,512	0	27,821	0	27,821	0	347,333	0	0	0	94	05/25/2037	1Z*
12668T	AB	0		05/25/2010	PAID ON PRINCIPAL		356,803	356,803	328,259	328,223	0	28,580	0	28,580	0	356,803	0	0	0	97	05/25/2037	1Z*
12668T	AB	0		06/25/2010	PAID ON PRINCIPAL		295,652	295,652	272,000	271,971	0	23,682	0	23,682	0	295,652	0	0	0	159	05/25/2037	1Z*
36185M	EB	4		06/25/2010	PAID ON PRINCIPAL		445,781	445,781	321,520	288,933	0	156,848	0	156,848	0	445,781	0	0	0	3,967	04/25/2036	1Z*
36186M	AC	5		06/25/2010	PAID ON PRINCIPAL		441,993	441,993	158,289	200,957	223,286	17,750	0	241,036	0	441,993	0	0	0	5,132	09/25/2037	1Z*
466247	YK	3		04/25/2010	PAID ON PRINCIPAL		234,129	234,129	230,341	230,069	0	4,060	0	4,060	0	234,129	0	0	0	1,054	11/25/2035	1Z*
466247	YK	3		06/25/2010	PAID ON PRINCIPAL		166,764	166,764	164,066	163,872	0	2,892	0	2,892	0	166,764	0	0	0	1,873	11/25/2035	1Z*
46629C	AK	3		04/25/2010	PAID ON PRINCIPAL		460,812	460,812	370,283	425,051	0	35,761	0	35,761	0	460,812	0	0	0	2,283	08/25/2036	1Z*
46629C	AK	3		06/25/2010	PAID ON PRINCIPAL		1,137,433	1,137,433	913,979	1,049,164	0	88,270	0	88,270	0	1,137,433	0	0	0	14,739	08/25/2036	1Z*
46629D	AK	1		06/25/2010	PAID ON PRINCIPAL		324,072	324,072	228,247	273,588	0	50,484	0	50,484	0	324,072	0	0	0	3,827	11/25/2036	1Z*
46629D	AK	1		04/26/2010	PAID ON PRINCIPAL		213,251	213,251	150,195	180,031	0	33,221	0	33,221	0	213,251	0	0	0	1,024	11/25/2036	1Z*
46630P	AZ	8		06/25/2010	PAID ON PRINCIPAL		812,597	812,597	793,171	793,171	0	19,426	0	19,426	0	812,597	0	0	0	10,776	04/25/2037	1Z*
46630P	AZ	8		04/26/2010	PAID ON PRINCIPAL		601,893	601,893	587,504	587,504	0	14,389	0	14,389	0	601,893	0	0	0	2,887	04/25/2037	1Z*
69121P	DE	0		06/25/2010	PAID ON PRINCIPAL		572,196	572,196	483,148	483,148	0	89,048	0	89,048	0	572,196	0	0	0	4,227	01/25/2037	1Z*
76112B	H2	9		04/25/2010	PAID ON PRINCIPAL		198,837	198,837	165,034	170,168	0	28,669	0	28,669	0	198,837	0	0	0	0	10/25/2035	1Z*
76112B	H2	9		05/25/2010	PAID ON PRINCIPAL		155,386	155,386	128,971	132,982	0	22,404	0	22,404	0	155,386	0	0	0	141	10/25/2035	1Z*
76112B	H2	9		06/25/2010	PAID ON PRINCIPAL		128,912	128,912	106,997	110,325	0	18,587	0	18,587	0	128,912	0	0	0	185	10/25/2035	1Z*
74957V	AJ	8		06/25/2010	PAID ON PRINCIPAL		657,147	657,147	629,424	629,424	0	27,723	0	27,723	0	657,147	0	0	0	5,693	07/25/2036	1Z*
749581	AR	5		06/25/2010	PAID ON PRINCIPAL		982,793	982,793	932,118	932,118	0	50,675	0	50,675	0	982,793	0	0	0	9,036	01/25/2037	1Z*
863579	KB	3		04/25/2010	PAID ON PRINCIPAL		129,727	129,727	122,592	111,866	0	17,860	0	17,860	0	129,727	0	0	0	0	01/25/2035	1Z*
93363N	AD	7		06/25/2010	PAID ON PRINCIPAL		39,153	39,153	24,128	23,297	0	15,857	0	15,857	0	39,153	0	0	0	488	10/25/2036	1Z*
93363N	AD	7		04/25/2010	PAID ON PRINCIPAL		22,502	22,502	13,867	13,389	0	9,113	0	9,113	0	22,502	0	0	0	113	10/25/2036	1Z*
94981Q	AN	8		04/25/2010	VARIOUS		11,862,962	11,978,863	11,970,440	11,628,645	0	18,255	0	18,255	0	11,646,899	0	216,063	216,063	81,106	10/25/2035	1Z*

QE05.15

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)	
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		06/25/2010	PAID ON PRINCIPAL		460,140	460,140	450,865	452,139	0	8,002	0	8,002	0	460,140	0	0	0	3,481	09/25/2020	1Z*	
94984J AD 3	WFMB 2006-13 A4 CMO 5.750		06/25/2010	PAID ON PRINCIPAL		4,336,301	4,336,301	4,338,785	4,322,926	0	13,375	0	13,375	0	4,336,301	0	0	0	49,414	10/25/2036	1Z*	
03061N JS 9	AMCAR 2005-DA A4 (AMBA 5.020)		06/06/2010	PAID ON PRINCIPAL		752,969	752,969	710,644	735,572	0	17,397	0	17,397	0	752,969	0	0	0	6,026	11/06/2012	1FE	
05947U LW 6	BACM 2003-2 A2 4.342		06/11/2010	PAID ON PRINCIPAL		105,052	105,052	105,583	105,005	0	48	0	48	0	105,052	0	0	0	760	03/11/2041	1FE	
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2010	PAID ON PRINCIPAL		58,600	58,600	53,584	49,253	1,747	7,599	0	9,347	0	58,600	0	0	0	661	07/15/2028	6FE	
674135 CP 1	OAK 1997-C B1 7.450		06/16/2010	WRITTEN OFF		30	39,234	22,167	12,660	9,334	516	0	9,849	0	22,509	0	(22,479)	(22,479)	476	11/15/2027	6FE	
3899999.	Total - Bonds - Industrial & Miscellaneous					138,228,275	137,051,414	132,811,515	131,764,745	712,161	1,811,255	88,931	2,434,485	0	134,199,231	0	4,029,045	4,029,045	2,758,950	XXX	XXX	
8399997.	Total - Bonds - Part 4					559,887,635	554,827,760	566,060,753	552,295,378	712,161	1,072,136	88,931	1,695,366	0	553,990,745	0	5,896,890	5,896,890	9,707,054	XXX	XXX	
8399999.	Total - Bonds					559,887,635	554,827,760	566,060,753	552,295,378	712,161	1,072,136	88,931	1,695,366	0	553,990,745	0	5,896,890	5,896,890	9,707,054	XXX	XXX	
Common Stocks - Industrial and Miscellaneous																						
004764 10 6	ACME PACKET INC		05/27/2010	SMITH BARNEY	980,000	27,130	XXX	26,901	0	0	0	0	0	26,901	0	229	229	0	0	XXX	L	
06846N 10 4	BILL BARRETT CORP		04/30/2010	VARIOUS	13,280,000	451,209	XXX	445,867	0	0	38,038	(38,038)	0	407,829	0	43,380	43,380	0	0	XXX	L	
26746E 10 3	DYAX CORP		05/03/2010	SMITH BARNEY	242,000	859	XXX	0	820	(820)	0	(820)	0	0	0	859	859	0	0	XXX	L	
29384R 10 5	ENTROPIC COMMUNICATIONS INC		06/15/2010	SMITH BARNEY	3,733,000	19,272	XXX	19,412	0	0	0	0	0	19,412	0	(140)	(140)	0	0	XXX	L	
31567R 20 9	FIBERTOWER CORP		04/30/2010	SMITH BARNEY	2,445,000	13,154	XXX	3,912	10,220	(6,308)	0	(6,308)	0	3,912	0	9,242	9,242	0	0	XXX	L	
34959E 10 9	FORTINET INC		06/15/2010	SMITH BARNEY	7,466,000	120,983	XXX	120,725	0	0	0	0	0	120,725	0	257	257	0	0	XXX	L	
9099999.	Total - Common Stocks - Industrial & Miscellaneous					632,607	XXX	616,817	11,040	(7,128)	0	38,038	(45,167)	0	578,779	0	53,828	53,828	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					632,607	XXX	616,817	11,040	(7,128)	0	38,038	(45,167)	0	578,779	0	53,828	53,828	0	0	XXX	XXX
9799999.	Total - Common Stocks					632,607	XXX	616,817	11,040	(7,128)	0	38,038	(45,167)	0	578,779	0	53,828	53,828	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					632,607	XXX	616,817	11,040	(7,128)	0	38,038	(45,167)	0	578,779	0	53,828	53,828	0	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					560,520,242	XXX	566,677,570	552,306,418	705,033	1,072,136	126,969	1,650,200	0	554,569,524	0	5,950,718	5,950,718	9,707,054	XXX	XXX	

QE05.16

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

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

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

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

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

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

**Sch. DB-Pt D
NONE**

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	(26)	0	32,218,076	42,685,218	43,381,214	XXX..
Bank of America, N.A. - Boston.....	Boston,MA.....	0.000	0	0	16,511	19,110	13,113	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	0.000	0	0	2,004,000	2,004,000	2,004,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	0.000	0	0	15,843,737	13,117,602	13,199,421	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(8,129,067)	(7,438,552)	(6,485,204)	XXX..
Bank of New York.....	New York,NY.....	0.000	0	0	9,259,914	2,195,030	(8,729)	XXX..
Bank of New York Mellon.....	New York,NY.....	0.000	0	0	840,996	897,140	(407,870)	XXX..
Capital One Bank.....	Melville,NY.....	0.000	0	0	62,679	62,679	62,679	XXX..
Capital One Bank.....	New York,NY.....	0.000	0	0	23,000	23,000	23,000	XXX..
Capital One Bank.....	White Plains,NY.....	0.000	0	0	21,000	21,000	21,000	XXX..
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(508,041,149)	(523,989,826)	(533,810,180)	XXX..
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	4,094,582	4,734,498	3,772,577	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	0.000	0	0	25,000	25,000	25,000	XXX..
HSBC.....	Miami,FL.....	0.000	0	0	1,337,211	5,977,249	1,403,743	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	(4,075,211)	(43,015,575)	(15,021,801)	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(16,627,570)	(5,066,983)	(1,140,142)	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX..
Key Bank of New York.....	Albany,NY.....	0.000	0	0	34,399	111,656	101,658	XXX..
Royal Trust Corporation.....	Toronto,ON.....	0.000	0	0	0	0	0	XXX..
Royal Trust Corporation of Canada.....	Toronto,ON.....	0.000	0	0	5,605	5,605	5,605	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	5,000	5,000	5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	12,434	113,836	29,374	XXX..
TrustCo.....	Albany,NY.....	0.000	0	0	10,000	10,000	10,000	XXX..
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	2,544,311	2,738,585	2,937,755	XXX..
Wachovia Bank.....	Alpharette,GA.....	0.000	0	0	5,000	5,000	5,000	XXX..
Wachovia Bank.....	Fort Lauderdale,FL.....	0.000	0	0	5,000	5,000	5,000	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	1,475,179	1,325,171	1,797,426	XXX..
Wachovia Bank, N.A. - VA.....	Roanoke,VA.....	0.000	0	0	10,644	8,076	11,602	XXX..
0199999. Total Open Depositories.....	..XXX.....	..XXX.....	(26)	0	(466,021,846)	(502,424,608)	(487,062,888)	XXX..
0399999. Total Cash on Deposit.....	..XXX.....	..XXX.....	(26)	0	(466,021,846)	(502,424,608)	(487,062,888)	XXX..
0599999. Total Cash.....	..XXX.....	..XXX.....	(26)	0	(466,021,846)	(502,424,608)	(487,062,888)	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
------------------	-----------	-----------------------	--------------------------	-----------------------	--------------------------------------	--	-------------------------------------

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	(185,006)	0	0	723,680
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	(52,019)	0	0	228,856
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	14,762	1	(1,903,264)	0	0	3,543,854
11. Georgia.....GA	0	0	0	0	(123,977)	0	0	764,263
12. Hawaii.....HI	0	0	0	0	(1,516)	0	0	59,743
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	(71,624)	0	0	215,708
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(1,705)	0	0	7,175
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	(3,197)	0	0	10,223
21. Maryland.....MD	0	0	0	0	(37,418)	0	0	116,268
22. Massachusetts.....MA	0	0	0	0	(135,882)	0	0	454,011
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(162,164)	0	0	624,963
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	(144,894)	0	0	444,572
30. New Hampshire.....NH	0	0	0	0	(25,443)	0	0	66,555
31. New Jersey.....NJ	0	0	0	0	(4,684)	0	0	9,181
32. New Mexico.....NM	0	0	0	0	(134,814)	0	0	448,334
33. New York.....NY	0	0	5,000	3	(4,102,203)	675,000	4	11,562,473
34. North Carolina.....NC	0	0	0	0	(3,842)	0	0	10,839
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(175,409)	0	0	525,818
37. Oklahoma.....OK	0	0	0	0	(438)	0	0	1,512
38. Oregon.....OR	0	0	0	0	(138,026)	0	0	376,890
39. Pennsylvania.....PA	0	0	58,750	11	(33,557)	1,411,500	61	3,287
40. Rhode Island.....RI	0	0	0	0	(720)	0	0	4,941
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	(942)	0	0	2,854
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(114,622)	0	0	313,606
46. Vermont.....VT	0	0	0	0	(2,337)	0	0	9,621
47. Virginia.....VA	0	0	0	0	(245,722)	0	0	702,182
48. Washington.....WA	0	0	0	0	(27,397)	0	0	73,490
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(69,495)	0	0	196,199
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	78,512	15	(7,902,319)	2,086,500	65	21,501,101

DETAILS OF WRITE-INS

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



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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(499,219)	0	0	1,440,761
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	(4,523)	0	0	19,901
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	(76,192)	0	0	229,465
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(57,911)	0	0	243,705
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(33,027)	0	0	101,336
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	2	(555,319)	250,420	6	149,515
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(1,319)	0	0	3,954
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(6,185)	0	0	17,675
48. Washington.....WA	0	0	0	0	(3,574)	0	0	9,586
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	(1,237,270)	250,520	7	2,215,898

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	(20,100)	0	0	78,626
2. Alaska.....AK	0	0	0	0	(26,504)	0	0	81,513
3. Arizona.....AZ	0	0	0	0	(34,135)	0	0	98,514
4. Arkansas.....AR	0	0	0	0	(135,728)	0	0	389,488
5. California.....CA	0	0	0	0	(773,177)	0	0	2,046,630
6. Colorado.....CO	0	0	0	0	(487,377)	0	0	1,375,012
7. Connecticut.....CT	0	0	0	0	(320,405)	0	0	1,409,621
8. Delaware.....DE	0	0	0	0	(50,021)	0	0	132,937
9. District of Columbia.....DC	0	0	0	0	(34,542)	0	0	118,167
10. Florida.....FL	0	0	0	0	(239,889)	0	0	451,472
11. Georgia.....GA	0	0	0	0	(801,221)	0	1	4,939,191
12. Hawaii.....HI	0	0	0	0	(336)	0	0	13,252
13. Idaho.....ID	0	0	0	0	(96,471)	0	0	264,860
14. Illinois.....IL	0	0	20,000	1	(965,283)	1,000,000	1	2,590,139
15. Indiana.....IN	0	0	0	0	(34,899)	250,000	1	105,103
16. Iowa.....IA	0	0	0	0	(139,474)	0	0	391,566
17. Kansas.....KS	0	0	0	0	(974)	0	0	4,100
18. Kentucky.....KY	0	0	0	0	(244,174)	0	0	743,575
19. Louisiana.....LA	0	0	0	0	(749,115)	339,000	4	1,666,247
20. Maine.....ME	0	0	0	0	(22,589)	0	0	72,218
21. Maryland.....MD	0	0	0	0	(122,490)	0	0	380,605
22. Massachusetts.....MA	0	0	0	0	(454,318)	0	0	1,517,977
23. Michigan.....MI	0	0	0	0	(1,269,908)	0	0	3,370,419
24. Minnesota.....MN	0	0	0	0	(116,469)	0	0	448,857
25. Mississippi.....MS	0	0	0	0	(146,270)	0	0	257,451
26. Missouri.....MO	0	0	0	0	(392,056)	0	0	1,023,550
27. Montana.....MT	0	0	0	0	(91,158)	50,000	1	178,830
28. Nebraska.....NE	0	0	0	0	(67,090)	0	0	153,981
29. Nevada.....NV	0	0	0	0	(35,158)	0	0	107,874
30. New Hampshire.....NH	0	0	0	0	(106,384)	0	0	278,291
31. New Jersey.....NJ	0	0	0	1	(893,132)	125,000	1	1,825,166
32. New Mexico.....NM	0	0	0	0	(115,769)	0	0	385,001
33. New York.....NY	0	0	0	2	(5,135,598)	772,501	5	13,207,135
34. North Carolina.....NC	0	0	0	0	(270,602)	0	0	763,378
35. North Dakota.....ND	0	0	0	0	(46,421)	0	0	28,428
36. Ohio.....OH	0	0	0	0	(1,139,496)	0	0	3,415,841
37. Oklahoma.....OK	0	0	0	0	(48,201)	0	0	166,514
38. Oregon.....OR	0	0	0	0	(143,086)	0	0	390,706
39. Pennsylvania.....PA	0	0	170,000	1	(1,106,410)	550,000	2	3,284,093
40. Rhode Island.....RI	0	0	0	0	(39,306)	0	0	269,562
41. South Carolina.....SC	0	0	0	0	(126,942)	0	0	379,404
42. South Dakota.....SD	0	0	0	0	(6,192)	0	0	97,183
43. Tennessee.....TN	0	0	0	0	(469,999)	(56)	0	1,424,036
44. Texas.....TX	0	0	0	0	(1,211,244)	0	0	5,723,869
45. Utah.....UT	0	0	115,000	1	(191,994)	0	0	429,537
46. Vermont.....VT	0	0	0	0	(73,058)	0	0	300,730
47. Virginia.....VA	0	0	0	0	(28,677)	(0)	0	81,948
48. Washington.....WA	0	0	0	0	(1,160,224)	0	0	3,112,149
49. West Virginia.....WV	0	0	0	0	(1,872,057)	0	0	1,966,521
50. Wisconsin.....WI	0	0	0	0	(264,616)	0	0	747,064
51. Wyoming.....WY	0	0	50,000	1	(28,537)	0	0	123,934
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	355,000	7	(22,349,276)	3,086,445	16	62,812,264

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	.1	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	(10)	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	(6)	0	0	.220
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	(992)	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(304)	0	0	1,281
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	(591)	0	0	1,974
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	(937)	0	0	1,836
32. New Mexico.....NM	0	0	0	0	0	(1,505)	0	0
33. New York.....NY	0	0	0	0	0	.1	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(2,638)	(3,324)	0	7,907
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	.1	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(562)	0	0	1,607
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(5,038)	(5,829)	1	14,825

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

Overflow Page for Write-Ins

NONE