QUARTERLY STATEMENT	
OF THE	
Citizens Property Insurance Corporation	
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OF	
Tallahassee	
IN THE STATE OF	
FLORIDA	
TO THE	
INSURANCE DEPARTMENT	
OF THE	
STATE OF FLORIDA	
AS OF	
MARCH 31, 2010	
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PROPERTY AND CASUALTY

2010

PROPERTY AND CASUALTY COMPANIES —ASSOCIATION EDITION

## **QUARTERLY STATEMENT**

AS OF MARCH 31, 2010

OF THE CONDITION AND AFFAIRS OF THE

## **Citizens Property Insurance Corporation**

NAIC Group Code -	00000 (Current Period)	, 00000 NAIC Company	/ Code 10064	Employer's ID Number	59-3164851
Organized under the		Florida	, State of Domicile or P	ort of Entry	Florida
Country of Domicile			United States		
Incorporated/Organize	d	01/21/1993	Commenced Business	01/21	/1993
Statutory Home Office	1	01 North Monroe Street, Suite 1000 (Street and Number)		Tallahassee, FL 3	2301
Main Administrative Of	fice 101 No	orth Monroe Street, Suite 1000	Tallahassee, F	(City or Town, State and Z L 32301	p Code) 850-513-3700
Mail Address	101 North I	(Street and Number) Monroe Street, Suite 1000 and Number or P.O. Box)	(City or Town, State a	Tallahassee, FL 32301	ea Code) (Telephone Number)
Primary Location of Bo		101 North Monroe Street, Suite 100 (Street and Number)		(City or Town, State and Zip Coc e, FL 32301	le) 850-513-3753
Internet Web Site Addr	ess		(City or Town, Si Www.citizensfla.com	ate and Zip Code) (Ar	ea Code) (Telephone Number
Statutory Statement Co	ontact .	Jennifer Montero, CPA (Name)		850-513-3753	
jen	nifer.montero@citi: (E-mail Addres	zensfla.com		(Area Code) (Telephone Numbe 850-513-3905 (FAX Number)	r) (Extension)
		OFFIC	EDC	(FAX Number)	
Name		Title	Name		
Scott Walla Sharon Binnun		President and Executive Director CFO and Senior Vice President	Susanne Murph	y Execu	Title tive Vice President
	·	OTHER OF	FICERS		
				,,	
		DIRECTORS O	R TRUSTEES		
James R Mal		Sherrill Hudson	William Corry		Tom Lynch
Carol Everh	art	Carlos Lacasa	Earl Horton, Jr.		rom Lynch
State of	Florida				2
County of		<b>FF</b>			
The officers of this reporti	na entity beina duly :	worn each denose and say that they are	the described of a second		

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 various regulators in lieu of or in addition to the enclosed statement.

Scott Wallace, President/Executive Director

Supanne It. may

Susanne Murphy, Executive Vice President

Sharon Binnun, CFO/Senior Vice President

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a. Is this an original filing?

ling? Yes [ X ] No [ ]

nnw

b. If no:

- 1. State the amendment number
- 2. Date filed
- 3. Number of pages attached
- \_\_\_\_\_
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## ASSETS

			Current Statement Date	<u> </u>	4
	-	1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,273,741,472	11,732,768		2,817,415,394
	Stocks:		,		
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less				
	\$ encumbrances)				
	4.2 Properties held for the production of income				
	(less \$ encumbrances)				
	4.3 Properties held for sale (less				
	\$ encumbrances)				
5.	Cash (\$47,737,818 ),				
	cash equivalents (\$640,957,745 )				
	and short-term investments (\$4,605,947,383 )			5,294,642,949	
6.	Contract loans (including \$premium notes)				
	Derivatives				
	Other invested assets				
	Receivables for securities				
	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	8,811,524,352	211,744,823		
	Title plants less \$charged off (for Title insurers				
	only)				
13.	Investment income due and accrued			12,486,418	
	Premiums and considerations:	····· , ,		, ,	····· , ,
	14.1 Uncollected premiums and agents' balances in the course of				
	collection	122.378.278	3.564.781	118.813.497	120.642.034
	14.2 Deferred premiums, agents' balances and installments booked but	, , ,	, ,	, ,	, ,
	deferred and not yet due (including \$earned				
15.	Reinsurance:				
	15.1 Amounts recoverable from reinsurers				
	15.2 Funds held by or deposited with reinsured companies				
	15.3 Other amounts receivable under reinsurance contracts		7.218.598		4.201.064
16.	Amounts receivable relating to uninsured plans				
	2Net deferred tax asset				
	Guaranty funds receivable or on deposit				
	Electronic data processing equipment and software				4 906 482
	Furniture and equipment, including health care delivery assets				
_0.	(\$)	4 388 155	4 388 155		
21	Net adjustment in assets and liabilities due to foreign exchange rates		1,000,100		
	Receivables from parent, subsidiaries and affiliates			00.050	23,694
	Health care (\$) and other amounts receivable				20,001
	Aggregate write-ins for other than invested assets				423 187 025
	Total assets excluding Separate Accounts, Segregated Accounts and				
20.	Protected Cell Accounts (Lines 11 to 24)	9,388,970,217	238,329,147	9,150,641,070	8,788,876,022
26	From Separate Accounts, Segregated Accounts and Protected	5,500,570,217	200,020,147	3,100,041,070	0,700,070,022
20.					
27	Cell Accounts Total (Lines 25 and 26)	9,388,970,217	238,329,147	9,150,641,070	8,788,876,022
£1.	DETAILS OF WRITE-INS	5,500,310,211	200,023,147	5,100,041,070	0,100,010,022
1001					
	Totals (Lines 1001 through 1003 plus 1098) (Line 10 above)				
	ASSESSMENT RECEIVABLE				
		4, 544, 384	4,544,384		
	OTHER ASSETS		3, 527, 885	60,366	
2498.	Summary of remaining write-ins for Line 24 from overflow page				
2499.	Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	379, 368, 320	8,072,269	371,296,051	423, 187, 925

## LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1. Lo	osses (current accident year \$129,254,160 )		605,641,419
2. Re	einsurance payable on paid losses and loss adjustment expenses		
3. Lo	oss adjustment expenses		
4. Co	ommissions payable, contingent commissions and other similar charges		
5. Ot	ther expenses (excluding taxes, licenses and fees)		21,561,988
6. Ta	axes, licenses and fees (excluding federal and foreign income taxes)		
7.1Ci	urrent federal and foreign income taxes (including \$		
7.2 N	et deferred tax liability		
8. Bo	prrowed money \$2,764,023,747 and interest thereon \$45,821,693		
9. Ur	nearned premiums (after deducting unearned premiums for ceded reinsurance of \$		
ine	cluding warranty reserves of \$)		
10. Ac	dvance premium		
	vidends declared and unpaid:		
11	1.1 Stockholders		
	.2 Policyholders		
	eded reinsurance premiums payable (net of ceding commissions)		
	unds held by company under reinsurance treaties		
	nounts withheld or retained by company for account of others		4,763,812
	emittances and items not allocated		
	rovision for reinsurance		
	et adjustments in assets and liabilities due to foreign exchange rates		
	rafts outstanding		
	ayable to parent, subsidiaries and affiliates		
	erivatives		
	ayable for securities		
	ability for amounts held under uninsured plans		
	apital notes \$and interest thereon \$		
	ggregate write-ins for liabilities		
25. To	otal liabilities excluding protected cell liabilities (Lines 1 through 24)	4,952,487,222	4,795,869,942
26. Pr	otected cell liabilities		
27. To	otal liabilities (Lines 25 and 26)	4,952,487,222	4,795,869,942
28. Ag	ggregate write-ins for special surplus funds		
29. Co	ommon capital stock		
30. Pr	referred capital stock		
31. Ag	ggregate write-ins for other than special surplus funds	(593,694)	(593,694)
32. Sı	urplus notes		
33. G	ross paid in and contributed surplus		
34. Ui	nassigned funds (surplus)	4,178,070,166	3,979,191,136
35. Le	ess treasury stock, at cost:		
35	5.1 shares common (value included in Line 29 \$		
35	5.2 shares preferred (value included in Line 30 \$))		
36. Sı	urplus as regards policyholders (Lines 28 to 34, less 35)	4,198,153,848	3,993,006,080
37. To		9,150,641,070	8,788,876,022
	ETAILS OF WRITE-INS	5,100,041,010	0,100,010,022
	ICHEAT FUNDS	26 505 627	22 207 520
	ummary of remaining write-ins for Line 24 from overflow page		
	otals (Lines 2401 through 2403 plus 2498) (Line 24 above)	36,595,627	33,307,530
	SLSO RESTRICTED SURPLUS		
2898. Sı	ummary of remaining write-ins for Line 28 from overflow page		
	otals (Lines 2801 through 2803 plus 2898) (Line 28 above)	20,677,376	14,408,638
3101. AC	CUMULATED OTHER COMPREHENSIVE INCOME	(593,694)	(593,694)
3102.			
3103			
3198. Sı	ummary of remaining write-ins for Line 31 from overflow page		
3199 To	otals (Lines 3101 through 3103 plus 3198) (Line 31 above)	(593,694)	(593,694)

## STATEMENT OF INCOME

1.1 1.2 1.3 1.4 2. Los 2.1 2.2 2.3 2.4 3. Los 4. Ott 5. Age 6. Tot 7. Net 8. Net 9. Net 10. Net	UNDERWRITING INCOME         emiums earned:       1         1       Direct (written \$			December 31 2,410,297,545 698,868,896 1,711,428,649 519,249,892 20,250,763 498,999,129 82,130,063 340,627,487 
1.1 1.2 1.3 1.4 2. Los 2.1 2.2 2.3 2.4 3. Los 4. Ott 5. Agg 6. Tot 7. Net 8. Net 9. Net 10. Net	1 Direct (written \$			
1.2 1.3 1.4 2. Los 2.1 2.2 2.3 2.4 3. Los 4. Ott 5. Agg 6. Tot 7. Net 8. Net 9. Net 10. Net	2       Assumed (written \$			
1.3 1.4 2. Los 2.1 2.2 2.3 2.4 3. Los 4. Ott 5. Agg 6. Tot 7. Ne 8. Ne 9. Ne 10. Net	3 Ceded (written \$11,116,192 )			1,711,428,649 519,249,892 20,250,763 498,999,129 82,130,063 340,627,487
1.4 2. Los 2.1 2.2 2.3 2.4 3. Los 4. Ott 5. Agy 6. Tot 7. Net 8. Net 9. Net 10. Net	A Net (written \$552,944,905 )			1,711,428,649 519,249,892 20,250,763 498,999,129 82,130,063 340,627,487
2.1 2.2 2.3 2.4 3. Los 4. Ott 5. Agg 6. Tot 7. Ne 8. Ne 9. Ne 10. Ne	sses incurred (current accident year \$		8,043,394 133,938,016 29,426,387 81,175,948 244,540,351	
2.1 2.2 2.3 2.4 3. Los 4. Ott 5. Agg 6. Tot 7. Ne 8. Ne 9. Ne 10. Net	1 Direct		8,043,394 133,938,016 29,426,387 81,175,948 244,540,351	
2.2 2.3 2.4 3. Los 4. Ott 5. Agg 6. Tot 7. Ne 8. Ne 9. Ne 10. Net	2 Assumed		8,043,394 133,938,016 29,426,387 81,175,948 244,540,351	
2.3 2.4 3. Los 4. Ott 5. Agg 6. Tot 7. Ne 8. Ne 9. Ne 10. Net	3 Ceded			
3. Los 4. Ott 5. Agg 6. Tot 7. Ne 8. Ne 9. Ne 10. Net	ss adjustment expenses incurred			82 , 130 , 063 340 , 627 , 487
4. Ott 5. Agy 6. Tot 7. Ne 8. Ne 9. Ne 10. Ne	her underwriting expenses incurred gregate write-ins for underwriting deductions tal underwriting deductions (Lines 2 through 5) et income of protected cells tunderwriting gain (loss) (Line 1 minus Line 6 + Line 7) INVESTMENT INCOME et investment income earned		81, 175, 948 .	
5. Agg 6. Tot 7. Ne 8. Ne 9. Ne 10. Net	gregate write-ins for underwriting deductions			
6. Tot 7. Ne 8. Ne 9. Ne 10. Ne	et income of protected cells			
8. Ne 9. Ne 10. Ne	et underwriting gain (loss) (Line 1 minus Line 6 + Line 7) INVESTMENT INCOME et investment income earned			•
9. Ne 10. Ne	INVESTMENT INCOME	200,100,700		
10. Net	et investment income earned			
10. Net				
	et realized capital gains (losses) less capital gains tax of \$			(51,589,261)
11. Ne			2,474,465	29,411,062
	et investment gain (loss) (Lines 9 + 10)	(17,226,212)	(164,624)	
	OTHER INCOME			
	et gain or (loss) from agents' or premium balances charged off			
	(amount recovered \$			(1,406,178)
13. Fin	nance and service charges not included in premiums	1,735,259		
14. Age	gregate write-ins for miscellaneous income	(1,341,134) 394,132	3,796,235 5,451,732	(9,344,532) (3,726,113)
16. Ne	et income before dividends to policyholders, after capital gains tax and before all other federal		0,401,702	(0,720,110)
a	and foreign income taxes (Lines 8 + 11 + 15)			
	vidends to policyholders			
10. Ne	et income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	191.318.678		
19. Fee	deral and foreign income taxes incurred	_		
20. Ne	et income (Line 18 minus Line 19)(to Line 22)	191,318,678	324,770,429	763,767,659
	CAPITAL AND SURPLUS ACCOUNT			
21. Su	Irplus as regards policyholders, December 31 prior year	3 993 006 080	3,170,773,848	
22. Ne	et income (from Line 20)	191,318,678	, 324, 770, 429	763,767,659
23. Ne	et transfers (to) from Protected Cell accounts			
24. Ch	nange in net unrealized capital gains or (losses) less capital gains tax of \$			
	nange in net unrealized foreign exchange capital gain (loss) nange in net deferred income tax			
	nange in nonadmitted assets	13,829,090	6,413,248	55,068,434
28. Ch	nange in provision for reinsurance			3, 129, 366
29. Ch	nange in surplus notes			
	Irplus (contributed to) withdrawn from protected cells			
	umulative effect of changes in accounting principles apital changes:			
32.	.1 Paid in			
32.	2.2 Transferred from surplus (Stock Dividend)			
	.3 Transferred to surplus			
	ırplus adjustments: .1 Paid in			
33.	.2 Transferred to capital (Stock Dividend)			
33.	.3 Transferred from capital			
	et remittances from or (to) Home Office			
	vidends to stockholders			
37. Aa	gregate write-ins for gains and losses in surplus			266,774
38. Ch	nange in surplus as regards policyholders (Lines 22 through 37)	205,147,768	331,183,677	822,232,232
	Irplus as regards policyholders, as of statement date (Lines 21 plus 38)	4,198,153,848	3,501,957,525	3,993,006,080
	ETAILS OF WRITE-INS			
0502.				
0503				
0598. Su	Immary of remaining write-ins for Line 5 from overflow page	<b> </b>		
	DTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)		7 050 450	40,000,405
1401. TAK	KE-OUT BONUS (DEPOPULATION) D DEBT RECOVERY/(WRITE OFF) OTHER THAN PREMIUM			10,232,195 (120,980)
	C FEES AND NOTES ISSUED COSTS			
1498. Su	Immary of remaining write-ins for Line 14 from overflow page		(163,684)	
	DTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	(1,341,134)	3,796,235	(9,344,532)
	ANGE IN EXCESS ADDITIONAL PENSION LIABILITY OVER UNRECOGNIZED PRIOR SERVICE COSTS			
3702.				
3798. Su	Immary of remaining write-ins for Line 37 from overflow page			
	OTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)			266,774

## **CASH FLOW**

Cash from Operations         Current Vear To Date         Prior Vear To Date         Prior Vear To Date         Prior Vear December 31           1. Premiums collected net of resurance.         (21, 147, 153)         (68, 775, 424)         (.72, 744)           3. Miscellaneous income         (21, 147, 153)         (68, 775, 424)         (.72, 744)           3. Miscellaneous income         (21, 147, 153)         (68, 775, 424)         (.72, 744)           4. Total (Lines 1 to 3)         544, 950, 902         (21, 334, 230)         (44, 806, 861)           5. Benefit and loss related payments         1554, 952, 323         159, 952, 323         159, 952, 323           6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts         70, 911, 149         73, 862, 709         700, 447, 229           9. Federal and foreign income taxes paid (recovered) net of \$         tax on capital gains (losses)         238, 553, 512         232, 812, 486         1, 051, 594, 015           10. Total (Lines 5 through 9)         238, 553, 512         232, 812, 486         1, 051, 594, 015           12. Proceeds from investments sold, matured or repaid:         371, 813, 715         220, 964, 501         1, 828, 974           12.1 Bonds         130, 403, 386         178, 829, 745         533, 552, 100         1, 283, 974           12.2 More minivestiments sold, matured or repaid:			1	2	3
Cash from Operations         To Date         December 31           1. Pentiums collected net of reinsurance.         582.096.012         523.851.085         1.432.251.540           2. Net investment income         (16.001.851)         (23.34.20)         1.432.851.140           3. Miscellaneous income         (16.001.851)         (23.34.20)         1.438.861.155           3. Benefit and loss related payments.         548.4986.608         4411.742.241         1.655.146.1155           5. Benefit and loss related payments.         548.4986.608         4411.742.241         1.655.146.1155           6. Not transfers to Separate Accounts and Protected Cell Accounts         79.991.189         .73.882.708         .351.146.786           9. Federal and foreign income taxes paid (recovered) net of \$				-	-
1. Premiums collected net of reinsurance.       582 905 912       523 861 985       1,43,251,540         2. Net investment income       (21,147,153)       (68,875,424)       (72,514,106)         3. Miscellaneous income       (24,147,153)       (88,775,424)       (14,408,681)         4. Total (Lines 1 to 3)       (15,892,787)       (70,447,228)       (15,892,787)       (70,447,228)         6. Net transfers to Separate Accounts. Segregated Accounts and Protected Cell Accounts.       (79,991,189)       (73,882,709)       (35,146,786)         7. Commissions, expenses paid indiverging entities in to deductions       (79,991,189)       (73,882,709)       (35,146,786)         8. Dividends paid to policyholders       (16,159,40,115)       (16,159,40,115)       (16,159,40,115)         10. Total (Lines through 9)       (23,863,512)       (23,87,535,512)       (23,87,535,512)         11. Net cash from operations (Line 4 minus Line 10)       (26,143,306)       (17,159,40,115)       (10,452,968)       (10,451,964,015)         12. Proceeds from investments soid, matured or repaid:       (21,147,731)       (23,071,801,715)       (20,954,501)       (1,828,071,801)         12. Stocks       (17,181,017)       (10,462,968)       (1,77,774,774)       (17,774,774)         12. Notigage loans       (10,462,968)       (1,781,200)       (1,77,774,127,774)       (				To Date	
1. Premiums collected net of reinsurance.       582 905 912       523 861 985       1,43,251,540         2. Net investment income       (21,147,153)       (68,875,424)       (72,514,106)         3. Miscellaneous income       (24,147,153)       (88,775,424)       (14,408,681)         4. Total (Lines 1 to 3)       (15,892,787)       (70,447,228)       (15,892,787)       (70,447,228)         6. Net transfers to Separate Accounts. Segregated Accounts and Protected Cell Accounts.       (79,991,189)       (73,882,709)       (35,146,786)         7. Commissions, expenses paid indiverging entities in to deductions       (79,991,189)       (73,882,709)       (35,146,786)         8. Dividends paid to policyholders       (16,159,40,115)       (16,159,40,115)       (16,159,40,115)         10. Total (Lines through 9)       (23,863,512)       (23,87,535,512)       (23,87,535,512)         11. Net cash from operations (Line 4 minus Line 10)       (26,143,306)       (17,159,40,115)       (10,452,968)       (10,451,964,015)         12. Proceeds from investments soid, matured or repaid:       (21,147,731)       (23,071,801,715)       (20,954,501)       (1,828,071,801)         12. Stocks       (17,181,017)       (10,462,968)       (1,77,774,774)       (17,774,774)         12. Notigage loans       (10,462,968)       (1,781,200)       (1,77,774,127,774)       (		Cash from Operations			
2. Net investment income         (21, 147, 153)         (68, 775, 424)         (.72, 514, 109)           3. Miscellaneous income         (16, 801, 851)         (22, 334, 320)         14, 406, 681           4. Total (Lines 1 to 3)         544, 956, 908         411, 742, 241         1, 956, 146, 115           5. Benefit and loss related payments         158, 562, 323         158, 929, 787         .700, 447, 228           6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts         .70, 991, 189         .73, 882, 709         .351, 146, 786           9. Federal and foreign income taxes paid (recovered) net of \$	1.		582 905 912	523 851 985	1 643 251 540
3. Miscelaneous income         (16, 601, 851)         (23, 334, 320)         (14, 406, 661)           4. Total (Lines 1to 3)         544, 969, 908         411, 742, 241         1, 965, 146, 115           5. Benefit and loss related payments	2.	Net investment income			
4. Total (Lines 1 to 3)       544 956 000       411.742.241       1.585.146.115         5. Benefit and loss related payments.       158, 562.323       158, 929.787       700, 447.125         6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.       158, 562.323       158, 929.787       700, 447.228         7. Commissions, expenses paid and aggregate write-ins for deductions       79, 991, 188       73, 882.709       351, 146, 786         9. Federal and foreign income taxes paid (recovered) net of \$       tax on capital gains (losses)       233, 553, 512       232, 812, 406       1, 051, 594, 015         10. Total (Lines 5 through 9)       233, 553, 512       232, 812, 406       1, 051, 594, 015         11. Net cash from operations (Line 4 minus Line 10)       206, 403, 396       178, 929, 745       533, 552, 100         12.1 Bonds       371, 813, 715       220, 954, 501       1, 828, 071, 801       12.3 Mortgage loans         12.2 Stocks       371, 813, 715       220, 954, 501       1, 828, 071, 801         12.2 Stocks       371, 813, 715       220, 954, 501       1, 828, 071, 801         12.4 Real estate       10, 462, 468       4, 251, 159       31, 717, 774         12.6 Other invested assets       10, 462, 468       4, 251, 159       3, 373, 415         12.8 Tother investend assets       10,			, , ,		( , , , ,
5. Benefit and loss related payments         158, 562, 323         158, 992, 787         700, 447, 229           6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts         73, 991, 189         73, 882, 709         361, 146, 768           7. Commissions, expenses paid and aggregate write-ins for deductions         73, 991, 189         73, 882, 709         361, 146, 768           8. Dividends paid to policyholders         73, 991, 189         73, 882, 709         351, 146, 768           9. Federal and foreign income taxes paid (recovered) net of \$				( , , , ,	, ,
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	5	Benafit and loss related navments	, ,	, ,	, , ,
7. Commissions, expenses paid and aggregate write-ins for deductions	6	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		150,323,707	
8. Dividends paid to policyholders				73 882 709	351 1/6 786
9. Federal and foreign income taxes paid (recovered) net of \$tax on capital gains (losses)	8	Dividends naid to nolicyholders		10,002,100	
gains (losses)         238,553,512         232,812,496         1,051,594,015           10. Total (Lines 5 through 9)         238,553,512         232,812,496         1,051,594,015           11. Net cash from operations (Line 4 minus Line 10)         306,403,396         178,929,745         533,552,100           12. Bords         371,813,715         220,954,501         1,828,071,801           12.2 Stocks         371,813,715         220,954,501         1,828,071,801           12.3 Mortgage loans         371,813,715         220,954,501         1,828,071,801           12.4 Real estate         371,813,715         220,954,501         1,828,071,801           12.5 Other invested assets         371,813,715         200,954,501         1,828,071,801           12.5 Other invested assets         31,717,774         3,573,415         31,717,774           12.6 Net gains or (losses) on cash, cash equivalents and short-term investments         10,462,968         4,251,159         31,717,774           12.8 Total investments acquired (long-term only):         31,808         225,205,660         1,863,382,990           13.2 Cost of investments acquired (long-term only):         31,808         817,514,216         153,835,469         2,782,685,762           13.3 Kordgal coans         13.4 Cael estate         13.4 Cael estate         13.4 Cael estate	9	Ederal and foreign income taxes paid (recovered) net of \$ tax on capital			
10.         Total (Lines 5 through 9)	0.				
11. Net cash from operations (Line 4 minus Line 10)       306,403,396       178,929,745       533,552,100         Cash from investments         12. Proceeds from investments sold, matured or repaid:       371,813,715       220,954,501       1,828,071,801         12.2 Stocks       371,813,715       220,954,501       1,828,071,801         12.2 Stocks       371,813,715       220,954,501       1,828,071,801         12.4 Real estate       371,813,715       220,954,501       1,828,071,801         12.5 Other invested assets       10,462,968       4,251,159       31,717,774         12.6 Net gains or (losses) on cash, cash equivalents and short-term investments       10,462,968       4,251,159       3,573,415         12.8 Total investment proceeds (Lines 12.1 to 12.7)       4450,057,883       225,205,660       1,863,362,990         13. Cost of investments acquired (long-term only):       817,514,216       153,835,469       2,782,685,762         13.8 Other invested assets       13.4 Cost assets       14.450,057,483       2,782,685,762         13.8 Other invested assets       13.4 Cost assets       14.451,514,216       153,835,469       2,782,685,762         13.8 Other invested casels       14.451,514,216       153,835,469       2,782,685,762       14.451         13.6 Other invested casels       14.451,5	10		238 553 512	232 812 406	1 051 504 015
Cash from Investments           12. Proceeds from investments sold, matured or repaid:           12.1 Bonds           12.2 Stocks           12.3 Mortgage loans           12.4 Real estate           12.5 Other invested assets           12.6 Net gains or (losses) on cash, cash equivalents and short-term investments           12.6 Net gains or (losses) on cash, cash equivalents and short-term investments           12.6 Net gains or (losses) on cash, cash equivalents and short-term investments           12.6 Net gains or (losses) on cash, cash equivalents and short-term investments           12.6 Net gains or (losses) on cash, cash equivalents and short-term investments           12.8 Total investment proceeds (Lines 12.1 to 12.7)           2.8 Total investment acquired (long-term only):           13.1 Bonds           13.2 Stocks           13.3 Mortgage loans           13.4 Real estate           13.3 Mortgage loans           13.4 Real estate           13.3 Miscellaneous applications           13.4 Net investment acquired (Lines 13.1 to 13.6)           14. Net increase (or decrease) in contract loans and premium notes           15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)           (367,456,333)         71,370,191           (201, acash from investments (Line 12.8 minus Line 13.7 and Line 14)			, ,	, ,	
12. Proceeds from investments sold, matured or repaid:			500,405,590	170,929,743	333,332,100
12.1 Bonds	10				
12.2 Stocks       12.3 Mortgage loans         12.3 Mortgage loans       12.4 Real estate         12.4 Real estate       12.5 Other invested assets         12.5 Other invested assets       10.462,968         12.6 Net gains or (losses) on cash, cash equivalents and short-term investments       10.462,968         12.7 Miscellaneous proceeds       31,717,774         12.8 Total investment proceeds (Lines 12.1 to 12.7)       .450,057,883       225,205,660       1,863,362,990         13. Cost of investments acquired (long-term only):	12.		271 012 715	220 054 501	1 000 071 001
12.3 Mortgage loans       12.4 Real estate         12.4 Real estate       12.5 Other invested assets         12.6 Net gains or (losses) on cash, cash equivalents and short-term investments       10.462.968         12.6 Net gains or (losses) on cash, cash equivalents and short-term investments       10.462.968         12.7 Miscellaneous proceeds       67.781.200         12.8 Total investment proceeds (Lines 12.1 to 12.7)       450.057.883         13. Cost of investments acquired (long-term only):       13.1 Bonds         13.1 Bonds       817.514.216       153.835.469         13.2 Stocks       817.514.216       153.835.469         13.3 Mortgage loans       13.4 Real estate       13.4 Real estate         13.4 Real estate       13.4 Socellaneous applications       13.4 Real estate         13.5 Other invested assets       13.4 Net increase (or decrease) in contract loans and premium notes       13.7 Total investments acquired (Lines 13.1 to 13.6)         14. Net increase (or decrease) in contract loans and premium notes       14. Net increase (or decrease) in contract loans and premium notes         15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)       (367.456.333)       71.370.191       (919.322.772)         16. Cash provided (applied):       16.1 Surplus notes, capital notes			, · · · , · · ·	, ,	1,020,071,001
12.4 Real estate       12.5 Other invested assets         12.6 Net gains or (losses) on cash, cash equivalents and short-term investments       10,462,968       .4,251,159         12.7 Miscellaneous proceeds       .67,781,200       3,573,415         12.8 Total investment proceeds (Lines 12.1 to 12.7)       .450,057,883       .225,205,660       .1,863,362,990         13. Cost of investments acquired (long-term only):       .817,514,216       .153,835,469       .2,782,685,762         13.3 Mortgage loans					
12.5 Other invested assets       10,462,968       .4,251,159       .31,717,774         12.7 Miscellaneous proceeds       66,985,746       54,251,159       .31,717,774         12.8 Total investment proceeds (Lines 12.1 to 12.7)       .450,057,883       .225,205,660       1,863,362,990         13. Cost of investments acquired (long-term only):       .817,514,216       .153,835,469       .2,782,685,762         13.3 Mortgage loans       .817,514,216       .153,835,469       .2,782,685,762         13.4 Real estate			1 1		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments       10, 462, 968       4, 251, 159       31, 717, 774         12.7 Miscellaneous proceeds       67, 781, 200       3, 573, 415         12.8 Total investment proceeds (Lines 12.1 to 12.7)       450, 057, 883       225, 205, 660       1, 863, 362, 990         13. Cost of investments acquired (long-term only):       817, 514, 216       153, 835, 469       2, 782, 685, 762         13.2 Stocks       817, 514, 216       153, 835, 469       2, 782, 685, 762         13.3 Mortgage loans       134 Real estate       134 Real estate       135         13.4 Real estate       817, 514, 216       153, 835, 469       2, 782, 685, 762         13.4 tincrease (or decrease) in contract loans and premium notes       10       10       10       10         14. Net increase (or decrease) in contract loans and premium notes       10       1		12.5 Other invested assots			
12.7 Miscellaneous proceeds       67,781,200       3,573,415         12.8 Total investment proceeds (Lines 12.1 to 12.7)       450,057,883       225,205,660       1,863,362,990         13. Cost of investments acquired (long-term only):       817,514,216       153,835,469       2,782,685,762         13.3 Mortgage loans       817,514,216       153,835,469       2,782,685,762         13.4 Real estate       9       9       9         13.5 Other invested assets       9       9       9         13.6 Miscellaneous applications       817,514,216       153,835,469       2,782,685,762         13.7 Total investments acquired (Lines 13.1 to 13.6)       817,514,216       153,835,469       2,782,685,762         14. Net increase (or decrease) in contract loans and premium notes       9       9       9       9         15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)       (367,456,333)       71,370,191       (919,322,772)         Cash from Financing and Miscellaneous Sources       16.1 Surplus notes, capital notes		12.5 Other invested assets	10 /62 068	1 251 150	31 717 774
12.8 Total investment proceeds (Lines 12.1 to 12.7)       450.057,883       225,205,660       1,863,362,990         13. Cost of investments acquired (long-term only):       817,514,216       153,835,469       2,782,685,762         13.2 Stocks       13.3 Mortgage loans       13.4 Real estate       13.5 Other invested assets       13.6 Miscellaneous applications         13.6 Miscellaneous applications       13.7 Total investments acquired (Lines 13.1 to 13.6)       817,514,216       153,835,469       2,782,685,762         14. Net increase (or decrease) in contract loans and premium notes       13.7 Total investments (Line 12.8 minus Line 13.7 and Line 14)       (367,456,333)       71,370,191       (919,322,772)         Cash from Financing and Miscellaneous Sources         16. Cash provided (applied):				4,201,100	
13. Cost of investments acquired (long-term only):			, ,	225 205 660	
13.1 Bonds	12		400,007,005		
13.2 Stocks	15.		817 514 216	153 835 /60	2 782 685 762
13.3 Mortgage loans       13.4 Real estate         13.4 Real estate       13.5 Other invested assets         13.5 Other invested assets       13.6 Miscellaneous applications         13.6 Miscellaneous applications       817,514,216         13.7 Total investments acquired (Lines 13.1 to 13.6)       817,514,216         14. Net increase (or decrease) in contract loans and premium notes       14.         15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)       (367,456,333)       71,370,191       (919,322,772)         Cash from Financing and Miscellaneous Sources         16. Cash provided (applied):       (404,485)      (247,089)      (1,183,986)         16.3 Borrowed funds				100,000,400	
13.4 Real estate       13.5 Other invested assets       13.5 Other invested assets         13.5 Other invested assets       13.6 Miscellaneous applications       13.6 Miscellaneous applications         13.6 Miscellaneous applications       13.7 Total investments acquired (Lines 13.1 to 13.6)       817,514,216       153,835,469       2,782,685,762         14. Net increase (or decrease) in contract loans and premium notes       14.       153,835,469       2,782,685,762         15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)       (367,456,333)       71,370,191       (919,322,772)         Cash from Financing and Miscellaneous Sources         16. Cash provided (applied):       16.1 Surplus notes, capital notes       (404,485)       (247,089)       (1,183,986)         16.3 Borrowed funds       (96,160,000)					
13.5 Other invested assets       13.6 Miscellaneous applications       13.7 Total investments acquired (Lines 13.1 to 13.6)       817,514,216       153,835,469       2,782,685,762         14. Net increase (or decrease) in contract loans and premium notes       817,514,216       153,835,469       2,782,685,762         15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)       (367,456,333)       71,370,191       (919,322,772)         Cash from Financing and Miscellaneous Sources         16. Cash provided (applied):       (404,485)       (247,089)       (1,183,986)         16.3 Borrowed funds       (96,160,000)       .54,420,000       .54,420,000         16.4 Net deposits on deposit-type contracts and other insurance liabilities					
13.6 Miscellaneous applications       13.7 Total investments acquired (Lines 13.1 to 13.6)       817,514,216       153,835,469       2,782,685,762         14. Net increase (or decrease) in contract loans and premium notes       14       153,835,469       2,782,685,762         15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)       (367,456,333)       71,370,191       (919,322,772)         Cash from Financing and Miscellaneous Sources         16. Cash provided (applied):       16.1 Surplus notes, capital notes       (404,485)       (247,089)       (1,183,986)         16.3 Borrowed funds					
13.7 Total investments acquired (Lines 13.1 to 13.6)       817,514,216       153,835,469       2,782,685,762         14. Net increase (or decrease) in contract loans and premium notes					
14. Net increase (or decrease) in contract loans and premium notes			817 514 216	153 835 /60	2 782 685 762
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)       (367,456,333)       71,370,191       (919,322,772)         Cash from Financing and Miscellaneous Sources       16. Cash provided (applied):       16.1 Surplus notes, capital notes       (404,485)       (247,089)       (1,183,986)         16.2 Capital and paid in surplus, less treasury stock       (96,160,000)	14		, ,	155,055,405	2,702,000,702
Cash from Financing and Miscellaneous Sources         16. Cash provided (applied):         16.1 Surplus notes, capital notes         16.2 Capital and paid in surplus, less treasury stock         16.3 Borrowed funds         16.4 Net deposits on deposit-type contracts and other insurance liabilities         16.5 Dividends to stockholders         16.6 Other cash provided (applied)				71 370 101	(010 202 772)
16. Cash provided (applied):       16.1 Surplus notes, capital notes         16.1 Surplus notes, capital notes       (404,485)         16.2 Capital and paid in surplus, less treasury stock       (404,485)         16.3 Borrowed funds       (96,160,000)         16.4 Net deposits on deposit-type contracts and other insurance liabilities       (96,160,000)         16.5 Dividends to stockholders       16.6 Other cash provided (applied)         16.6 Other cash provided (applied)       66,985,746       54,652,876       256,487,241	15.		(307,430,333)	71,370,181	(818,322,112)
16.1 Surplus notes, capital notes	16	-			
16.2 Capital and paid in surplus, less treasury stock       (404,485)       (247,089)       (1,183,986)         16.3 Borrowed funds       (96,160,000)	10.				
16.3 Borrowed funds		16.2 Canital and naid in surplus less traceury stock	(101 185)	(247 089)	(1 183 986)
16.4 Net deposits on deposit-type contracts and other insurance liabilities			, , ,	( , )	( / / /
16.5 Dividends to stockholders         66,985,746         54,652,876         256,487,241					, ,
16.6 Other cash provided (applied)         66,985,746         54,652,876         256,487,241					
				54 652 876	256 487 241
1/ Net cash from tinancing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5	17	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5	00,000,140	04,002,010	200,407,241
plus Line 16.6) (29,578,739) 54,405,787 309,723,255			(29,578,739)	54,405,787	309,723,255
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS				, , , -	, , , , , , , , , , , , , , , , , , , ,
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) (90,631,676) 304,705,723 (76,047,417)	18.		(90.631.676)	.304.705.723	(76.047.417)
19. Cash, cash equivalents and short-term investments:					
19.1 Beginning of year5,385,274,6215,461,322,0385,461,322,038			5,385,274,621		
<b>19.2</b> End of period (Line 18 plus Line 19.1) 5,294,642,945 5,766,027,761 5,385,274,621					

#### Note 1 - Summary of Significant Accounting Policies

- A. Accounting Practices No significant changes.
- B. Use of Estimates Not significant changes.
- C. Accounting Policies No significant changes.

#### Note 2 - Accounting Changes and Correction of Errors

A. Accounting Changes Other than Codification and Correction of Errors - Not applicable.

#### Note 3 – Business Combinations and Goodwill

- A. Statutory Purchase Method Not applicable.
- B. Statutory Merger No significant changes.
- C. Writedowns for Impairment of Investments in Affiliates Not applicable.

#### Note 4 – Discontinued Operations

Not applicable.

#### Note 5 – Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans Not applicable.
- B. Troubled Debt Restructuring for Creditors Not applicable.
- C. Reverse Mortgages Not applicable.
- D. Loan Backed Securities No significant changes.
- E. Repurchase Agreements and/or Securities Lending Transactions No significant changes.
- F. Writedowns for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features Not applicable.
- G. Low Income Housing Tax Credits Not applicable.

#### Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

- A. Detail for Those Greater than 10% of Admitted Assets Not applicable.
- B. Writedowns for Impairment of Joint Ventures, Partnerships and LLCs Not applicable.

#### Note 7 – Investment Income

- A. Accrued Investment Income No significant changes.
- B. Amounts Nonadmitted Not applicable.

#### Note 8 – Derivative Instruments

Not applicable.

#### Note 9 – Income Taxes

No significant changes.

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

Not applicable

#### Note 11 – Debt

A. Amount, Interest, Maturities, Collateral, Covenants

On April 6, 2010 Citizens issued \$1.55 billion of High-Risk Account tax-exempt senior secured bonds, Series 2010A-1, \$500 million of High-Risk Account tax-exempt senior secured bonds, Series 2010A-2 (short-term notes) and \$350 million of High-Risk Account tax-exempt senior secured bonds, Series 2010A-3 (SIFMA floating rate notes) for the purpose of funding losses in the event of a future catastrophe. The Series 2010A-1 bonds bear interest ranging from 3.00% to 5.00% per annum, payable semi-annually on June 1<sup>st</sup> and December 1<sup>st</sup>. The Series 2010A-2 bonds bear interest of 2.00% per annum, payable at their maturity on April 21, 2011. The Series 2010A-3 bonds have a variable interest rate (SIFMA rate plus 1.75%) per annum, payable monthly in arrears on the first day of each calendar month. The bonds are secured by pledged revenues which consist of monies and investments held in accounts established under the trust indenture, proceeds from any regular assessment and/or reimbursements received from the FHCF. The bond maturity dates range from April 21, 2011 to June 1, 2017.

B. Funding Agreements with Federal Home Loan Bank (FHLB) - Not applicable.

#### <u>Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other</u> <u>Postretirement Benefit Plans</u>

- A. Defined Benefit Plans No significant changes.
- B. Defined Contribution Plans No significant changes.
- C. Multiemployer Plans Not applicable.
- D. Consolidated/Holding Company Plans Not applicable.
- E. Postemployment Benefits and Compensated Absences No significant changes.
- F. Impact of Medicare Modernization Act on Postretirement Benefits Not applicable.

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

Not applicable (see note 3B).

#### Note 14 – Contingencies

- A. Contingent Commitments Not applicable.
- B. Guaranty Fund and Other Assessments No significant changes.
- C. Gain Contingencies Not applicable.
- D. Extra Contractual Obligation and Bad Faith Losses Not applicable.
- E. Other Contingencies No significant changes.

#### Note 15 - Leases

- A. Lessee Leasing Arrangements No significant changes.
- B. Lessor Leasing Arrangements Not applicable.

#### <u>Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial instruments with Concentrations of</u> <u>Credit Risk.</u>

- A. Face or Contracts Amounts Not applicable.
- B. Nature and Terms Not applicable.
- C. Exposure to credit-related Losses Not applicable.
- D. Collateral Policy Not applicable.

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

- A. Transfers of Receivables Reported as Sales Not applicable.
- B. Transfers and Servicing of Financial Assets Not applicable.
- C. Wash Sales Not applicable.

#### Note 18 – Gain or Loss from Uninsured Plans and Uninsured Portion of Partially Insured Plans

- A. Administrative Services Only (ASO) Plans Not applicable.
- B. Administrative Services Contract (ASC) Plans Not applicable.
- C. Medicare or Similarly Structured Cost Based Reimbursement Contracts Not applicable.

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

No significant changes.

#### Note 20 – Other Items

- A. Extraordinary items Not applicable.
- B. Troubled Debt Restructuring for Debtors Not applicable.
- C. Other Disclosures No significant changes.
- D. Uncollectible Premiums Receivable No significant changes.
- E. Business Interruption Insurance Recoveries Not applicable.
- F. State Transferable Tax Credits Not applicable.
- G. Subprime Mortgage Related Risk Exposure No significant changes.

#### Note 21 - Events Subsequent

Not applicable.

#### Note 22 – Reinsurance

- A. Unsecured Reinsurance Recoverables No significant changes.
- B. Reinsurance Recoverables in Dispute No significant changes.
- C. Reinsurance Assumed and Ceded and Protected Cells Not applicable.
- D. Uncollectible Reinsurance Not applicable.
- E. Commutation of Ceded Reinsurance Not applicable.
- F. Retroactive Reinsurance Not applicable.
- G. Reinsurance Accounted for as a Deposit Not applicable.

#### Note 23 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. Method Used to Estimate Not applicable.
- B. Method Used to Record (Written or Earned) Not applicable.
- C. Amount and Percent of Net Retrospective Premiums Not applicable.
- D. Calculation of Nonadmitted Accrued Retrospective Premiums Not applicable.

#### Note 24 – Changes in Incurred Losses and Loss Adjustment Expenses

A. The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years decreased by approximately \$343.7 million, net of reinsurance, during 2010. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

(000's omitted) Lines of Business	Current Calendar Year Losses and LAE Incurred			Current Loss Year Losses and LAE Incurred	Shortage (Redundancy)
	Losses Incurred	LAE Incurred	Totals		
Homeowners	98,577	32,359	130,936	421,567	(290,631)
Fire and Allied Lines	80,812	25,654	106,466	159,562	(53,096)
Totals	179,389	58,013	237,402	581,129	(343,727)

#### Note 25 – Intercompany Pooling Arrangements

Not applicable.

#### Note 26 – Structured Settlements

Not applicable.

#### Note 27 – Health Care Receivables

Not applicable.

#### Note 28 – Participating Policies

Not applicable.

#### Note 29 – Premium Deficiency Reserves

Not applicable.

#### Note 30 – High Deductibles

Not applicable.

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

Not applicable.

#### Note 32 – Asbestos and Environmental Reserves

Not applicable.

#### Note 33 – Subscriber Savings Accounts

Not applicable.

#### Note 34 – Multiple Peril Crop Insurance

Not applicable.

#### Note 35 – Financial Guaranty Insurance

Not applicable.

## **GENERAL INTERROGATORIES**

### PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Did the reporting entity e Domicile, as required by	xperience any material transactions requiring the filing of Disclosur the Model Act?	e of Material Transactior	ns with the State of	Yes	[]	No [X]
1.2	If yes, has the report bee	en filed with the domiciliary state?			Yes	[]	No [ ]
2.1		ade during the year of this statement in the charter, by-laws, article			Yes	[]	No [X]
2.2	If yes, date of change:						
3.	Have there been any sul	ostantial changes in the organizational chart since the prior quarter	end?		Yes	[]	No [X]
	If yes, complete the Sch	edule Y - Part 1 - organizational chart.					
4.1	Has the reporting entity	been a party to a merger or consolidation during the period covered	by this statement?		Yes	[]	No [X]
4.2		of entity, NAIC Company Code, and state of domicile (use two lette Ilt of the merger or consolidation.	r state abbreviation) for	any entity that has			
	Γ	1 Name of Entity	2 NAIC Company Code	3 State of Domicile			
			. ,				
<ol> <li>5.</li> <li>6.1</li> <li>6.2</li> <li>6.3</li> <li>6.4</li> </ol>	fact, or similar agreemen If yes, attach an explana State as of what date the State the as of date that This date should be the State as of what date the or the reporting entity. T sheet date).	e latest financial examination of the reporting entity was made or is the latest financial examination report became available from eithe date of the examined balance sheet and not the date the report was e latest financial examination report became available to other state his is the release date or completion date of the examination report	he agreement or princip being made. If the state of domicile or completed or released. s or the public from eithe and not the date of the e	als involved? the reporting entity. er the state of domicile examination (balance		[]	NA [X]
6.5		ent adjustments within the latest financial examination report been artments?			Yes [ ] No	[]	NA [X]
6.6	Have all of the recomme	ndations within the latest financial examination report been complie	d with?		Yes [ ] No	[]	NA [X]
7.1	Has this reporting entity suspended or revoked b	had any Certificates of Authority, licenses or registrations (including y any governmental entity during the reporting period?	corporate registration, i	f applicable)	Yes	[]	No [X]
7.2	If yes, give full information						
8.1	Is the company a subsid	iary of a bank holding company regulated by the Federal Reserve E			Yes	[]	No [X]
8.2		please identify the name of the bank holding company.					
8.3		with one or more banks, thrifts or securities firms?			Yes	[]	No [X]
8.4	federal regulatory servic	please provide below the names and location (city and state of the es agency [i.e. the Federal Reserve Board (FRB), the Office of the S), the Federal Deposit Insurance Corporation (FDIC) and the Sec nary federal regulator.]	Comptroller of the Curre	ncy (OCC), the Office			

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

## **GENERAL INTERROGATORIES**

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	Yes [X]	No [ ]
	<ul> <li>(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships</li> <li>(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;</li> <li>(c) Compliance with applicable governmental laws, rules and regulations;</li> <li>(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and</li> <li>(e) Accountability for adherence to the code.</li> </ul>		
9.11	If the response to 9.1 is No, please explain:		
9.2	Has the code of ethics for senior managers been amended?	Yes [ ]	No [X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).		
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?	Yes [ ]	No [X]
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).		
	FINANCIAL		
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?	Yes [X]	No [ ]
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$		
	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:\$		
13.	Amount of real estate and mortgages held in short-term investments:\$		
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	Yes [ ]	No [X]
14.2	If yes, please complete the following:		
	1 2 Prior Year-End Current Quarter Book/Adjusted Book/Adjusted Carrying Value Carrying Value		
	14.21 Bonds       \$       \$       \$         14.22 Preferred Stock       \$       \$       \$		
	14.23 Common Stock \$ \$		
	14.24 Short-Term Investments       \$		
	14.26 All Other \$ \$		
	14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) \$		
	14.28 Total Investment in Parent included in Lines 14.21 to 14.26		
	above \$ \$		
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	Yes [ ]	No [X]

If no, attach a description with this statement.

## **GENERAL INTERROGATORIES**

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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners* Handbook?

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

1	2
Name of Custodian(s)	Custodian Address
BNY MELLON BANK, N.A.	ONE MELLON CENTER 500 GRANT STREET, SUITE 1315 PITTSBURGH, PA 15258
FLORIDA STATE BOARD OF ADMINISTRATION	1801 HERMITAGE BOULEVARD, SUITE 100 TALLAHASSEE, FL 32399-0344

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	2	3
Name(s)	Location(s)	Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter?

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

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

16.5 Identify all investment advisors, brokers/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	2	3
Central Registration Depository	Name(s)	Address
		ONE MELLON CENTER 500 GRANT STREET, SUITE
	DREYFUS INVESTMENTS (STANDISH)	1315 PITTSBURGH, PA 15258
	WELLS CAPITAL MANAGEMENT	525 MARKET STREET, TENTH FLOOR, SAN
	(EVERGREEN)	FRANCISCO, CA 94105
	, ,	800 NICOLLETT MALL, MINNEAPOLIS, MN
	FAF ADVISORS. INC	55402
	CUTWATER (MBJA)	113 KING STREET, ARMONK NY 10504
	UBS GLOBAL ASSET MANAGEMENT	51 WEST 52ND STREET, NEW YORK, NY 10019
		100 SOUTH FIFTH STREET, SUITE 2300,
	RBC_GLOBAL_(VOYAGEUR)	MINNEAPOLIS, MN 55402
	WELLINGTON MANAGEMENT	75 STATE STREET, BOSTON, MA 02109

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? ..... 17.2 If no, list exceptions:

Yes [X] No [ ]

Yes [X] No [ ]

Yes [ ] No [X]

### **GENERAL INTERROGATORIES**

## (Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted.) **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 [ ] NA [X]
	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]
	If yes, give full and complete information thereto.	

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest 4.1 greater than zero?

Yes [ ] No [X]

#### 4.2 If yes, complete the following schedule:

				TOTAL D	ISCOUNT		DISCOUNT TAKEN DURING PERIOD			
1	2 Maximum	3 Discount	4 Unpaid	5 Unpaid	6	7	8 Unpaid	9 Unpaid	10	11
Line of Business	Interest	Rate	Losses	LÄE	IBNR	TOTAL	Losses	LÄE	IBNR	TOTAL
	ļ					ļ				
		TOTAL								

#### 5. Operating Percentages:

6.1 6.2 6.3

	5.1 A&H loss percent	_		
	5.2 A&H cost containment percent	_		
	5.3 A&H expense percent excluding cost containment expenses	_		
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.	\$		
6.3	Do you act as an administrator for health savings accounts?		Yes [ ]	No [X]
6.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$		

## SCHEDULE F—CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5
				Is Insurer
NAIC	Federal			Authorized?
NAIC Company Code	ID Number	Name of Reinsurer	Location	(Yes or No)
Company Code		AFFILIATES	Ecodion	
		US INSURERS PREPARED INSURANCE COMPANY		
13687	26-4756872	PREPARED INSURANCE COMPANY	4890W KENNEDY BLVD STE295 TAMPA FL 33609	Yes
		POOLS AND ASSOCIATIONS		
		ALL OTHER INSURERS		
		NEE OTHER MOORERO		
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## SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Prior Year

To Date

.861,337,581

Current Year to Date - Allocated by States and Territories Direct Premiums Written
2 3 Direct Losses Paid (Deducting Salvage) Direct Losses Unpaid 1 6 Prior Year Active Current Year Current Year Prior Year Current Year To Date States, etc. Status To Date To Date To Date To Date 1. Alabama ... AL\_ N 2. Alaska ... AK. N AZ\_ 3. Arizona Ν 4. Arkansas AR Ν 5. California CA Ν 6. Colorado CO Ν. 7. Connecticut .... CT. Ν 8. Delaware DE Ν 9. District of Columbia ... DC. Ν 10. Florida ..... FL N., .564,061,097 520,293,657 ...145,659,683 .149,439,234 .767,888,929 11. Georgia ... GA Ν. 12. Hawaii ... HI... Ν 13. Idaho ID Ν 14. Illinois IL Ν 15. Indiana ... IN\_ N., 16. Iowa ... IA. Ν... 17. Kansas KS Ν 18. Kentucky KΥ Ν 19. Louisiana ... LA. Ν 20. Maine ... ME N., MD 21. Maryland ... N 22. Massachusetts MA Ν 23. Michigan .... MI Ν 24. Minnesota MN. Ν 25. Mississippi MS N... 26. Missouri ... MO Ν 27. Montana ΜТ Ν 28. Nebraska .... NE Ν 29. Nevada .... NV\_ N NH 30. New Hampshire ..... N... 31. New Jersev NJ Ν 32. New Mexico NM Ν 33. New York ... NY Ν 34. North Carolina ... NC. N 35. North Dakota ... ND .N., OH. 36. Ohio Ν 37. Oklahoma ..... OK N

38.	Oregon	_OR_	N						
39.	Pennsylvania	PA	N						
	Rhode Island								
41.	South Carolina	SC	N						
42.	South Dakota								
	Tennessee								
	Texas		1 1						
	Utah								
	Vermont								
	Virginia								
	Washington								
	West Virginia		1 1						
	Wisconsin		1 1						
	Wyoming								
	American Samoa								
	Guam		1						
	Puerto Rico								
	U.S. Virgin Islands				1				
	Northern Mariana Islands		N						
	Canada								
	Aggregate Other Alien								
	Totals	. 01	(a)	564,061,097	520,293,657	145,659,683	149,439,234	767,888,929	861,337,581
39.	DETAILS OF WRITE-INS	3	(d)	504,001,097	520,295,057	145,059,005	149,439,234	101,000,929	001,337,301
5801			ХХХ						
5803			ХХХ						
	Summary of remaining wi ins for Line 58 from overfl page	rite- Iow	XXX						
5899.	Totals (Lines 5801 throug 5803 plus 5898) (Line 58 above)	jh	XXX						

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

# NONE

## PART 1 - LOSS EXPERIENCE

			Current Year to Date		4
	Line of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire				.69.6
2.	Allied lines	306,395,187	36,689,192		9.9
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	199.084.152	100.964.796	.50.7	32.3
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability -occurrence				
11.1	Medical professional liability -claims made				
12.	Forthqueko				
12.	Earthquake				
	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability occurrence				
17.2	Other liability-claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability-occurrence				
18.2	Products liability-claims made				
19.1,19	9.2 Private passenger auto liability				
19.3,19	0.4 Commercial auto liability				
21.	Auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.					
28.	Boiler and machinery				
20.	Credit				
29. 30.	International				
	Warranty	·····		VVV	VVV
31.	Reinsurance - Nonproportional Assumed Property				XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX			XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	ХХХ	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	543,179,065	173,450,072	31.9	22.1
	ETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498. Su	Im. of remaining write-ins for Line 34 from overflow page				
	tals (Lines 3401 through 3403 plus 3498) (Line 34)				

## **PART 2 - DIRECT PREMIUMS WRITTEN**

		1	2	3
	Line of Business	Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire		40,298,804	
2.	Allied lines	297,825,744	297,825,744	288,402,100
3.	Farmowners multiple peril			
4.	Homeowners multiple peril		225,936,549	192,469,566
5.	Commercial multiple peril	,,		
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty			
11.1	Medical professional liability-occurrence			
11.2	Medical professional liability-claims made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability-occurrence			
18.2	Products liability-claims made			
	Private passenger auto liability			
10.3.10.4	Commercial auto liability			
21.				
21.	Auto physical damage			
22.	Aircraft (all perils)			
23. 24.	Fidelity			
24. 26.	Surety			
	Burglary and theft			
27.	Boiler and machinery			
28. 29.	Credit			
	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	NAMA AND A DESCRIPTION OF A DESCRIPTIONO	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	ΧΧΧ	XXX
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	564,061,097	564,061,097	520,293,657
	AILS OF WRITE-INS			
3401. 3402.				
3402				
	. of remaining write-ins for Line 34 from overflow page			
3499. Tota	Is (Lines 3401 through 3403 plus 3498) (Line 34)			

## 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		103 , 101	242,899	25 , 288			131,979					(5,094)	12,375
2. 2008	60 ,825	71,065										(4,492)	9,747
3. Subtotals 2008 + prior	200,623	174 , 165		42,558		42,558			164,580	354,353	31,708	(9,585)	22,122
4. 2009			367 , 359				140,884					(34,958)	
5. Subtotals 2009 + prior			742,147	114,719		114,719	330 , 656			658,940	76 , 054	(44,543)	31,511
6. 2010	xxx	XXX	xxx	xxx	43,844	43,844	XXX				XXX	xxx	XXX
7. Totals	. 369,321	372,827	742,147	114,719	43,844	158,562	330,656	72,172	418,159	820,987	76,054	(44,543)	31,511
8. Prior Year-End Surplus As Regards Policyholders	3,993,006										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. 20.6	2. (11.9)	
													Col. 13, Line 7 Line 8
													4. 0.8

## 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 on "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		RESPONSE
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	N0

#### Explanation:

1.			

- 2.
- 3.

### Bar Code:

### 1.

### 2.

### 3.

## **OVERFLOW PAGE FOR WRITE-INS**

PQ004 Additional Aggregate Lines for Page 04 Line 14. \*STMTINCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
1404. OTHER INCOME/(EXPENSE)		(163,684)	2,561,795
1405.			
1497. Summary of remaining write-ins for Line 14 from Page 04	58,866	(163,684)	2,561,795

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

## **SCHEDULE B – VERIFICATION**

Mortgage Loans		
	1 Year To Date	2 Prior Year Ended December 31
Book value/recorded investment excluding accrued interest, December 31 of prior year     Cost of acquired:         2.1. Actual cost at time of acquisition		
5 Unrealized valuation increase (decrease)		
<ol> <li>l otal gain (loss) on disposals</li></ol>		
<ol> <li>9. Total foreign exchange change in book value/recorded investment excluding accrued interest.</li> <li>10. Deduct current year's other than temporary impairment recognized.</li> <li>11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7- 8+9-10)</li> <li>12. Total value allowerse.</li> </ol>		
12. Total valuation allowance     13. Subtotal (Line 11 plus Line 12)     14. Deduct total nonadmitted amounts     15. Statement value at end of current period (Line 13 minus Line 14).		

## SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1	2
		Prior Year Ended
	Year To Date	December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		
2.2. Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. I otal foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

## **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		1,878,876,181
2. Cost of bonds and stocks acquired		
3. Accrual of discount	303,871	1 , 140 , 888
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(2,294,118)
<ol> <li>Deduct consideration for bonds and stocks disposed of</li></ol>	3/1,813,715	
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
<ol> <li>Deduct current year's other than temporary impairment recognized.</li> </ol>		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,273,741,421	
11. Deduct total nonadmitted amounts	11,732,768	
12. Statement value at end of current period (Line 10 minus Line 11)	3,262,008,653	2,817,415,400

## **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 Book/Adjusted Carrying Value Beginning of	2 Acquisitions During	3 Dispositions During	referred Stock by Rating Cl 4 Non-Trading Activity During	5 Book/Adjusted Carrying Value End of	6 Book/Adjusted Carrying Value End of	7 Book/Adjusted Carrying Value End of	8 Book/Adjusted Carrying Value December 31
	Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. Class 1 (a)		8,159,211,647	7,884,196,268					
2. Class 2 (a)				(7,995,859)				
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)	232,833,724		7,172,235	(38,934,323)	186,727,165			232,833,724
7. Total Bonds	8,432,664,524	8,159,211,647	7,891,468,503	4,974,379	8,705,382,046			8,432,664,524
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock a) Book/Adjusted Carrying Value column for the end of the c	8,432,664,524	8,159,211,647	7,891,468,503	4,974,379	8,705,382,046	; NAIC 2 \$		8,432,664,524

## **SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
9199999	4,805,959,441	XXX	4,805,959,438	5,167,040	784,751

## **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,654,731,380	5 , 533 , 478 , 436
2. Cost of short-term investments acquired		16 , 095 , 947 , 031
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		17 ,009 , 141 , 107
7. Deduct amortization of premium		4,385,673
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4 , 805 , 959 , 438	4 ,654 ,731 ,380
11. Deduct total nonadmitted amounts	200,012,055	213,186,301
12. Statement value at end of current period (Line 10 minus Line 11)	4,605,947,383	4,441,545,079

Schedule DB - Part A - Verification

Schedule DB - Part B - Verification

Schedule DB - Part C - Section 1

Schedule DB - Part C - Section 2

Schedule 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		
2. Cost of cash equivalents acquired	4 , 340 , 456 , 858	
3. Accrual of discount		6,678,344
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		1,088,161
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	640,957,743	973,219,515

Schedule A - Part 2

Schedule A - Part 3

Schedule B - Part 2

Schedule B - Part 3

Schedule BA - Part 2

Schedule BA - Part 3

## SCHEDULE D - PART 3

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

				as and Stock Acquired During the					
1 CUSIP	2	3 4		5	6 Number of	7 Actual	8	9 Paid for Accrued	10 NAIC Designation or Market
Identification	Description	Foreign Date Acc	lired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
Bonds - U.S. Governm	nents		•			•			
3128X9-3D-0	FEDERAL HOME LOAN MORTGAGE CORP.	03/24/	10BANC OF AMERICA SEC			23,979,510			1 1
3128X9-H7-8	FEDERAL HOME LOAN MORTGAGE CORP		10 GOLDMAN SACHS GLOBAL			7,491,000		8,594	1
	FEDERAL HOME LOAN MORTGAGE CORP	01/20/	10UBS_SECURITIES_INC,				10,000,000	0,094	4
	FEDERAL HOME LOAN MORTGAGE CORP		10						
	FEDERAL HOWE LOAN WORTGAGE CORP.		10DAIWA SECURITIES TRU						
	FEDERAL HOME LOAN MORTGAGE CORP		10GOLDMAN SACHS GLOBAL						
	FEDERAL HOME LOAN MORTGAGE CORP	03/22/	10NATWEST SECS CORP #3_						1
	FEDERAL HOME LOAN MORTGAGE CORP		10UBS_SECURITIES_INC,						1
31331G-KE-8	FEDERAL FARM CREDIT BANK		09FX- CREDIT SUISSE FI						1
31331G-V3-0	FEDERAL FARM CREDIT BANK		10 JP MORGAN CHASE BANK.						11
	FEDERAL HOME LOAN BANKS	03/29/	10 BANC OF AMERICA SEC			5.055.000			1 1
3133XV-DM-0	FEDERAL HOME LOAN BANKS	03/25/	10 DAIWA SECURITIES TRU				32 500 000	98.778	1
3133XV-FQ-9	FEDERAL HOME LOAN BANKS		10 G X CLARKE, NEW YORK			3 501 505			1
3133XV-LE-9	FEDERAL HOME LOAN BANKS	03/19/2				10,030,280	10,000,000		1
3133XV -NT -4	FEDERAL HOME LOAN BANKS	03/19/	10BNY/MIZUHO SECURITIE						1
	FEDERAL HOME LOAN BANKS	03/19/1	10RBC_CAPITAL_MARKETS					23,130	
									+
	FEDERAL HOME LOAN BANKS		10 BANC OF AMERICA SEC			9,994,673			·+
3133XW-X8-7	FEDERAL HOME LOAN BANKS								·111
3133XX-MM-6	FEDERAL HOME LOAN BANKS	03/10/	10UBS SECURITIES INC,						
	FEDERAL HOME LOAN BANKS		10 DAIWA SECURITIES TRU			7 , 498 , 500			1
3133XX-SJ-7	FEDERAL HOME LOAN BANKS	03/22/1	10UBS SECURITIES INC,			9,992,400			1
3136FH-HG-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/24/	10 BANC OF AMERICA SEC		I	2,754,978	2.750.000		11
31398A-G2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/03/	10NATWEST SECS CORP #3_				15,000,000	1,500	1 1
31398A-H5-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/30/	10 CITIGROUP GBL MKTS/S			4,484,381	4,500,000	3,625	1
31398A-K3-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/19/	10 JEFFERIES & CO INC.			4,995,900	5 000 000		1
31398A-K7-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		10G X CLARKE & CO, JER.			4,341,611	4,345,000 15,400,000		1
		03/31/	10BARCLAYS CAP INC/BAR			15,390,806	15 400 000	1,014	1
31398A-XQ-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION							4.846	4
	LINUTED OTATED TREACHON NOTE (DOND								
	UNITED STATES TREASURY NOTE/BOND	01/05/	10BARCLAYS_CAP_INC/BAR						······
912828-LV-0	UNITED STATES TREASURY NOTE/BOND	03/30/	10CITIGROUP GBL MKTS/S			4,519,175	4,500,000		1
912828-MT-4	UNITED STATES TREASURY NOTE/BOND	03/19/	10 JP MORGAN CHASE BANK.						1
912828-MU-1	UNITED STATES TREASURY NOTE/BOND.	03/23/2	10MORGAN STANLEY & CO						11
0399999 - Total	- Bonds - U.S. Government					297,894,277	297,820,000	249.030	ХХХ
Bonds - All Other Go	vernment				I	, , ,	, ,		-
	KINGDOM OF DENMARK	E 03/10/	10FX- FUJI BANK, NEW Y			10,200,000	10,000,000	195.000	1FE
			TU						
	- Bonds - All Other Government					10,200,000	10,000,000	195,000	XXX
	, Territories and Possessions								
010410-5E-4	STATE OF ALABAMA	03/24/	10STIFEL NICOLAUS						1FE
010410-5Q-7	STATE OF ALABAMA	03/24/	10 SHERWOOD SECS/BROADC			544 476	520,000		1FE
13067J-MK-4	STATE OF CALIFORNIA STATE OF GEORGIA	03/31/	10 GOLDMAN SACHS GLOBAL				10,000,000		1FE
	STATE OF GEORGIA	01/15/	10 MORGAN KEEGAN & CO I			3,756,025			1FE
	STATE OF MARYLAND	03/19/	10 MORGAN STANLEY & CO			4 512 065	4,025,000	12,858	1FE
574192-XY-1	STATE OF MARYLAND	03/25/	10 MORGAN STANLEY & CO				3,395,000		1FE
	COMMONWEALTH OF MASSACHUSETTS	03/23/	10 SAMUEL RAMIREZ & CO			4,156,186			1FE
	STATE OF MINNESOTA		10 WELLS FARGO SECS LLC						1FE
004120-3F-3	STATE OF MINNESUTA	03/19/	10 MODCAN OTANIEV & CO						
646039-AQ-0	JOTATE OF NEW JERGEY	01/05/3	10MORGAN STANLEY & CO			1,068,280	1,000,000	1,021	1FE
646039-FS-1	STATE OF NEW JERSEY		10BARCLAYS CAPITAL LE,				4,500,000		1FE
	STATE OF NEW MEXICO		10 SAMUEL RAMIREZ & CO,		ļ	4,490,033	4,275,000		1FE
649787-5T-1	STATE OF NEW YORK	03/30/2					4,000,000		1FE
658256-D6-6	STATE OF NORTH CAROLINA	03/31/3	10CITIGROUP GBL MKTS/S_						1FE
709141-3E-3 709141-F7-5	COMMONWEALTH OF PENNSYLVANIA. COMMONWEALTH OF PENNSYLVANIA.	01/20/	10 GOLDMAN SACHS GLOBAL			1,087,510			1FE
709141-F7-5	COMMONWEALTH OF PENNSYLVANIA	03/15/	10 GOLDMAN SACHS GLOBAL			1,437,705	1,325,000	8,889	1FE
83710D-W8-7	STATE OF SOUTH CAROLINA		10 SHERWOOD SECS/BROADC			5,882,302	5,525,000		1FE
	STATE OF SOUTH CAROLINA	03/24/				2,965,048		4,658	1FE
97705L - YW - 1	STATE OF WISCONSIN	03/19/	10CITIGROUP GBL MKTS/S			6,352,148	6,200,000		1FE
			INTIONOUP ODL MINIO/3					404.070	
	s - Bonds - U.S. States, Territories and Possessions					89,484,601	83,675,000	401,876	XXX
	cal Subdivisions of States, Territories and Possessions								
03588E-3D-3	COUNTY OF ANNE ARUNDEL MD	03/25/	10NATIONAL FINANCIAL S_			6,486,656			1FE
	TOWN OF GREENWICH CT		10 BARCLAYS CAPITAL INC.			2,226,906			1FE
442038-FM-2	HOUSTON COUNTY SCHOOL DISTRICT	03/30/				8,808,000	8,000,000	39.667	1FE
·····	···								

## **SCHEDULE D - PART 3**

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

			01101	All Long-Term Bonds and Stock Acquired During the Currer					
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation or
CUSIP					Number of	Actual		Paid for Accrued	Market
	Burndalla	<b>F</b>	Ditt Are first						
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
	COUNTY OF HOWARD MD			MORGAN STANLEY & CO		4,063,751			1FE
514014-LH-0	LINCOLN PUBLIC SCHOOLS		03/23/2010	LOOP CAP MKTS LLC, C		2,910,243	2,750,000		1FE
792881-VV-3	CITY OF ST PAUL MN		02/11/2010	FIRST CLEARING LLC,		2,324,373	2,290,000		1FE
899607-FY-6	TULSA COUNTY INDEPENDENT SCHOOL DISTRICT			SAMUEL RAMIREZ & CO,		3,903,450			1FE
	LOUINTY OF WAVE NO			JEFFERIES & COMPANY.					
	COUNTY OF WAKE NC		03/16/2010			4,068,000	4,000,000		
95736U-UK-8	COUNTY OF WESTCHESTER NY		03/19/2010	SHERWOOD SECS/BROADC		6,577,645		14,524	1FE
2499999 - Totals	s - Bonds - U.S. Political Subdivisions of States, Territo	ries and Possessions				41,369,024	39,530,000	212,719	XXX
Bonds - U.S. Special	Revenue					,,.	,	, .	
13033W-P9-8			02/00/2010	CHASE SECS INC, NEW		2 700 000	2 700 000	65	100
	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		03/08/2010	I UNADE DEUD TINU, NEW					1FE
13066Y-AQ-2	CALIFORNIA STATE DEPARTMENT OF WATER RES		01/11/2010	NON-BROKER TRADE, BO		2,000,000	2,000,000		1FE
130795-TB-3	CALIFORNIA STATEWIDE COMMUNITIES DEVELOP		03/08/2010	CHASE SECS INC, NEW		5,500,000		133	1FE
179027 - V J - 3	CLACKAMAS COUNTY HOSPITAL FACILITY AUTHO			CITIGROUP GBL MKTS/S					1FE
20774U-VY-8	LCONNECTICUT STATE HEALTH & EDUCATIONAL E		03/01/2010	MORGAN STANLEY & CO		500,000	500,000	66	1FE
442378-DW-2	HOUSTON HIGHER EDUCATION FINANCE CORP		01/26/2010	NORGAN STANLEY & CO	<b> </b>			1,005	1FE
			01/20/2010	MORGAN STANLET & CO	<u> </u>				
	KENTUCKY INFRASTRUCTURE AUTHORITY		03/24/2010						
604114-RA-8	MINNESOTA PUBLIC FACILITIES AUTHORITY		03/23/2010	STIFEL NICOLAUS		2,113,606	1 , 890 , 000		1FE
	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		03/23/2010	SHERWOOD SECS/BROADC	<u> </u>	3,213,229			1FE
649834-AN-8	NEW YORK STATE DORMITORY AUTHORITY		03/19/2010	FX- CREDIT SUISSE, N		5,516,160	5,200,000		1FE
74265L -RJ -9	PRIVATE COLLEGES & UNIVERSITIES AUTHORIT		03/22/2010	MORGAN STANLEY & CO		3,314,080	3,115,000	10,816	
	CITY OF SEATTLE WA		01/08/2010	BAIRD. ROBERT W & CO	<b> </b>	1,038,310	1,000,000		
	TEXAS A&M UNIVERSITY			STIFEL NICOLAUS	<u>├</u>	5,801,112		104.771	1FE
	TEXAS AGM UNIVERSITY		03/31/2010	STIFEL NICOLAUS					
914353-VZ-7	UNIVERSITY OF ILLINOIS		03/29/2010	GOLDMAN SACHS GLOBAL		15,000,000		2,474	1FE
914402-C8-3	UNIVERSITY SYSTEM OF MARYLAND			CITIGROUP GBL MKTS/S	l	4,634,935	4,445,000		1FE
917535-AA-4	STATE OF UTAH		02/10/2010	GEORGE K BAUM & CO.		2,000,000	2,000,000		1FE
92817S-FB-9	VIRGINIA PUBLIC SCHOOL AUTHORITY		03/23/2010	MORGAN STANLEY & CO		1,749,104	1,610,000	36,001	1FE
92817S-HL-5	VIRGINIA PUBLIC SCHOOL AUTHORITY		01/08/2010	FIRST CLEARING LLC,		2,115,340	2,000,000	24,167	1FE
3199999 - Totals	s – Bonds – U.S. Special Revenue and Special Assessment an	d all Non-Guaranteed	l Obligations of Age	ncies and Authorities of Government and Their Political Subdivisions	6	75,278,476	73,210,000	352,296	XXX
Bonds – Industrial a	and Miscellaneous (Unaffiliated)				· · · · · · · · · · · · · · · · · · ·				
020039-DB-6	ALL TEL CORP		03/10/2010	BTIG LLC JERSEV CIT		8 /107 300	7 625 000		1FE
026609-AM-9	ALLTEL CORP		03/19/2010 02/02/2010	BTIG LLC, JERSEY CIT BARCLAYS CAP INC/BAR			7 ,625 ,000 12 ,924 ,000		
				DARGLATS GAP ING/DAR		13,044,700			
06050B-AG-6	BANK OF AMERICA CORP		03/23/2010	GOLDMAN SACHS GLOBAL					1FE
06050B-AJ-0	BANK OF AMERICA CORP		03/22/2010	JP MORGAN CHASE BANK					1FE
073902-PP-7	BEAR STEARNS COS LLC/THE		03/25/2010	JEFFERIES & CO (BOND		6,739,162	6.305.000		1FE
084670-AY-4	BERKSHIRE HATHAWAY INC		03/05/2010	OPPENHEIMER & CÒ INC		5,007,410	5,000,000	2,550	1FE
17313Y - AA - 9	CITIGROUP FUNDING INC		03/09/2010	BANC OF AMERICA SEC.		5,298,251	5,300,000		1FE
191216-AH-3	COCA-COLA CO/THE			BARCLAYS CAP/FIXED I		4,638,766	4,400,000	116,661	
				DARGLAYS GAP/FIXED I		4,030,700			1FE
22238H-GR-5	COUNTRYWIDE FINANCIAL CORP		01/26/2010	WALL STREET ACCESS,		5,675,673			
24424D-AA-7	JOHN DEERE CAPITAL CORP			BANC OF AMERICA SEC	ļļ				1FE
	GENERAL ELECTRIC CO		03/24/2010	FX- CREDIT SUISSE, N	<u> </u>	3,059,592			1FE
36962G-2L-7	GENERAL ELECTRIC CAPITAL CORP		03/29/2010	FX- CREDIT SUISSE FI		2,969,520	2,795,000		1FE
	GENERAL ELECTRIC CAPITAL CORP		03/17/2010	BARCLAYS CAP INC/BAR	<b> </b>	4,893,050			1FE
36967H-AH-0	GENERAL ELECTRIC CAPITAL CORP		03/24/2010	JEFFERIES & CO (BOND					1FE
	GENERAL ELECTRIC CAPITAL CORP		03/23/2010						
				CITIGROUP GBL MKTS/S					1FE
38141G-BU-7	GOLDMAN SACHS GROUP INC/THE		03/23/2010	MIZUHO SECURITIES US	ļļ				1FE
	GOLDMAN SACHS GROUP INC/THE		01/13/2010	AMERITRADE INC, OMAH	L	4,980,400			1FE
459200-GQ-8	INTERNATIONAL BUSINESS MACHINES CORP		03/19/2010	BNP PARIBAS SECS CP/		10,004,230	10,000,000	3,468	1FE
	JPMORGAN CHASE & CO		03/23/2010	GOLDMAN SACHS GLOBAL					
	KREDITANSTALT FUER WIEDERAUFBAU	Г	02/10/2010	FX- CREDIT SUISSE FI	<u> </u>			47 ,013 977	
		ΓΓ	03/19/2010						1FE
61746B-CX-2	MORGAN STANLEY		01/04/2010	SHERWOOD SECS/BROADC		4,344,017	4,395,000		
665772-BW-8	NORTHERN STATES POWER CO/MN		03/19/2010	BANC OF AMERICA SEC		5,751,650			1FE
713448-BL-1	PEPSICO INC/NC		01/11/2010	BANC OF AMERICA SEC	<u> </u>	21,750,000			1FE
717081-CZ-4	PFIZER INC		03/23/2010	BNP PARIBAS SEC BOND		13,494,176	12,685,000		1FE
8336W0-K6-0	SOCIETE GENERALE/NEW YORK NY	F	01/29/2010	NATWEST SECS CORP #3	[			, <u>,</u> , , , , , , , , , , , , , , , , ,	1FE
86959F-6H-4	SVENSKA HANDELSBANKEN/NEW YORK NY	F	03/25/2010	BANC OF AMERICA SEC		5 000,000	5,000,000	4.156	1FE
		L							
	3M_CO		01/14/2010	GOLDMAN SACHS EXECUT					1FE
90261X-GA-4	UBS AG/STAMFORD CT	F		UBS SECURITIES INC,	<u> </u>				1FE
929903-BH-4	WACHOVIA CORP		01/25/2010	BANC OF AMERICA SEC		5,001,255 4,950,900	5,000,000		1FE
929903-DF-6	WACHOVIA CORP		03/19/2010	FX- CREDIT SUISSE FI		1 950 900	5,000,000	3,052	
	WAL-MART STORES INC.		01/05/2010	CHASE SECS INC, NEW					
	TRAL-WARI SIUKES INU		01/25/2010	UNAVE SEUS INU, NEW	<u>├</u>				1FE
949744-AC-0	WELLS FARGO & CO		03/19/2010	NATWEST SECS CORP #3	ļļ	9,169,380			
064149-A5-6	BANK OF NOVA SCOTIA	Α	03/31/2010	CITIGROUP GBL MKTS/S	L	5,023,800			1FE

## **SCHEDULE D - PART 3**

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

·         ·	1	2	3			6	7	8	<u> </u>	10
CUSIP Identification         Description         Foreign         Date Acquire         Number of Name of Vendor         Number of Shares of Stock         Actual Cost         Per Value         Pei of Accurd Interest and Dividents         Market Indicator           D0119-113         WAK IF WAX SDT AURDING W         A.         6000 2010         B0 Vendor         5000 2010         41000 4010         147           PR0000         WAK IF WAX SDT AURDING W         A.         6000 2010         B0 Vendor         5000 200         41000 4010         41000         41000 4010         410000         410000         410000         410000         410000         410000         410000         410000         410000         4100000         4100000         4100000         4100000 <td></td> <td>2</td> <td>5</td> <td>-</td> <td>5</td> <td>Ŭ</td> <td>,</td> <td>8</td> <td>5</td> <td></td>		2	5	-	5	Ŭ	,	8	5	
CUSP Identification         Description         Free in the Acquired         Name of Yeads         Number of Slock         Actual Cost         Pail for Acquired         Market Interest and Dividence         Marke										
Identification         Description         Foreign         Date Acquired         Name of Vendor         Shares of Slock         Cost         Par Value         Interest and Dividends         Indicator           064118-173         SWA OF DIVIDISTION         A.         03725701         #P MORNO VARE BWK         -         5.023 60         5.0000         -         4.68         HE           07081-47-0         SWA OF DIVIDISTION         -         6.322 2010         #P MORNO VARE BWK         -         5.023 60         -         7.0000         -         4.68         HE           07078-47-0         SWA OF DIVIDISTION         -         6.322 2010         HE MORNO VARE BWK         -         6.027 000         -         4.68         4.75         0.00         4.64         HE         -         6.027 2010         HE MORNO VARE BWK         -         -         6.027 2010         -         4.64         -         -         -         4.64         -         -         -         -         -         -         6.027 2010         HE MORNO VARE BWK         -         -         -         -         -         -         6.027 2010         HE         -         -         -         -         -         6.027 2010         HE         -         -	CUSIP					Number of	Actual		Paid for Accrued	
Operation         A		Description	Foreign	Date Acquired	Name of Vendor			Par Value		
TODOL-W-8         ROVE ADDA OF CANDARD VOR VN         A         COVE2000         REF CanDARD VOR VN         Second Second Vor VN         Sec			1 Orcigit						Interest and Dividends	1EE
0.0033-N-C-2         ANTROXECE PLC         F         0.01222000         PF			Δ				5 023 650		4 688	1FF
0.6567, 49-5.         SP PARIAS / RP PARIAS /			F		JP MORGAN CHASE BANK					
06739-F0-0         DRACLAYS BAN PLC         F         03222010         MICRA SCAP         MICRA SCAP </td <td></td> <td>BNP PARIBAS / BNP PARIBAS US MEDIUM-TERM</td> <td>F</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>		BNP PARIBAS / BNP PARIBAS US MEDIUM-TERM	F							
B2282-A-0.         SEL         INFERNATIONAL FINANCE BY         F         0.03/25/2010         BBC CAPTRA MARKETS         ALM MARKETS	06739F-GP-0	BARCLAYS BANK PLC	F	03/25/2010	BARCLAYS CAP INC/BAR		4,997,050	5,000,000	44.097	
B2282-A-0.         SEL         INFERNATIONAL FINANCE BY         F         0.03/25/2010         BBC CAPTRA MARKETS         ALM MARKETS	2515A0-T4-5	DEUTSCHE BANK AG/LONDON	F		NATWEST SECS CORP #3		4,773,991	4,759,000	24,489	1FE
B2262-A-6         SPACE         9,788,338         9,800,000         1FE           3389999 - Totals - Bords - Industrial and Niscellaneous (Unaffiliate)         303,287,841         289,000         1,652,985         XXX           Bords - Credit Tenant Loans         303,287,841         289,000         1,652,985         XXX           Bords - Profit Securit Isa         807,514,219         799,444,000         3,063,516         XXX           8399997 - Subtratis - Bords - Parent Substratis	822582-AA-0	SHELL INTERNATIONAL FINANCE BV	F		RBC CAPITAL MARKETS		4,238,600	4,000,000		1FE
B2262-A-6         SPACE         9,788,338         9,800,000         1FE           3389999 - Totals - Bords - Industrial and Niscellaneous (Unaffiliate)         303,287,841         289,000         1,652,985         XXX           Bords - Credit Tenant Loans         303,287,841         289,000         1,652,985         XXX           Bords - Profit Securit Isa         807,514,219         799,444,000         3,063,516         XXX           8399997 - Subtratis - Bords - Parent Substratis		SHELL INTERNATIONAL FINANCE BV								1FE
Bonds - Credit Invans         Control         Control </td <td></td> <td>SHELL INTERNATIONAL FINANCE BV</td> <td>F</td> <td>03/18/2010</td> <td>BARCLAYS CAP INC/BAR</td> <td>[</td> <td></td> <td></td> <td></td> <td>1FE</td>		SHELL INTERNATIONAL FINANCE BV	F	03/18/2010	BARCLAYS CAP INC/BAR	[				1FE
Bonds - Hybrid Securities           Bonds - Parti 3           Subsciences and Affiliates           3899999 - Subsciences and Affiliates           3899999 - Subsciences and Affiliates           Preferred Stocks - Industrial and Miscellaneous           Preferred Stocks - Industrial and Miscellaneous           Common Stocks - Parent, Subsciences, and Affiliates           Common Stocks - Natural Punds           Second Stocks - Money Market Mutual Funds	3899999 - Totals	- Bonds - Industrial and Miscellaneous (Unaffiliated)			•		303,287,841	295,209,000	1,652,595	XXX
Bonds - Parent, Subsidiaries, and Affiliates         817,514,219         799,444,000         3,083,516         XXX           8389999 - Subicials - Bonds         817,514,219         799,444,000         3,083,516         XXX           Preferred Stocks - Industrial and Miscellaneous         817,514,219         799,444,000         3,083,516         XXX           Preferred Stocks - Farent, Subsidiaries, and Affiliates         817,514,219         799,444,000         3,083,516         XXX           Common Stocks - Industrial and Miscellaneous         817,514,219         799,444,000         3,083,516         XXX           Common Stocks - Industrial and Miscellaneous         Common Stocks - Industrial and Miscellaneous         817,514,219         799,444,000         3,083,516         XXX           Common Stocks - Industrial and Miscellaneous         Common Stocks - Money Market Mutual Funds	Bonds - Credit Tenan	t Loans								
83099997         Subtotals         Bonds         817,514,219         799,444,000         3,063,516         XXX           83099999         Subtotals         B01,514,219         799,444,000         3,063,516         XXX           Preferred Stocks         Industries, and Affiliates         B17,514,219         799,444,000         3,063,516         XXX           Common Stocks         Industries, and Miscellaneous         Industries, and Affiliates         Industries, and Affiliates           Common Stocks - Parent, Subsidiaries, and Affiliates         Stocks - Parent, Subsidiaries, and Affiliates         Industries, and Affiliates           Common Stocks - Norey Market Mutual Funds         Stocks - Norey Market Mutual Funds         Industries, and Affiliates           Common Stocks - Norey Market Mutual Funds         Industries, and Affiliates         Industries, and Affiliates           Common Stocks - Norey Market Mutual Funds         Industries, and Affiliates         Industries, and Affiliates           Common Stocks - Norey Market Mutual Funds         Industries, and	Bonds - Hybrid Secur	ities								
8399999 - Subtotals - Bonds       817,514,219       799,444,000       3,063,516       XXX         Preferred Stocks - Industrial and Miscellaneous       Freferred Stocks - Parent, Subsidiaries, and Affiliates       Stocks - Parent, Subsidiaries, and Affiliates         Common Stocks - Namer, Subsidiaries, and Affiliates       Common Stocks - Manuel, Subsidiaries, and Affiliates       Stocks - Parent, Subsidiaries, and Affiliates         Common Stocks - Nutual Funds       Stocks - Manuel, Subsidiaries, and Affiliates       Stocks - Manuel, Subsidiaries, and Affiliates         Common Stocks - Noney Market Mutual Funds       Stocks - Manuel, Subsidiaries, and Stocks - Manuel, Subsidiaries, Subsidiaries, and Stocks - Manuel, Subsidiaries, Subsidiaries, Subsidiaries, and Stocks - Manuel, Subsidiaries, Subsidiaries	Bonds - Parent, Subs	idiaries, and Affiliates								
Preferred Stocks - Industrial and Miscellaneous         Preferred Stocks - Parent, Subsidiaries, and Affiliates         Common Stocks - Parent, Subsidiaries, and Affiliates         Common Stocks - Nutual Funds         Common Stocks - Mutual Funds         Common Stocks - Money Market Mutual Funds         Common Stocks - Manual Funds         Common Stocks - Money Market Mutual Funds         Stocks - Manual Funds         Common Stocks - Manual Funds         Stocks -	8399997 - Subtot	als-Bonds - Part 3					817,514,219	799,444,000	3,063,516	XXX
Preferred Stocks - Parent, Subsidiaries, and Affiliates Common Stocks - Mutual Funds Comm	8399999 - Subtot	als - Bonds					817,514,219	799,444,000	3,063,516	ХХХ
Common Stocks - Industrial and Miscellaneous Common Stocks - Parent, Subsidiaries, and Affiliates Common Stocks - Mutual Funds Common Stocks - Money Market	Preferred Stocks - I	ndustrial and Miscellaneous								
Common Stocks - Parent, Subsidiaries, and Affiliates Common Stocks - Mutual Funds  Common Stocks - Money Market	Preferred Stocks - Pa	arent. Subsidiaries, and Affiliates								
Common Stocks - Mutual Funds           Common Stocks - Money Market Mutual Funds           Image: Com	Common Stocks - Indu	strial and Miscellaneous								
Common Stocks - Mutual Funds           Common Stocks - Money Market Mutual Funds           Image: Com	Common Stocks - Pare	nt. Subsidiaries, and Affiliates								
Common Stocks - Money Market Mutual Funds										
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							817,514,219	XXX	3,063,516	ХХХ

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

## **SCHEDULE D - PART 4**

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

1	2	3 1	5	6	7	8	0	10	,		ook/Adjusted Ca	T During the C		16	17	18	19	20	21	22
'	2	3 7	5	0	'	0	5				oolo Aujusteu Oe				17	10	15	20	21	
									11	12	13	14	15							1
		F																		NAIC
		0																		Desig-
		r									Current Year's			Book/				Bond		nation
		e						Prior Year	Unrealized		Other Than	-	Total Foreign	Adjusted	Foreign			Interest/Stock		or
CUSIP		I Disease		Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in			Exchange Gain		Total Gain	Dividends	Mark with a	Market
Identi-	Description	g Disposal	Name of Durahasar	Shares of	Consideration	DerValue	A atual Coat	Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at Dispessi Data	(Loss) on	(Loss) on	(Loss) on Disposal	Received	Maturity	Indicator
fication Bonds - U.S.	Description	n Date	Name of Purchaser	Stock	Consideration	Par value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
BUIIUS - 0.3.	FEDERAL HOME LOAN		1	1 1			1	1 1		1		1								H
3128X8-QH-8	MORTGAGE CORP	03/16/2010	CALL 100			10,000,000	10,088,300	10.063.712		(10,716)		(10,716)		10,052,997		(52,997)	(52,997)	100,000	03/16/2011	
31331G-KE-8	FEDERAL FARM CREDIT BANK	12/17/2009	FX- CREDIT SUISSE FI							1,435		1,435							01/13/2012	1
3133XR-N2-2	FEDERAL HOME LOAN BANKS		MORGAN STANLEY & CO		2,021,200		2,059,500					(12,095)		2,018,763		2,437	2,437		07/16/2010	11
	FEDERAL HOME LOAN BANKS				15,000,000	15,000,000	14,994,000	14,999,460											02/19/2010	l1
3133XV-FQ-9 3133XV-NT-4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS		U S CLEARING CP **IN		3,500,000 2,507,750	3,500,000						(1,505)		3,500,000 2,510,369		(2,619)		13,125 18,472	11/09/2011 12/14/2012	
3133XV-RS-2	FEDERAL HOME LOAN BANKS		MORGAN STANLEY & CO		7.508.475	7.500.000	7.487.175	7.487.915		1.374		1.374		7.489.290		19 185	19.185	18,125		1
3133XW-LJ-6	FEDERAL HOME LOAN BANKS	02/22/2010			10,000,000	10,000,000								10,000,000				8,333	07/22/2011	1
	FEDERAL NATIONAL MORTGAGE																			1 1
3136FH-HG-3	ASSOCIATION	03/30/2010	CALL 100	.	2,750,000	2,750,000	2,754,978							2,750,000				14,094	12/30/2011	J1
31398A-SV-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2010	MATURITY		15.000.000	15,000,000	15.000.000	15,000,000						15,000,000				8 946	01/21/2010	
	otals - Bonds - U.S. Govern			· · · · · · · · · · · · · · · · · · ·	68,287,425	68,250,000				(26,101)		(26.101)		68.321.419		(33,994)	(33,994)	237.353	01/21/2010 XXX	XXX
	)ther Governments	motto			00,207,420	00,200,000	00,330,303	40,001,044		(20,101)		(20,101)	1	00,021,419		(33,334)	(33,394)	201,000	744	AAA
	States, Territories and Pos	ssessions																		
	STATE OF LOUISIANA		MORGAN KEEGAN & CO I		10,000,000	10,000,000	10,000,000	10,000,000											07/15/2026	1FE
	otals - Bonds - U.S. States				10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				5,370	XXX	XXX
Bonds - U.S.	Political Subdivisions of S	<u>States, Territor</u>	ries and Possessions																	
400000 411 0	IRVINE RANCH WATER	00/40/00/0			5 000 000	5 000 000	5 000 000	5 000 000						5 000 000				0.044	1010110011	1 155
463632-4H-9 63165N-R3-4	DISTRICT COUNTY OF NASSAU NY		GOLDMAN SACHS GLOBAL	······	<u>5</u> ,000,000 	5,000,000 8,500,000	5,000,000 8,500,000					+		5,000,000 8,500,000				2,311 4,243	10/01/2041 12/01/2023	1FE
031001-K3-4	SAN JACINTO UNIFIED	03/30/2010	SHERWOOD SECS/BRUADC		000,000, م													4,243	12/01/2023	IFE
797852-CE-8	SCHOOL DISTRICT		CALL 100		1,000,000	1.000.000	1.000.000	1.000.000						1.000.000				.598	10/01/2020	1FE
2499999 - T	otals - Bonds - Political S	Subdivisions of	States, Territories and Posse	essions	14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				7,152	XXX	XXX
			d all Non-Guaranteed Obligatio	ons of Agencies a		of Governments														
101336-AA-3	BOTSFORD GENERAL HOSPITAL	02/16/2010	CALL 100		400,000	400,000	400,000	400,000						400,000					02/15/2027	1FE
13033W-Q3-0	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV	02/01/2010	CHASE SECS INC, NEW											3,000,000					09/01/2038	1FE
13033#-03-0	CALIFORNIA STATE		CIAGE SECS INC, NEW																03/01/2030	
13066Y-AF-6	DEPARTMENT OF WATER RES		CITIGROUP GBL MKTS/S											2,000,000					05/01/2022	1FE
	CALIFORNIA STATE																			1
13066Y-AQ-2	DEPARTMENT OF WATER RES CALIFORNIA STATE	01/11/2010	NON-BROKER TRADE, BO			2,000,000	2,000,000	2,000,000						2,000,000				454	05/01/2022	1FE
13066Y-MZ-9	DEPARTMENT OF WATER RES	02/01/2010	CHASE SECS INC. NEW		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				1.864	05/01/2022	1FE
198504-SD-5	CITY OF COLUMBIA SC		MORGAN KEEGAN & CO I		1,000,000	1,000,000								1,000,000					02/01/2038	
	CONNECTICUT STATE HEALTH											1								1 1
20774U-VZ-5	& EDUCATIONAL F	01/11/2010	JPMORGAN SECURITIES		13, 125,000	13,125,000	13,125,000	13,125,000										2,956	07/01/2025	1FE
250599-AA-5	DESOTO INDUSTRIAL DEVELOPMENT AUTHORITY	02/18/2010	WELLS FARGO BANK NA.		5,000,000	5,000,000	5,000,000	5,000,000						5.000.000				4,227	12/01/2016	1FE
250599-AA-5 25476W-BX-8	DISTRICT OF COLUMBIA		CALL 100	+	100,000	100,000	100,000			-		1		100,000				4,227	02/01/2016	2FE
	ENERGY NORTHWEST	03/26/2010			15,000,000	15,000,000						1		15,000,000				8,573	07/01/2017	1FE
	SOUTHWEST STUDENT		1																	
340640-AE-1	SERVICES CORP.	02/25/2010	CALL 100							(7)						(216)	(216)		11/25/2014	1FE
402220 EU 6	GULF COAST WASTE DISPOSAL AUTHORITY	01/12/2010	MORGAN STANLEY & CO		2 200 000	2 200 000	2 200 000	2 200 000						2 200 000				265	10/01/2017	1FE
402230-EU-6	HARRIS COUNTY CULTURAL		MUNUAN STANLET & CU		2,200,000	2,200,000	2,200,000	2,200,000				1		2,200,000					10/01/2017	IFE
414010-AA-6	EDUCATION FACILIT	03/31/2010	CHASE SECS INC, NEW		2,300,000	2,300,000	2,300,000	2.300.000						2,300,000				1,415	09/01/2031	1FE
	HOUSTON HIGHER EDUCATION																			
442378-DW-2	FINANCE CORP	03/31/2010	MORGAN STANLEY & CO		14,000,000	14,000,000						+		14,000,000				5,907	05/15/2048	1FE
45471A-AD-4 46246A-BB-9	INDIANA FINANCE AUTHORITY		PIPER JAFFRAY & CO.	-						-+		+				ll		4,609	03/01/2033 04/01/2031.	1FE 1FE
467229-AF-7	COUNTY OF JACKSON MS		BANC OF AMERICA SEC			1,600,000				+		t		1,600,000				4,609	06/01/2031	1FE
544652-2U-3	CITY OF LOS ANGELES CA		BANC OF AMERICA SEC		10,875,000	10,875,000								10,875,000				5,843	06/01/2028	
	LOS ANGELES COUNTY																			
544712-S4-5	METROPOLITAN TRANSPOR		U S BANK NA, MILWAUK	·			2,000,000					<b>.</b>		2,000,000					07/01/2025	11FE
546475-KF-0	STATE OF LOUISIANA MARYLAND HEALTH & HIGHER		MORGAN KEEGAN & CO I	+				2,000,000				+		2,000,000				1,063	05/01/2043	1FE
574217-3F-0	EDUCATIONAL FAC	02/19/2010	PNC SEC **INVALID-US		5,395,000									5,395,000					07/01/2033	1FE
	MASSACHUSETTS DEVELOPMENT					,000,000						1							0770772000	
57583R-UZ-6	FINANCE AGENCY	03/24/2010	BANC OF AMERICA SEC		10,000,000	10,000,000	10,000,000	10,000,000										5,085	09/01/2037	1FE
575000 WD -	MASSACHUSETTS DEVELOPMENT	00/01/00/0			0 400 000	0 100 000	0 100 000							0 100 000				0.000	40.104.100.10	
57583R-WB-7	FINANCE AGENCY	02/01/2010	CHASE SECS INC, NEW									+		6,480,000				2,036	10/01/2042	1FE
57583R-WG-6	FINANCE AGENCY	03/31/2010	GOLDMAN SACHS GLOBAL		2,000,000	2,000,000	2.000.000	2,000,000						2,000,000				872	10/01/2040	1FF
0/00011-10-0	I TRANCE AUCTIVI	00/01/2010	SOLDIINI UNUID ULUDAL	+	∠,000,000	£,000,000	∠,000,000	£,000,000				+		∠,000,000					10/01/2040	<u>k</u>

## **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			10		ed or Otherwis	Book/Adjusted Ca			16	17	18	19	20	21	22
	-	Ŭ	, v	Ĭ		Ŭ				l	, 						10	20	2.	
		_							11	12	13	14	15							NAIC
		0																		Desig-
		r						Prior Year	Unrealized		Current Year's Other Than		Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock		nation
CUSIP		i		Number of				Book/Adjusted		Current Year's	Temporary	Total Change in			Exchange Gain	Realized Gain	Total Gain	Dividends		Market
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description MISSOURI STATE HEALTH &	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
606901-4R-4	EDUCATIONAL FACI	01/28/2010	WELLS FARGO SECS LLC				9,660,000							9,660,000				1,871	10/01/2035	1FE
645771-VM-5	NEW JERSEY BUILDING AUTHORITY	03/31/2010			10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				4,556	06/15/2023	1FE
645918-NH-2_	NEW JERSEY ECONOMIC DEVELOPMENT AUTHORIT		FUNB FUNDS II, CHARL		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				884	03/01/2026	1FE_
649438-FP-8	NEW YORK CITY INDUSTRIAL DEVELOPMENT AGE		CHASE SECS INC. NEW		1,500,000	1,500,000		1,500,000						1,500,000				531	06/01/2037	1FE
	NEW YORK CITY TRUST FOR													1						
	CULTURAL RESOURC		BANC OF AMERICA SEC		2,000,000	2,000,000		2,000,000						2,000,000				1,009	12/01/2035	1FE
657883-CP-7	DISTRICT	01/04/2010	CALL 100															20	01/15/2031	1FE
67756A-C4-2	FACILITY COMMISS	03/30/2010	VARIOUS		4,200,000	4,200,000	4,200,000	4,200,000						4,200,000				1,664	01/15/2035	1FE
686543-PY-9	EXPRESSWAY AUTHORI	03/19/2010	FUNB FUNDS II, CHARL			10,000,000	10,000,000	10,000,000										5,271	07/01/2040	1FE
686543-PZ-6	EXPRESSWAY AUTHORI	03/19/2010	WELLS FARGO SECS LLC		1, 100,000	1, 100,000	1 , 100 , 000	1,100,000					<b>.</b>					580	07/01/2040	1FE
70917R-PY-5	EDUCATIONAL FACILTIE	01/04/2010	CALL 100																01/01/2038	1FE
713170-AA-6 746189-HG-7	COUNTY OF PEORIA IL		MORGAN KEEGAN & CO I CALL 100		4,000,000	4,000,000		4,000,000						4,000,000				4,390 1.076	02/01/2030 07/01/2027	1FE 1FE
	STEPHENS COUNTY DEVELOPMENT AUTHORITY		U S BANK NA, MILWAUK		700,000	700,000								700,000						1FE
871720-BY-3	SYRACUSE INDUSTRIAL DEVELOPMENT AGENCY	03/31/2010	GOLDMAN SACHS GLOBAL		2,200,000	2,200,000								2,200,000				978	07/01/2037	1FE
	SYRACUSE INDUSTRIAL DEVELOPMENT AGENCY		GOLDMAN SACHS GLOBAL		2,000,000	2,000,000		2,000,000						2,000,000				1,083		
	TRIBOROUGH BRIDGE & TUNNEL AUTHORITY		CALL 100		400.000	400.000		400.000						400.000				378	01/01/2032	1FE
919061-DU-2	CITY OF VALDEZ AK	03/31/2010	MORGAN STANLEY & CO		10,400,000	10,400,000	10,400,000	10,400,000						10,400,000					12/01/2033	1FE
	CITY OF VALDEZ AK	02/05/2010	SHERWOOD_SECS/BROADC MORGAN_STANLEY & CO		15,000,000	15,000,000 3,650,000		15,000,000		+				15,000,000 3,650,000				2,927 1,884	12/01/2029 07/01/2037	1FE 1FE
92778R-CE-5	VIRGINIA COMMONWEALTH UNIVERSITY		BANC OF AMERICA SEC.		11,085,000	11,085,000		11,085,000						11,085,000				5,855		1FE
	Totals - Bonds - U.S. Specia	al Revenue and S	Special Assessment and all No		11,065,000		11,065,000	11,065,000											11/01/2030	IFE
	Obligations of Agencies Subdivisions	and Authorities	s of Governments and Their Po	olitical	208,585,000	208,585,000	208,585,305	194,585,223		(7)		(7)		208,585,216		(216)	(216)	93,718	ХХХ	XXX
	strial and Miscellaneous (Un					•		•		1 (7		1 (7)				(210)	(210)			
00206R-AC-6	AT&T INC AMERICAN EXPRESS	02/05/2010	MATURITY	-	5,000,000		5,003,540	4,999,861						5,000,000				4,832	02/05/2010	1FE
02581F-XT-1	CENTURION BANK	03/23/2010	MATURITY		4,377,000	4,377,000	4,333,974	4,372,897						4,377,000				3,179	03/23/2010	1FE
	CORP/THE	02/05/2010	NATURITY CITIGROUP GBL MKTS/S		13,000,000	13,000,000		13,000,000		3.675		3.675		13,000,000		13.879	13.879	22,529 9,614	02/05/2010 11/28/2011_	1FE 1FE
36962G-2M-5	GENERAL ELECTRIC CAPITAL		JEFFERIES & CO (BOND		2,956,515					.7,465		.7,465		2,936,123		20.392			04/10/2012	1 1
	GOLDMAN SACHS GROUP			1	13,575,058	13.657.000				11.268				13,563,143		.11.915		23.796	02/06/2012	1FF
59018Y-VA-6	MERRILL LYNCH & CO INC	02/05/2010	MATURITY		5,000,000		4,859,985	4,993,874		6,126		6,126		5,000,000					02/05/2010	1FF
617446-YT-0 713448-BL-1	MORGAN STANLEY		FX- J.P. MORGAN SECU JEFFERIES & CO (BOND		2,498,325	2,500,000		2,487,946						2,489,842 7,750,000				4,874 4,057	01/18/2011. 07/15/2011.	1FE 1FE
91159H-GN-4	US BANCORP		MATURITY		2,000,000	2,000,000	2,000,000	2,000,000		1		1	1	2,000,000		2,900	2,900	3,472	02/04/2010	1FE
	WELLS FARGO & CO ISSUER ENTITY LLC SEC LIQ	01/29/2010	MATURITY											7,000,000					01/29/2010	1FE
999A49-94-1	NT		CALL 100					233,599						233,599						1FE
	Totals - Bonds - Industrial it Tenant Loans	and Miscellane	ous (Unaffiliated)		70,441,291	70,576,491	69,615,095	57,059,752		34,672		34,672		69,824,824		616,467	616,467	100,673	XXX	XXX
Bonds - Hybri	id Securities																			
	nt, Subsidiaries, and Affili	iates				474	484							0.00						
	Total - Bonds - Part 4 Total - Bonds						371,096,383 371,096,383			8,564 8,564		8,564 8,564		371,231,459 371,231,459		582,257 582,257	582,257 582,257	444,266 444,266		XXX XXX
	ocks - Industrial and Miscel	llaneous (Unaff	iliated)		3/1,013,710	3/1,911,491	3/1,090,303	323,720,919	1	0,304	1	0,304	1	3/1,231,439	1	302,237	302,237	444,200	^^^	
Preferred Sto	ocks – Parent, Subsidiaries,	, and Affiliate	ŝ																	
	s - Industrial and Miscellar		ated)																	
Common Stocks	s – Parent, Subsidiaries, an	nd Attiliates																		

## **SCHEDULE D - PART 4**

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

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1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
· ·														1						
''									11	12	13	14	15							
''		F																		NAIC
· ·																				Desig-
· ·											Current Veer's			Book/				Bond		
		111									Current Year's			BOOK/				Bond		nation
		e						Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock		or
CUSIP		i		Number of				Book/Adjusted		Current Year's	Temporary	Total Change in	Exchange	Adjusted Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends		Market
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	l at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
	- Mutual Funds		-						,		, v							- ů		
	s - Money Market Mutual Fu	inds																		
001111011 0100100	money market mataar ra																			Т
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		-++		+						<b> </b>	<b>+</b>	+	<b>+</b>	<b>+</b>	<b> </b>	<b> </b>		<b> </b>		-+
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<sup>!</sup>		-++		+			<b> </b>			<b> </b>	<b>+</b>	+	<b>+</b>	<b>+</b>	<b> </b>	<b> </b>	<b> </b>	<b>+</b>		-+
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<sup> </sup>		+		+							f	+	f	<u> </u>						-+
<sup>!</sup>		++		+	+		<b> </b>			<u> </u>	<b>+</b>	+	<b>+</b>	<u>+</u>	<u> </u>	<u> </u>		<b>+</b>		-+
		++		+	+					+	t	+	t	t				+		-+
<sup>/</sup>		++	-1	+	+		<b> </b>			<u> </u>	t	+	t	t	<u> </u>	<u> </u>	<b> </b>	<b>+</b>		-+
	<u> </u>																			
9999999 T	otais				371,813,716	XXX	3/1,096,383	325,726,919		8,564		8,564		371,231,459		582,257	582,257	444,266	XXX	XXX

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

Schedule DB - Part A - Section 1

Schedule DB - Part B - Section 1

Schedule DB - Part D

### SCHEDULE E - PART 1 - CASH Month End Depository Balances

Line of the second se			Mont	th End Dep	ository Balance	s				
	1		2	3	4	5				9
	Open Depositories		Code	of	Interest Received During Current	Interest Accrued at Current Statement	6 First Month	7 Second Month	8	*
										XXX XXX
	EPAS PREMIUM	WACHOVIA - JAX, FL						(6,527,738)		XXX
	EPAS CLAIMS	WACHOVIA - JAX, FL					(42,292,065)	(46,359,902)		XXX
	EPAS FIELD CLAIMS EPAS PLA/HRA ADJUSTER FEES	WACHOVIA - JAX, FL					(225)			XXX XXX
Sake G F Wis (Sa)         USE, W	AGENT CONTRACT FEES	WACHOVIA - JAX, FL						2,670		XXX
Starter         Control         Control <t< td=""><td>BANK OF NEW YORK CASH</td><td>YORK, NY</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>XXX</td></t<>	BANK OF NEW YORK CASH	YORK, NY								XXX
Open De Tray Lotting         ACCIVID - 130 P.         Open De Tray Lotting         Open De Tray	PMSC CLAIMS RUN OFF	WACHOVIA - JAX, FL					(28,785)			XXX XXX
Marke Biology Park Mark         Market No. 2000         State State Market Park Market No. 2000         State Market Park Market No. 2000         State Market Park Market No. 2000         State Market No. 200	PMSC PREMIUM RUN OFF TAMPA RTN PREM MASTER	WACHOVIA - JAX, FL							.93,208	XXX XXX
All Set Part All Level (10°)         All Set V         All Se	TAMPA RES RTN PREMIUM	WACHOVIA - JAX, FL					(1,402)			XXX XXX
NUTRE ACCULAC.         NUTRE A	TAMPA RES PREMIUM DEPOSITORY	WACHOVIA - JAX, FL								XXX XXX
OWENE A. DESCREPT AP, CAMES.         ALSO IN . J.M. FL.         Image: Comparison of the second secon	MASTER ACCOUNT-PC	WACHOVIA - JAX. FL			1		857.875			XXX
b) 6 (Fig. 1)	COMMERCIAL DISBURSEMENT-PC CLAIMS	WACHOVIA - JAX, FL					(106,511)	(703,230)	(264,359)	XXX XXX
2.4.3 SELENDERUM         MACHINE AND C.         7/7220000         7/722000         7/7220	COMMERCIAL DISBURSEMENT-PC	WACHOVIA - JAX, FL					(59,406)			XXX XXX
A. B. G. MER, CONTRACTOR         ADDITAL SIN E.         (275, 260)	CLA 18 RETURN PREMIUM	WACHOVIA - JAX, FL.					(762,309)	(742,936)	(548,849)	XXX
A. 88 ELEMIN FEDUL         MAXIN I. A. 8. E.         0.0027         0.0227         0.0227         0.0227         0.0227         0.0217 </td <td>CLA 18 CLAIMS</td> <td>WACHOVIA - JAX, FL</td> <td></td> <td></td> <td></td> <td></td> <td>(318.344)</td> <td>(275,569)</td> <td>(757,830)</td> <td>XXX</td>	CLA 18 CLAIMS	WACHOVIA - JAX, FL					(318.344)	(275,569)	(757,830)	XXX
LAS BLUES         LASPE         LASPE <thlaspe< th="">         LASPE         LASPE</thlaspe<>	CLA 38 RETURN PREMIUM	WACHOVIA - JAX, FL					(69,227)	(70,267)	(24,643)	
Company         Control 1, Modella - MA, FL         Contro 1, Modella - MA, FL         Control 1, Modella	CLA 38 COMMISSIONS	WACHOVIA - JAX, FL WACHOVIA - JAX, FL					(1,054) (1,720)	(2 755)	(24,213)	XXX XXX
Name OF CALVES         Del COVIT - ALX FL         Image of the Vision of	TAMPA COMMERCIAL MASTER	WACHOVIA - JAX, FL						100,532	100,537	XXX XXX
BAY OF FLAY 12X C34L         YOR, MY         YOR, MY <td>TAMPA COM CLAIMS</td> <td>WACHOVIA - JAX, FL</td> <td></td> <td>  </td> <td></td> <td></td> <td></td> <td>  </td> <td></td> <td>XXX</td>	TAMPA COM CLAIMS	WACHOVIA - JAX, FL								XXX
BAUE IF APPLY VAX CASH.         BAUE IF APPLY	BANK OF NEW YORK CASH	YORK, NY								ХХХ
Bit Process         Bit Proce		BANK OF NEW YORK - NEW						28,280	9.331	XXX
Ha, PEA FIELD CALVES         MADRIV - LW, FL	HRA EPAS PREMIUM DEPOSITORY	WACHOVIA - JAX, FL						3,925,264	4,907,793	XXX XXX
Ale, PEPS ETTRN   TES	HRA EPAS FIELD CLAIMS	WACHOVIA - JAX, FL								XXX
Dass         C. L. 20 SETUR (PRELING.         MALEY + 4X, FL         (15, 174)         (12, 12, 15)         (14, 15, 16)           DASS         C. L. 20 SETUR (DBL)         MALEY + 4X, FL         (15, 174)         (12, 12, 15)         (14, 13, 27)           DASS         C. M. 20 SETUR (DBL)         MALEY + 4X, FL         (15, 174)         (12, 12, 15)         (14, 13, 27)           DASS         CALL 20 SETUR (DBL)         MALEY + 4X, FL         (15, 174)         (12, 12, 15)         (14, 13, 27)           DASS         CALL 20 SETUR (DBL)         MALEY + 4X, FL         (15, 174)         (12, 12, 15)         (14, 14, 14)           DASS         CALL 20 SETUR (DBL)         MALEY + 4X, FL         (14, 14)         (14, 14)         (14, 14)         (14, 14)           DASS         CALL 20 SETUR (DBL)         (14, 14, 14)         (14, 14)	HRA EPAS RETURN ITEMS	WACHOVIA - JAX. FL			1		76.526	68.557		XXX XXX
Abs         C. A. 20 (MILSIONS         MADDIN + - MA, FL         (§1.68)         (§2.214)         (§3.234)           A. 20 (MILSIONS         MADDIN + - MA, FL         (§1.68)         (§7.68)	CASH - CLA 23 MULTIPERIL DEPOSITORY	WACHOVIA - JAX, FL WACHOVIA - JAX FL								XXX XXX
Abs         C. A. 20 ECURN (TERE         MADDIN 1 - MA, PL         display           CAS         TERMS (TAS) (TAS)         Control (TAS)         Control (TAS)         Control (TAS)           CAS         TERMS (TAS) (TAS)         MADDIN 1 - MA, PL         Control (TAS)         Control (TAS)           CAS         TERMS (TAS) (TAS)         MADDIN 1 - MA, PL         Control (TAS)         Control (TAS)           CAS         TERMS (TAS)         MADDIN 1 - MA, PL         Control (TAS)         Control (TAS)         Control (TAS)           CAS         TERMS (TAS)         MADDIN 1 - MA, PL         Control (TAS)         Control (TAS)         Control (TAS)         Control (TAS)           CAS         TERMS (TAS)         MADDIN 1 - MA, PL         Control (TAS)         Contro (TAS)         Control (TAS)	CASH - CLA 23 COMMISSIONS	WACHOVIA - JAX. FL					(51,859)	(22,214)		XXX
DXH - CLA 38 RETURN HERULUL         MCCPUN A - LW, FL         (31.518)         .(7.874)         (25.004)           DXH - CLA 38 RETURN HERULUL         MCCPUN A - LW, FL         (41) </td <td>CASH - CLA 23 RETURN ITEMS</td> <td>WACHOVIA - JAX. FL</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>XXX</td>	CASH - CLA 23 RETURN ITEMS	WACHOVIA - JAX. FL								XXX
DAH - CLA 33 D/MILSSIME.         MAXPIN A - JAX, FL	CASH - CLA 33 RETURN PREMIUM	WACHOVIA - JAX, FL					(31.518)	(7,874)		XXX XXX
X2H - SEEP # 2005.         MAOVIA - JAX, FL         100.615         100.674         300.607         X           X4H - EU - HT CONTY 11577.         MAOVIA - JAX, FL         199.016, 402.017         177.004         177.005         177		WACHOVIA - JAX, FL					(41)	(41)	(456)	XXX
AMOULT         MICPOINT         JAN, FL         (19.972)         (76.024)         (27.649)         X           FERILE STREE FERILE STREET MICROWING         MADPINIA         JAN, FL         (19.972)         (76.024)         X           FERILE STREET EIRE RESERVICES MICROWING         MADPINIA         JAN, FL         (19.972)         (76.024)         X           Scher HAN HUNG SCHOUT         MADPINIA         JAN, FL         (19.972)         (18.98.470)         2.106.076         X           Scher HAN HUNG SCHOUT         MADPINIA         JAN, FL         (19.976)         (19.98.470)         (19.98.470)         (19.98.470)         (19.976)         (19.99.470) <td>CASH - SWEEP # 280195</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>100,474</td> <td></td> <td>XXX XXX</td>	CASH - SWEEP # 280195							100,474		XXX XXX
F4LTHARE ELIBRISEMENT NCT         MCMOVIA - JAX, FL	PAYROLL	WACHOVIA - JAX. FL							(27,649)	XXX
2x81 - H8 AI IND RETION ITERS         MACHOVIA - AX, FL         15.109           2x81 - FAA IND RETION INTERS         MACHOVIA - IX, FL         (13.110.687)         17.12.81.330         17.168.47         2.168.676         2.168.676           2x81 - CLAIRS/REGUCIME         MACHOVIA - IX, FL         (13.110.687)         (17.81.367)         2.168.676         2.167.676         2.067.670         2.076         2.076.000         2.077.000         2.077.000         2.077.000         2.077.000         2.0077.000         2.000.000         7.000.000	HEALTHCARE REIMBURSEMENT ACCT	WACHOVIA - JAX, FL								XXX XXX
XAH - MID - PRENUM DEVSITORY         MACHOVIA - JAX, FL         1, 122, 386         1, 638, 470         2, 168, 867           SAH - CLIMIS APROXIMA         MACHOVIA - JAX, FL         (11, 10, 687)         (12, 897) 356         (13, 654, 477)           SAH - CLIMIS APROXIMA         MACHOVIA - JAX, FL         (11, 10, 687)         (12, 897) 356         (13, 656, 457)           SAH - CLIMIS APROXIMA         MACHOVIA - JAX, FL         (11, 10, 687)         (12, 897) 356         (13, 656, 457)           SAH - CLIMIS APROXIMA         MACHOVIA - JAX, FL         (11, 10, 687)         (12, 44, 586)         (14, 686, 687)           SAH - FSLSS MEEP         MACHOVIA - JAX, FL         (11, 10, 687)         (14, 686, 687)         (14, 686, 687)           SAH - FSLSS MEEP         MACHOVIA - JAX, FL         (11, 10, 687)         (11, 10, 687)         (14, 686, 687)           SAH - FSLSS MEEP         SAH NICKUNA ITERSINY         0, 300         (11, 614)         7, 000, 000         7, 000, 000           SOBMARZ         DEM KINGK SOTIA INSTL         0, 230         (16, 682)         7, 500, 160         X           SOBMARZ         DEM KINGK MISSIBHI         0, 330         (11, 614)         7, 000, 000         X           SOBMARZ         DEM KINGK MISSIBHI         0, 330         (11, 614)         7, 000, 000         X <td>CLAIMS- A.L.E ONLY (FIELD CLAIMS)</td> <td>WACHOVIA - JAX, FL</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>XXX XXX</td>	CLAIMS- A.L.E ONLY (FIELD CLAIMS)	WACHOVIA - JAX, FL								XXX XXX
CASH CLINK ACOUNT         MACHOVIA - JAX, FL <th< td=""><td>CASH - WIND - PREMIUM DEPOSITORY</td><td>WACHOVIA - JAX, FL</td><td></td><td></td><td></td><td></td><td>1, 122, 398</td><td>1,638,470</td><td>2, 106, 876</td><td>XXX</td></th<>	CASH - WIND - PREMIUM DEPOSITORY	WACHOVIA - JAX, FL					1, 122, 398	1,638,470	2, 106, 876	XXX
SAH - RESTRICTED - FSLSD         MCADEVIA - JAX, FL         50,000         144,888         202,378         144,888         202,378         202,476,000	CASH CLAIMS ACCOUNT	WACHOVIA - JAX, FL					(14,939,266)	(12,691,333)	(14,686,889)	XXX
CRAIT         MCHOVIA         - AAR         FL	CASH - RESTRICTED - FSLSO	WACHOVIA - JAX, FL					500.278			XXX XXX
D0279KA3         SERVICES PLC/S         0.320         4.356         7.000.000         7.		ABBEY NATIONAL TREASURY					17,059,000	1		XXX
b566M4004         C/D         US         0.300         .11,614         .7,000,535         .7,000,372         .7,000,182         X           D6416P4S5         C/D         US         0.900         .0,290         .1,682         .7,500,160         X           D6416P4S5         C/D         US         0.300         .0,290         .1,682         .7,500,160         X           D6416P4M7         C/D         US         .0,300         .0,300         .49,775         .14,999,999         .15,000,000         .4000,000	00279НКАЗ			0.320		4,356	7,000,000	7,000,000	7,000,000	XXX
D6416P485	0556M4QQ4	C/D US 05	<b>-</b>	0.330			7,000,535	7,000,372	7,000,192	ХХХ
Def HGPWI/T         C/D         US 03/0         0.330         .49,775         14,999,999         15,000,000         X           D6538AWR2         INSTL CD         US         0.200         .5,133         .14,000,000         .14,000,000         .14,000,000         .14,000,000         X           D6538AWR2         INSTL CD         US         0.190         .792         .5,133         .14,000,000 <t< td=""><td>06416P4S5</td><td>C/D US 09/0</td><td></td><td>0.290</td><td></td><td>1,692</td><td></td><td>  </td><td>7,500,160</td><td>ххх</td></t<>	06416P4S5	C/D US 09/0		0.290		1,692			7,500,160	ххх
BAWK TOKYO MITSUBISHI         0.200         5,133         14,000,000         14,000	06416PWM7	C/D US 03/0		0.330						XXX
BANK TOKYO MITSUEISH         0.190         792         5,000.000         X           D6538ARN7         INSTL CD         US         0.290         483         7,500.000         X           D6740MDU4         INSTL CD         US         0.290         483         7,500.000         X           13170L4P2         C/D         US         0.350         14,389         8,000,323         8,000,199         .8,000,000         X           13170MAT5         US 6/1912         0.300         7,758         7,000,000         7,000,000         X           12302RJ3         C/T BMN NA W BRH INSTL         0.300         7,758         7,000,000         X         X           12302RJ3         C/T BMN NA W BRH INSTL         0.300         7,758         7,000,000         X         X           2252YDD5         INSTL C/D         0.400         233         7,000,000         X         X           836788S21         INSTL K/W W         0.220         3,337         13,000,000         X         X           83680652         C/D         US         0.240         3,588         5,850,015         X         X           911432K7         C/D         US         0.340         28,617         15,001,164 <td></td> <td>BANK TOKYO MITSUBISHI</td> <td></td> <td>0.200</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>XXX</td>		BANK TOKYO MITSUBISHI		0.200						XXX
BARCLAYS BANK NY BRH         .0.290         .483         .7,500,000         X           13170L4P2         .C/D         US         .0.290         .483         .7,000,000         X           13170L4P2         .C/D         US         .0.350         .14,389         .8,000,323         .8,000,199         .8,000,062         X           13170NAT5         US 05/19/2         .0.300         .7,758         .7,000,000         .7,00		BANK TOKYO MITSUBISHI								XXX
CALYON NEW YORK BRH INSTL (7/D         0.0         0.0         0.0         14,389         8,000,323         8,000,199         8,000,062         X           13170L4P2         CALYON NY BRH INSTL (7/D         US 05/19/2         0.300         .7,758         7,000,000         .7,000,000         .7,000,000         .7,000,000         X           13170L4P2         CITIBANK NA W BRH INSTL (7/D         US 05/19/2         0.300         .7,758         .7,000,000         .7,000,000         .X           1730D2RJ3         C/D         US 03         0.170         .793         .6,000,000         .X           22532YD05         INSTL C/D         US         0.400         .233         .7,000,000         .X           33373BS21         US 05/24/2010         .0.220         .3,337         .13,000,000         .13,000,000         .X           760100CS3         INSTL C/D         US 0         0.260         .433		BADCLAVS BANK NV BDU				1				
CALVON NY BRH INSTL C/D         0.300         7,758         7,000,000		CALYON NEW YORK BRH INSTL			1			1 1		XXX
13170MAT5       US 05/19/2       .0.300       .7,758       .7,000,000		CALVON NY BRH INSTL C/D		0.350						XXX
173002RJ3	13170MAT5	US 05/19/2		0.300			7,000,000	7,000,000	7,000,000	ХХХ
22532YDD5	1730D2RJ3	C/D US 03		0.170						ххх
NATIXIS/NEW YORK NY G3873BSZ1         US 05/24/2010         0.220         3,337         13,000,000         X           R0YAL BK SCOTLAND NY 780100CS3         INSTL C/D         US         0.260         433         4,000,000         X           S0CIETE GENERALE NY INSTL C/D         US         0.260         433         5,850,015         X         X           8911A32K7         C/D         US         0.240         3,588         5,850,015         X         X           90467HNJ4         C/D         US         0.240         .0.340         .28,617         .15,001,164         .15,000,698         .15,000,183         X           90467HNJ4         C/D         US         0.240         .0.240         .0.240	22532YDD5	INSTL C/D US		0.400						XXX
R0YAL BK SCOTLAND NY	63873BSZ1	US 05/24/2010		0.220		3.337		13,000,000		XXX
SOCIETE GENERALE NY INSTL B336W0B52         O.240         3,588         5,850,015         X           B336W0B52         C/D         US 0         0.240		ROYAL BK SCOTLAND NY								
TORONTO DOMINION NY INSTL		SOCIETE GENERALE NY INSTL				1		1 1		
UNICREDITO ITALIANO INSTL 0/0       0.240       0.240       7,500,000       X         0199998       Deposits in not exceed the allowable limit in any one depository (See Instructions) - Open Depositories       XXX		TORONTO DOMINION NY INSTI								1
90467HNJ4       C/D       US 0       0.240       7,500,000       X         0199998       Deposits in		UNICREDITO ITALIANO INSTL						15,000,698		XXX
not exceed the allowable limit in any one depository (see Instructions) - Open DepositoriesXXXXXXXXXXXXXXXXXXXXX0199999 Total Open DepositoriesXXXXXXXXX54,15678,83712,662,11524,048,88847,737,818X0299998Deposits in not exceed the allowable limit in any one depository (see Instructions) - Suspended DepositoriesXXXXXXXXX54,15678,83712,662,11524,048,88847,737,818X0299999Total Suspended DepositoriesXXXXXXXXXXXXXXXXXX0399999 Total Cash on DepositXXXXXXXXX54,15678,83712,662,11524,048,88847,737,818X	90467HNJ4	C/D US 0		Q.240					7,500,000	ХХХ
(See Instructions) - Open Depositories         XXX	not exceed the allowable lim	it in any one depository								
0299998       Deposits in	(See Instructions) - Open De				54 156	78 837	12 662 115	24 048 888	47 737 818	XXX XXX
not exceed the allowable limit in any one depository (See Instructions) - Suspended Depositories XXX XXX 0399999 Total Suspended Depositories XXX XXX = 0399999 Total Cash on Deposit XXX XXX 54,156 78,837 12,662,115 24,048,888 47,737,818 X	0299998 Deposits in	depositories that do	7777		57,100	10,001	12,002,110	21,010,000		
0299999 Total Suspended Depositories         XXX         XXXX         XXX         XXX	not exceed the allowable lim	it in any one depository	XXX	ххх						XXX
	0299999 Total Suspended Depositories	1	XXX	XXX	EA 150	70 007	10 660 115	24 040 000	AT 727 010	XXX
					,	- ,	12,002,115	24,040,000	41,131,018	XXX

## SCHEDULE E - PART 1 - CASH

	won	in Ena Del	pository Balance	5				
1	2	3	4	5	Book E	Balance at End of	Each	9
					Month	During Current Q	uarter	
			Amount of	Amount of	6	7	8	1
			Interest	Interest				
		Data	Received	Accrued at				
		Rate	During	Current				
<b>_</b>		of	Current	Statement				1.1
Depository	Code	Interest	Quarter	Date	First Month	Second Month	Third Month	*
0299998 Deposits in depositories that do								
not exceed the allowable limit in any one depository								
(See Instructions) - Suspended Depositories	XXX	XXX						XXX
0299999 Total Suspended Depositories	XXX	XXX						XXX
0399999 Total Cash on Deposit	XXX	XXX	54,156	78,837	12,662,115	24,048,888	47,737,818	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total Cash	XXX	XXX	54,156	78,837	12,662,115	24,048,888	47,737,818	XXX

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1         2         3 Date Code           U.S. Governments issuer Obligations         Code         Acquired           FEDERAL HORE LOAN BANK DISCOUNT NOTES.		5 Maturity Date 04/07/2010 04/17/2010 04/14/2010 04/23/2010 04/23/2010 06/04/2010 06/04/2010 06/04/2010 04/05/2010 04/05/2010 04/13/2010 04/13/2010 04/13/2010 04/13/2010 04/12/2010 04/12/2010 04/12/2010 05/05/2010 05/06/2010 04/15/2010	6           Book/Adjusted Carrying Value           11,499           15,999           5,999           5,999           5,999           13,999           13,999           13,999           24,996           24,996           9,999           14,977           24,996           9,999           14,978           24,025           14,978           24,025           14,978           24,025           14,978           24,025           21,173           10,124           37,371           25,645           41,785           24,125           14,599           6,199           14,599           6,199           14,798           8,038           9,997           49,995           21,173           10,124           37,371           25,645           41,785           94,977           494,977	278         183         542         370         372         978         837         737         608         009         435         479         467         524         608         608         609         538         967         625         934         483         459         214         160       168,60	
U.S. Governments Issuer Obligations FEDERAL HOME LOAN BARK DISCOUNT NOTES FEDERAL HOME LOAN BARK DISCOUNT NOTES FEDERAL HOME LOAN BARK DISCOUNT NOTES C202010 FEDERAL HOME LOAN BARK DISCOUNT NOTES C20202010 FEDERAL HOME LOAN BARK DISCOUNT NOTES C202010 FEDERAL HOME LOAN BARK DISCOUNT NOTES C202010 FREDDIE MAC DISCOUNT NOTES C20201 FREDIE C2020 FREDIE C2020 FREDIE C202		04/07/2010. 04/14/2010. 04/16/2010. 04/23/2010. 04/23/2010. 04/23/2010. 04/30/2010. 04/30/2010. 04/06/2010. 04/06/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/12/2010. 04/12/2010. 04/12/2010. 04/19/2010. 05/10/2010. 05/5/2010. 05/06/2010. 04/15/2010. 04/22/2010. 04/22/2010. 05/2010. 04/22/2010. 05/2010. 05/2010. 04/22/2010. 05/	11,499           15,999           13,999           5,999           5,999           13,999           13,999           13,999           13,999           13,999           14,978           14,978           14,978           14,978           14,978           14,978           14,978           14,978           14,978           14,978           14,978           14,978           14,978           14,978           10,124           37,371           25,645           41,785           494,977	866	1,588         2,722         1,198         1,063         1,303         1,105         1,105         1,275         3,512         3,525         3,525         3,525         3,972         889         2,643         1,744         1,580         1,580         1,580         1,143         1,025         1,143         1,025         1,143         1,026         1,143         1,166         1,166         1,166
FEDERAL HOWE LOAN BANK DISCOUNT NOTES.         0.1/20/2010		D4/14/2010. 04/16/2010. 04/23/2010. 04/23/2010. 04/30/2010. 04/05/2010. 04/05/2010. 04/05/2010. 04/05/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 05/05/2010. 05/05/2010. 05/05/2010. 04/15/2010. 04/22/2010. 04/22/2010. 04/22/2010. 05/2010. 0	15,999         13,999         5,999         5,999         9,966         13,999         13,999         13,999         13,999         14,977         24,996         9,996         14,978         24,026         9,999         14,978         24,026         14,978         24,026         14,978         24,026         14,978         24,026         14,978         24,026         14,978         24,027         14,978         24,025         14,978         24,025         14,978         9,997         6,199         14,938         8,038         9,997         49,995         21,173         21,173         21,173         22,144         37,371         25,645         41,785         494,977	278         183         542         370         372         978         837         737         608         009         435         479         467         524         608         608         609         538         967         625         934         483         459         214         160       168,60	2,722 1,198 1,063 1,063 1,100 1,275 3,512 2,060 3,633 3,525 3,972 2,060 2,060 2,060 2,060 2,060 3,033 3,525 3,972 888 2,060 1,275 3,190 3,033 3,525 3,972 888 2,060 1,275 3,972 888 2,060 1,275 3,972 888 2,061 1,275 3,972 888 2,061 1,275 3,972 888 2,061 1,275
FEDERAL HOME LOAN BANK DISCOUNT NOTES.         02/01/12/010_           FEDERAL HOME LOAN BANK DISCOUNT NOTES.         02/08/2010_           FEDERAL HOME LOAN BANK DISCOUNT NOTES.         03/05/2010_           FERDIE MAC DISCOUNT NOTES.         02/02/2010_           FREDDIE MAC DISCOUNT NOTES.         02/02/2010_           FREDDIE MAC DISCOUNT NOTES.         02/02/2010_           FREDDIE MAC DISCOUNT NOTES.         02/16/2010_           FREDIE MAC DISCOUNT NOTES.         02/16/2010_           FREDIE MAC DISCOUNT NOTES.         02/16/2010_           FANNIE MAE DISCOUNT NOTES.         02/16/2010_           FANNIE MAE DISCOUNT NOTES.         02/16/2010_           FANNIE MAE DISCOUNT NOTES.         02/16/2010_           <		D4/14/2010. 04/16/2010. 04/23/2010. 04/23/2010. 04/30/2010. 04/05/2010. 04/05/2010. 04/05/2010. 04/05/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 04/13/2010. 05/05/2010. 05/05/2010. 05/05/2010. 04/15/2010. 04/22/2010. 04/22/2010. 04/22/2010. 05/2010. 0	15,999         13,999         5,999         5,999         9,966         13,999         13,999         13,999         13,999         14,977         24,996         9,996         14,978         24,026         9,999         14,978         24,026         14,978         24,026         14,978         24,026         14,978         24,026         14,978         24,026         14,978         24,027         14,978         24,025         14,978         24,025         14,978         9,997         6,199         14,938         8,038         9,997         49,995         21,173         21,173         21,173         22,144         37,371         25,645         41,785         494,977	278         183         542         370         372         978         837         737         608         009         435         479         467         524         608         608         609         538         967         625         934         483         459         214         160       168,60	2,722 1,198 1,063 1,063 1,100 1,275 3,512 2,060 3,633 3,525 3,972 2,060 2,060 2,060 2,060 2,060 3,033 3,525 3,972 888 2,060 1,275 3,190 3,033 3,525 3,972 888 2,060 1,275 3,972 888 2,060 1,275 3,972 888 2,061 1,275 3,972 888 2,061 1,275 3,972 888 2,061 1,275
FEDERAL HOWE LOAN BANK DISCOUNT NOTES.         .03/09/2010.           FEDERAL HOWE LOAN BANK DISCOUNT NOTES.         .02/08/2010.           FREDOIE MAC DISCOUNT NOTES.         .02/02/2010.           FREDOIE MAC DISCOUNT NOTES.         .02/16/2010.           FREDOIE MAC DISCOUNT NOTES.         .02/16/2010.           FREDOIE MAC DISCOUNT NOTES.         .02/11/2010.           FAUNTE MAE DISCOUNT NOTES.         .02/10/2010.           FAUNTE MAE DISCOUNT NOTES.         .02/11/2010.		04/16/2010 04/23/2010 04/28/2010 04/28/2010 04/06/2010 04/05/2010 04/05/2010 04/105/2010 04/13/2010 04/13/2010 05/10/2010 04/13/2010 09/29/2006 09/29/2006 04/01/2010 04/19/2010 04/19/2010 05/05/2010 05/05/2010 06/03/2010 04/15/2010 04/15/2010 04/22/2010 04/22/2010 05/20200	13,999         5,999         5,999         9,996         13,399         13,399         13,999         26,849         41,937         24,966         9,996         14,978         24,966         9,999         14,978         24,965         14,978         24,925         14,978         24,925         14,998         8,098         9,997         24,925         14,978         21,173         10,124         37,371         25,645         41,785         494,977	183         542         370         371         372         978         837         737         608         009         435         447         900         455         479         467         544         554         628         538         967         025         626         934         383         459         214         160       168,60	1,198 1,003 1,333 1,333 1,105 1,275 3,512 3,52 3,5
FEDERAL HOWE LOAN BANK DISCOUNT NOTES		04/23/2010 04/23/2010 04/30/2010 04/30/2010 04/06/2010 04/06/2010 04/12/2010 04/12/2010 04/13/2010 04/13/2010 04/13/2010 04/13/2010 04/13/2010 04/12/2010 04/19/2010 04/19/2010 04/22/2010 05/10/2010 04/15/2010 04/22/2010 04/22/2010 05/		542         370         371         978         837         737         608         009         435         737         467         129         000         554         628         538         967         025         625         625         625         625         625         625         625         626         934         383         459         214         160       168,60	1,063 1,330 1,105 1,105 1,275 3,512 2,278 2,2069 3,633 3,525 3,972 3
FEDERAL HOWE LOAN BANK DISCOUNT NOTES.         02/03/2010.           FEDERAL HOWE LOAN BANK DISCOUNT NOTES.         02/08/2010.           FEDERAL HOWE LOAN BANK DISCOUNT NOTES.         02/08/2010.           FREDOIE MAC DISCOUNT NOTES.         01/05/2010.           FREDOIE MAC DISCOUNT NOTES.         02/02/2010.           FREDOIE MAC DISCOUNT NOTES.         02/02/2010.           FREDOIE MAC DISCOUNT NOTES.         02/02/2010.           FREDOIE MAC DISCOUNT NOTES.         02/16/2010.           FANDIE MAC DISCOUNT NOTES.         02/16/2010.           FANNIE MAE DISCOUNT NOTES.         02/17/2010.           FANNIE MAE DISCOUNT NOTES.         02/17/2010.           FANNIE MAE DISCOUNT NOTES.         02/17/2010.           FANNIE MAE DISCOUNT NOTES.         02/10/2010.           FANNIE MAE DISCOUNT NOTES.         02		D4/28/2010. 04/30/2010. 06/04/2010. 06/04/2010. 04/05/2010. 04/105/2010. 04/13/2010. 04/13/2010. 04/13/2010. 09/29/2006. 04/01/2010. 04/12/2010. 04/12/2010. 04/12/2010. 04/12/2010. 05/05/2010. 05/06/2010. 04/15/2010. 04/15/2010. 04/22/2010. 05/20210. 05/		370         372         978         837         737         608         009         435         479         467         129         000         554         628         538         967         025         628         538         967         129         129         129         129         129         129         1200         1214         140         160	
FEDERAL HOWE LOAN BANK DISCOUNT NOTES.         02/08/2010.           FREDERAL HOWE LOAN BANK DISCOUNT NOTES.         03/05/2010.           FREDDIE MAC DISCOUNT NOTES.         02/02/2010.           FREDDIE MAC DISCOUNT NOTES.         02/02/2010.           FREDDIE MAC DISCOUNT NOTES.         02/02/2010.           FREDDIE MAC DISCOUNT NOTES.         02/16/2010.           FREDDIE MAC DISCOUNT NOTES.         02/16/2010.           FREDDIE MAC DISCOUNT NOTES.         02/16/2010.           FREDDIE MAC DISCOUNT NOTES.         03/31/2010.           FREDDIE MAC DISCOUNT NOTES.         03/31/2010.           FANNIE MAE DISCOUNT NOTES.         03/31/2010.           FANNIE MAE DISCOUNT NOTES.         02/16/2010.           FANNIE MAE DISCOUNT NOTES.         02/16/2010. <td></td> <td>04/30/2010 06/04/2010 04/05/2010 04/05/2010 04/105/2010 04/13/2010 05/10/2010 05/10/2010 09/29/2006 04/01/2010 04/13/2010 04/12/2010 04/19/2010 05/05/2010 05/05/2010 04/15/2010 04/15/2010 04/22/2010 04/22/2010 05/2010</td> <td>5,999           9,996           13,399           18,949           10,609           25,849           41,997           24,996           9,999           14,978           24,025           14,978           24,025           14,978           8,098           9,997           24,926           14,978           24,025           14,978           24,025           14,978           24,025           14,978           24,025           14,978           9,997           24,025           14,978           9,997           24,025           24,025           14,978           9,997           24,025           21,173           10,124           37,371           25,645           41,785           494,977</td> <td>372         978         837         737         608         009         435         479         467         524         628         538         967         625         625         934         383         459         214         160       168,60</td> <td>1,105 1,275 3,512 3,512 3,278 2,069 3,633 3,525 3,972 888 2,643 1,744 1,157 3,196 1,580 1,033 1,580 1,033 1,580 1,035 1,580 1,035 1,143 1,025 1,02</td>		04/30/2010 06/04/2010 04/05/2010 04/05/2010 04/105/2010 04/13/2010 05/10/2010 05/10/2010 09/29/2006 04/01/2010 04/13/2010 04/12/2010 04/19/2010 05/05/2010 05/05/2010 04/15/2010 04/15/2010 04/22/2010 04/22/2010 05/2010	5,999           9,996           13,399           18,949           10,609           25,849           41,997           24,996           9,999           14,978           24,025           14,978           24,025           14,978           8,098           9,997           24,926           14,978           24,025           14,978           24,025           14,978           24,025           14,978           24,025           14,978           9,997           24,025           14,978           9,997           24,025           24,025           14,978           9,997           24,025           21,173           10,124           37,371           25,645           41,785           494,977	372         978         837         737         608         009         435         479         467         524         628         538         967         625         625         934         383         459         214         160       168,60	1,105 1,275 3,512 3,512 3,278 2,069 3,633 3,525 3,972 888 2,643 1,744 1,157 3,196 1,580 1,033 1,580 1,033 1,580 1,035 1,580 1,035 1,143 1,025 1,02
FEDERAL HOME LOAN BANK DISCOUNT NOTES.         03/05/2010.           FREDDIE MAC DISCOUNT NOTES.         02/02/2010.           FREDDIE MAC DISCOUNT NOTES.         02/02/2010.           FREDDIE MAC DISCOUNT NOTES.         02/02/2010.           FREDDIE MAC DISCOUNT NOTES.         02/16/2010.           FREDDIE MAC DISCOUNT NOTES.         02/16/2010.           FREDDIE MAC DISCOUNT NOTES.         02/16/2010.           FREDDIE MAC DISCOUNT NOTES.         03/11/2010.           FREDRIE MAC DISCOUNT NOTES.         03/31/2010.           FANNIE MAE DISCOUNT NOTES.         03/31/2010.           FANNIE MAE DISCOUNT NOTES.         02/16/2010.           FANNIE MAE DISCOUNT NOTES.         02/16/2010.           FANNIE MAE DISCOUNT NOTES.         02/16/2010.           FANNIE MAE DISCOUNT NOTES.         02/17/2010.           FANNIE MAE DISCOUNT NOTES.         02/01/2010.		06/04/2010 04/05/2010 04/05/2010 04/12/2010 04/13/2010 04/13/2010 05/10/2010 04/13/2010 04/13/2010 04/13/2010 04/12/2010 04/12/2010 04/12/2010 05/05/2010 05/05/2010 04/15/2010 04/22/2010 04/22/2010 05/20/2010	9,996 13,999 13,949 10,689 25,849 41,997 24,996 9,999 14,978 24,025 14,599 6,199 14,599 14,599 14,599 24,025 24,025 24,025 24,025 24,178 24,986 3,997 24,986 24,025 24,1785 24,1785 24,1785 24,1785 24,1785 24,977 24,986 25,849 24,925 24,937 24,937 24,935 24,937 24,937 24,935 24,17	978         837         737         608         009         435         777         467         129         000         554         628         538         967         025         625         625         625         625         1383         459         214         160       168,60	1,275 3,512 3,522 3,278 3,278 2,069 3,633 3,525 3,972
FREDDLE MAC DISCOUNT NOTES         01/05/2010           FREDDLE MAC DISCOUNT NOTES         02/02/2010           FREDDLE MAC DISCOUNT NOTES         02/02/2010           FREDDLE MAC DISCOUNT NOTES         02/16/2010           FREDDLE MAC DISCOUNT NOTES         02/16/2010           FREDDLE MAC DISCOUNT NOTES         02/16/2010           FREDELE MAC DISCOUNT NOTES         03/11/2010           FREDELE MAC DISCOUNT NOTES         03/11/2010           FANNIE MAE DISCOUNT NOTES         03/11/2010           FANNIE MAE DISCOUNT NOTES         02/16/2010           FANNIE MAE DISCOUNT NOTES         02/17/2010           FANNIE MAE DISCOUNT NOTES         02/10/2010           UNITED STATES TREASURY BILL         02/10/2010           UNITED STATES TREASURY BILL         03/11/2010           UNITED STATES TREASURY BILL         03/11/2010           UNITED STATES TREASURY BILL </td <td></td> <td></td> <td>13,999           18,949           10,699           25,849           41,997           24,996           9,999           14,978           24,025           14,978           24,025           14,599           6,199           14,978           24,025           14,599           6,199           14,998           8,098           9,997           49,995           21,173           10,124           37,371           25,645           41,785           494,977</td> <td>837         737         608         009         435         479         467         129         000         554         628         538         967         025         625         934         383         459         214         160       168,60</td> <td>3,512         3,278         2,065         3,633         3,522         3,972         2,643         2,643         1,744         1,174         1,580         1,032         1,133         1,032         1,143         1,029         1,166         1,166         1,166,628</td>			13,999           18,949           10,699           25,849           41,997           24,996           9,999           14,978           24,025           14,978           24,025           14,599           6,199           14,978           24,025           14,599           6,199           14,998           8,098           9,997           49,995           21,173           10,124           37,371           25,645           41,785           494,977	837         737         608         009         435         479         467         129         000         554         628         538         967         025         625         934         383         459         214         160       168,60	3,512         3,278         2,065         3,633         3,522         3,972         2,643         2,643         1,744         1,174         1,580         1,032         1,133         1,032         1,143         1,029         1,166         1,166         1,166,628
FREDDLE MAC DISCOUNT NOTES.       02/02/2010.         FREDDLE MAC DISCOUNT NOTES.       02/16/2010.         FREDDLE MAC DISCOUNT NOTES.       02/16/2010.         FREDDLE MAC DISCOUNT NOTES.       02/16/2010.         FREDEL MAC DISCOUNT NOTES.       02/16/2010.         FREDEL MAC DISCOUNT NOTES.       03/11/2010.         FANNIE MAE DISCOUNT NOTES.       03/11/2010.         FANNIE MAE DISCOUNT NOTES.       02/16/2010.         FANNIE MAE DISCOUNT NOTES.       02/04/2010.         FANNIE MAE DISCOUNT NOTES.       02/04/2010.         FANNIE MAE DISCOUNT NOTES.       02/01/2010.         UNITED STATES TREASURY BILL       02/02/02/00.         UNITED STATES TREASURY BILL       02/02/25/2010.         UNITED STATES TREASURY BILL       03/31/2010.		04/06/2010 04/12/2010 04/13/2010 05/10/2010 05/10/2010 09/29/2006 04/01/2010 09/29/2006 04/01/2010 04/12/2010 04/12/2010 05/06/2010 05/06/2010 04/15/2010 04/22/2010 04/29/2010 05/20/2010	18         949           10         669           25         849           41         997           24         96           9         999           14         978           24         925           14         978           24         925           14         999           6         149           8         098           9         997           49         995           21         173           10         124           37         371           25         645           41         785           494         977	737         608         009         435         479         467         129         000         554         628         538         967         025         628         934         483         459         214         160       168,60	3,278 2,069 3,633 3,525 3,972 889 2,643 1,744 1,157 3,196 1,580 1,580 1,143 1,144 1,145 1,14
FREDDLE MAC DISCOUNT NOTES.       02/02/2010         FREDDLE MAC DISCOUNT NOTES.       02/16/2010         FREDDLE MAC DISCOUNT NOTES.       02/16/2010         FREDENLE MAC DISCOUNT NOTES.       02/16/2010         FREDENLE MAC DISCOUNT NOTES.       03/11/2010         FANNIE MAE DISCOUNT NOTES.       03/31/2010         FANNIE MAE DISCOUNT NOTES.       02/16/2010         FANNIE MAE DISCOUNT NOTES.       02/16/2010         FANNIE MAE DISCOUNT NOTES.       02/16/2010         FANNIE MAE DISCOUNT NOTES.       02/17/2010         FANNIE MAE DISCOUNT NOTES.       02/02/02/2010         FANNIE MAE DISCOUNT NOTES.       02/01/2010         UNITED STATES TREASURY BILL       02/10/2010         UNITED STATES TREASURY BILL       02/10/2010         UNITED STATES TREASURY BILL       03/31/2010         <		04/12/2010 04/13/2010 04/19/2010 05/10/2010 09/29/2006 04/01/2010 04/11/2010 04/12/2010 04/10/2010 04/19/2010 05/05/2010 05/05/2010 04/15/2010 04/15/2010 04/22/2010 04/29/2010 05/20/2010	25,849 41,997 24,996 9,999 14,978 24,025 14,599 6,199 14,599 14,599 14,998 28,098 9,997 49,995 21,173 10,124 37,371 25,645 41,785 494,977	009	2,069 3,633 3,525 3,972 888 2,643 1,744 1,157 3,196 1,580 1,039 2,643 1,744 1,157 3,196 1,580 1,039 1,580 1,039 1,143 1,029 1,143 1,029 1,800 1,166 1,
FREDDIE MAC DISCOUNT NOTES.       0.2/16/2010         FREDDIE MAC DISCOUNT NOTES.       0.3/22/2010         FREDDIE MAC DISCOUNT NOTES.       0.3/11/2010         FANNIE MAE DISCOUNT NOTES.       0.3/31/2010         FANNIE MAE DISCOUNT NOTES.       0.2/16/2010.         FANNIE MAE DISCOUNT NOTES.       0.2/01/2010.         FANNIE MAE DISCOUNT NOTES.       0.2/01/2010.         FANNIE MAE DISCOUNT NOTES.       0.2/01/2010.         FANNIE MAE DISCOUNT NOTES.       0.2/10/2010.         VINTED STATES TREASURY BILL       0.3/11/2010.         UNITED STATES TREASURY BILL       0.3/31/2010.         UNITED STATES TREASURY INFLATION INDEXED.       0.3/31/2010.         UNITED STATES TREASURY BILL       0.3/31/2010.         UNITED STATES TREASURY INFLATION IND		04/19/2010 05/10/2010 09/29/2006 04/13/2010 09/29/2006 04/01/2010 04/12/2010 04/12/2010 04/28/2010 05/06/2010 05/06/2010 04/15/2010 04/15/2010 04/22/2010 04/29/2010	41,997 24,996 9,999 14,978 24,025 14,978 24,025 14,599 6,199 8,098 9,997 24,995 21,173 10,124 37,371 25,645 41,785 494,977	435         479         467         129         000         554         628         538         967         025         628         538         967         925         625         934         383         459         214         160       168,60	3,525 3,972 2,643 2,643 1,744 1,157 3,190 1,580 1,039 6,125 1,143 1,022 1,809 1,160
FREDDLE MAC DISCOUNT NOTES.		05/10/2010 04/13/2010 09/29/2006 04/01/2010 04/12/2010 04/19/2010 04/28/2010 05/05/2010 05/05/2010 05/06/2010 04/15/2010 04/22/2010 04/29/2010 05/20/2010	24,996 9,999 14,978 24,025 14,599 6,199 6,199 14,998 8,098 9,997 49,995 21,173 10,124 37,371 25,645 41,785 494,977	479         467         129         000         554         628         538         967         025         628         934         383         459         214         160       168,60	3,972 888 2,643 1,744 1,157 3,196 1,580 1,033 6,125 1,143 1,022 1,809 1,143 1,022 1,809 1,143 1,022 1,809 1,166 1,250 1,166 1,250 1,166 1,250 1,166 1,250 1,166 1,250 1,
FEDERAL HOWE LOAN BANKS.			9,999 14,978 24,025 14,599 6,199 14,998 8,098 9,997 49,995 21,173 10,124 37,371 25,645 41,785 494,977	467           129           000           554           628           538           967           025           626           934           383           459           214           160         168,60	
FANNIE MAE DISCOUNT NOTES.		09/29/2006 04/01/2010 04/12/2010 04/19/2010 05/05/2010 05/06/2010 05/06/2010 04/15/2010 04/15/2010 04/15/2010 04/22/2010 04/29/2010	14,978 24,025 (14,599 (6,199 (14,998 (14,998 (9,997 (19,995 (14,998 (9,997) (19,997)	129           000           554           628           538           967           025           628           629           934           383           459           214           160	2,643 1,744 1,157 3,196 1,586 1,039 6,125 1,143 1,029 1,143 1,029 1,809 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,167 1,167 1,167 1,177
FANNIE MAE DISCOUNT NOTES.       02/16/2010         FANNIE MAE DISCOUNT NOTES.       02/17/2010         FANNIE MAE DISCOUNT NOTES.       02/01/2010         INITED STATES TREASURY BILL       03/10/2010         UNITED STATES TREASURY BILL       03/31/2010         UNITED STATES TREASURY BILL       03/31/2010 <t< td=""><td></td><td>04/01/2010 04/12/2010 04/12/2010 05/05/2010 05/05/2010 05/06/2010 05/06/2010 04/15/2010 04/15/2010 04/22/2010 04/22/2010</td><td>24,025 14,599 6,199 14,998 8,098 9,997 24,173 10,124 37,371 25,645 41,785 494,977</td><td>000        </td><td>1,744 1,157 3,196 1,580 1,033 6,125 1,143 1,029 1,143 1,029 1,160</td></t<>		04/01/2010 04/12/2010 04/12/2010 05/05/2010 05/05/2010 05/06/2010 05/06/2010 04/15/2010 04/15/2010 04/22/2010 04/22/2010	24,025 14,599 6,199 14,998 8,098 9,997 24,173 10,124 37,371 25,645 41,785 494,977	000	1,744 1,157 3,196 1,580 1,033 6,125 1,143 1,029 1,143 1,029 1,160
FANNIE MAE DISCOUNT NOTES.       02/17/2010.         FANNIE MAE DISCOUNT NOTES.       02/04/2010.         FANNIE MAE DISCOUNT NOTES.       02/01/2010.         FANNIE MAE DISCOUNT NOTES.       02/01/2010.         FANNIE MAE DISCOUNT NOTES.       02/01/2010.         FANNIE MAE DISCOUNT NOTES.       03/10/2010.         UNITED STATES TREASURY BILL       03/11/2010.         UNITED STATES TREASURY BILL       03/11/2010.         UNITED STATES TREASURY BILL       03/31/2010.		04/12/2010 04/19/2010 04/28/2010 05/05/2010 05/05/2010 05/06/2010 04/15/2010 04/15/2010 04/22/2010 04/22/2010 05/20/2010	14,599 6,199 	554           628           538           967           025           626           934           383           459           214           160           168,60	1,744 1,157 3,196 1,580 1,033 6,125 1,143 1,029 1,143 1,029 1,160
FANNIE MAE DISCOUNT NOTES.       02/04/2010.         FANNIE MAE DISCOUNT NOTES.       02/08/2010.         FANNIE MAE DISCOUNT NOTES.       02/08/2010.         FANNIE MAE DISCOUNT NOTES.       02/10/2010.         UNITED STATES TREASURY BILL       03/11/2010.         UNITED STATES TREASURY BILL       03/31/2010.         UNITED STATES TREASURY INFLATION INDEXED.       03/31/8/2010.         UNITED STATES TREASURY BILL       03/31/8/2010.         UNITED STATES TREASURY INFLATION INDEXED.       03/31/8/2010.         UNITED STATES TREASURY INFLATION INDEXED.       03/31/8/2010.         UNITED STATES TREASURY INFLATION INDEXED.       03/31/8/2010.         UNITED STATES TREASURY INTERSTICES		_04/19/2010 _04/28/2010 _05/05/2010 _06/03/2010 _06/03/2010 _06/2010 _04/15/2010 _04/22/2010 _04/22/2010 _05/20/2010		628           538           967           025           626           934           383           459           214           160	1,157 3,190 1,580 1,033 6,125 1,143 1,022 1,143 1,022 1,809 1,166 1,166 1,166 1,166 1,166
FANNIE MAE DISCOUNT NOTES.       02/01/2010.         FANNIE MAE DISCOUNT NOTES.       02/08/2010.         UNITED STATES TREASURY BILL       02/10/2010.         UNITED STATES TREASURY BILL       03/31/2010.         UNITED STATES TREASURY BILL       02/33/1/2010.         UNITED STATES TREASURY BILL       03/31/2010.         UNITED STATES TREASURY BILL       03/31/2010.         UNITED STATES TREASURY INFLATION INDEXED.       03/31/2010.         O199999 - U.S. Governments - Issuer Obligations       03/18/2010.         U.S Governments - Issuer Obligations       03/18/2010.         U.S Governments - Issuer Obligations       03/18/2010.         All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities       03/99999         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities       03/11/2010.         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities       04/11 Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities       04/11 Other Governments - Defined Mul		04/28/2010	14,998 8,098 9,997 49,995 21,173 10,124 37,371 25,645 41,785 494,977	538	
FANNIE MAE DISCOUNT NOTES.       D2/08/2010.         FANNIE MAE DISCOUNT NOTES.       D3/10/2010.         UNITED STATES TREASURY BILL       D2/10/2010.         UNITED STATES TREASURY BILL       D3/17/2010.         UNITED STATES TREASURY BILL       D3/17/2010.         UNITED STATES TREASURY BILL       D3/17/2010.         UNITED STATES TREASURY BILL       D3/31/2010.         US Governments - Issuer Obligations       D3/31/2010.         U.S Governments - Single Class Mortgage-Backed Securities       A11 Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         A11 Other Governments - Other Multi-Cla				967 025 625 934 383 459 214 160 168,60	1,580 1,033 6,125 1,143 1,025 1,809 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,166 1,168 1,158 1,038
FANNIE MAE DISCOUNT NOTES.			9,997 49,995 21,173 10,124 37,371 25,645 41,785 494,977	025 625 934 383 459 214 160	1 03 6 125 1 143 1 029 1 800 1 166 1 36,628
UNITED STATES TREASURY BILL       02/10/2010         UNITED STATES TREASURY BILL       03/17/2010         UNITED STATES TREASURY BILL       02/25/2010         UNITED STATES TREASURY BILL       03/31/2010         UNITED STATES TREASURY INFLATION INDEXED.       03/31/2010         US Governments - Issuer Obligations       03/18/2010         All Other Governments - Single Class Mortgage-Backed Asset-Backed Securities       1010000000000000000000000000000000000		05/06/2010. 04/15/2010. 04/22/2010. 04/29/2010. 		625	
UNITED STATES TREASURY BILL       .03/17/2010.         UNITED STATES TREASURY BILL       .02/25/2010.         UNITED STATES TREASURY BILL       .03/31/2010.         UNITED STATES TREASURY INFLATION INDEXED.       .03/31/2010.         0199999 - U.S. Governments - Issuer Obligations       .03/18/2010.         U.S Governments - Issuer Obligations       .03/18/2010.         All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities		04/15/2010 04/22/2010 04/29/2010 05/20/2010	21,173 10,124 37,371 25,645 41,785 494,977	934	1,143 1,022 1,809 
UNITED STATES TREASURY BILL       .02/25/2010.         UNITED STATES TREASURY BILL       .03/31/2010.         UNITED STATES TREASURY BILL       .03/31/2010.         UNITED STATES TREASURY INFLATION INDEXED.       .03/31/2010.         0199999 - U.S. Governments - Issuer Obligations       .03/18/2010.         U.S Governments Single Class Mortgage-Backed/Asset-Backed Securities       .03/18/2010.         0399999 - Subtotals - U.S. Government Bonds       .03/10/200.         All Other Governments - Issuer Obligations       .03/18/2010.         All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities       .03/18/2010.         All Other Governments - Other Multi-Class Residential Mortgage-Backed Securities       .03/18/2010.         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities       .01         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities       .03/10/200.         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities       .01         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities       .01         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities       .02         U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations       .02         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Back		04/22/2010 04/29/2010 05/20/2010	10,124 37,371 25,645 41,785 494,977	, 383 , 459 , 214 , 160	1,029 1,809 1,160 1 (36,628
UNITED STATES TREASURY BILL       .03/31/2010         UNITED STATES TREASURY BILL       .03/31/2010         UNITED STATES TREASURY INFLATION INDEXED       .03/31/2010         UNITED STATES TREASURY INFLATION INDEXED       .03/31/2010         US Governments - Issuer Obligations       .03/18/2010         U.S Governments - Issuer Obligations       .03/18/2010         U.S Governments - Issuer Obligations       .03/18/2010         All Other Governments - Issuer Obligations       .03/18/2010         All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities       .03/18/2010         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities       .03/18/2010         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities       .03/18/2010         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities       .03/18/2010         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities       .03/18/2010         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities       .03/18/2010         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities       .03/18/2010         U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations       .03/18/2010         U.S. States, Territories and Possessions (Dicet and Guaranteed) - Single Class Mortgage-Backed/As		04/29/2010 05/20/2010		,459 ,214 ,160	1,809 1,166 1,166
UNITED STATES TREASURY BILL.				,214 ,160168,60	1,166 1(36,628
UNITED STATES TREASURY INFLATION INDEXED.			41,785 494,977	,160168,60	1 (36,628
0199999 - U.S. Governments - Issuer Obligations         U.S. Governments Single Class Mortgage-Backed/Asset-Backed Securities         0399999 - Subtotals - U.S. Government Bonds         All Other Governments - Issuer Obligations         All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities         U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites		<u>, , , , , , , , , , , , , , , , , , , </u>	494,977		
U.S Governments Single Class Mortgage-Backed/Asset-Backed Securities 0399999 - Subtotals - U.S. Government Bonds All Other Governments - Issuer Obligations All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities All Other Governments - Other Multi-Class Residential Mortgage-Backed Securities All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed/Asset-Backed/Asset-Backed/Asset-Backed/Asset-Backed Securites U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites			,	,111 100,001	
0399999       Subtotals - U.S. Government Bonds         All Other Governments - Issuer Obligations         All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed Securites			494,977		11,102
All Other Governments - Issuer Obligations         All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Other Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities         U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites			404,011	.777 168.601	1 17.162
All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Other Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites				,777	17,102
All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Other Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securities         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securities					
All Other Governments - Other Multi-Class Residential Mortgage-Backed Securities         All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites					
All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities         All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities         U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations         U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securities					
All Other Governments – Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities U.S. States, Territories and Possessions (Direct and Guaranteed) – Issuer Obligations U.S. States, Territories and Possessions (Direct and Guaranteed) – Single Class Mortgage-Backed/Asset-Backed Securites					
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites					
U.S. States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-Backed Securites					
U.S. States, Territories and Possessions (Direct and Guaranteed) - Defined Multi-Class Residential Mortgage-Backed Securities					
U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Multi-Class Residential Mortgage-Backed Securities					
U.S. States, Territories and Possessions (Direct and Guaranteed) - Defined Multi-Class Commercial Mortgage-Backed Securities					
U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Secu	curities				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Single Class Mortgage-Backed/Asset-E	-Backed Securities				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Defined Multi-Class Residential Mort	rtgage-Backed/Asset-Backed Securities				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Multi-Class Residential Mortga	gage-Backed Securities				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Defined Multi-Class Commercial Mort					
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Multi-Class Commercial Mortgan					
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Govern	aye-baukeu/Assel-baukeu jeuurres				
BOARD OF GOVERNORS NC T/E		r Obligations		,0003,638	8
BOARD OF GOVERNORS NC T/E03/02/2010	nments and their Political Subdivisions – Issuer	r Obligations 04/05/2010	10.000		
BOARD OF TRST MI ST T/E	nments and their Political Subdivisions - Issuer				1
DUBLIN & EAST BAY SER A T/E	mments and their Political Subdivisions - Issuer .0.160 .0.170 .0.220	04/05/2010 04/05/2010 04/05/2010 04/05/2010		,000279 ,0002,38	
OKLAHOMA CTY WTR UTIL SER A TE	mments and their Political Subdivisions - Issuer 	04/05/2010 04/05/2010		,000	6
	mments and their Political Subdivisions - Issuer 	04/05/2010 04/05/2010 04/05/2010 04/05/2010	2,000 5,000 6,000 4,000	,000	6 1
PENNSYLVANIA TURNPIKE COMMISSION	mments and their Political Subdivisions - Issuer 0.160 0.170 0.220 0.220 0.220 0.230 5.500	04/05/201004/05/2010 04/05/2010 04/05/2010 05/12/2010	2,000 5,000 6,000 4,000	000	6 1 7(66
CITY OF SAN ANTONIO TEX T/E02/08/2010	mments and their Political Subdivisions - Issuer 0.160 0.170 0.220 0.220 0.230 0.230 0.230 0.230 0.220	04/05/2010 04/05/2010 04/05/2010 05/12/2010 06/01/2010 06/01/2010 04/01/2010	2,000 5,000 6,000 4,000 504 6,200	,000	6
CITY OF SAN ANTONIO TEX T/E	mments and their Political Subdivisions - Issuer 	04/05/2010 04/05/2010 04/05/2010 05/12/2010 06/01/2010 06/01/2010 04/01/2010 04/06/2010	2,000 5,000 6,000 4,000 504	,000	6
CITY OF SAN ANTONIO TEX T/E	mments and their Political Subdivisions - Issuer 	04/05/2010 04/05/2010 04/05/2010 05/12/2010 06/01/2010 06/01/2010 04/01/2010 04/06/2010	2,000 5,000 6,000 4,000 504 6,200	000         27           000         2,38           000         790           000         74           004         9,16           000         1,97           000         1,27	6

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

			S	how Investments Owned End of	Current Quarter			
Description         Code         Acquired         Interd         Code         Code         During Yea           15. Secial Account of Code Account of Code Account of Accoun	1	2	3	4	5	6	7	8
US         Social Resource of Security Control of an University of April 2000 of A			Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received
15. Social Seven and Special Assessment. Obligitions of all Info-Assessment of high tions of Assessment of high tions o	Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
U.S. Special Norma and Special Associated Brightons and all Normalized Chilgstons of Approximation 2017 and Public Residuation Public Residuatin Public Residuation Public Residuation Public Residuati	U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations	of Agencies and A	uthorities of Gover	rnments and their Political Subdivisi	ons - Single Class Mortgage-Backed	Asset-Backed Securities		5
US. Secial Assent and Special Assessment Onlight ones and Alter Lines of Sourcements and Narr Alter Object Sourcement and Narr Alter O								
U.S. Special Revente and Special Assessment Oblightens of a Agencies and Advertises of Severences and Pair Philical Subtrivines - Defines Dutrices (Derevental Pair Special Assessment Definitions and Advertises of Severences and Pair Philical Subtrivines - Defines Dutrices (Derevental Pair Special Assessment Definitions and Pair Philical Subtrivines - Defines Dutrices (Derevental Pair Special Assessment Definitions and Pair Philical Subtrivines - Defines Dutrices (Derevental Pair Special Assessment Definitions and Pair Philical Subtrivines - Definitions - Definions - Definitions - Definitions - Definitions - Definiti								
U.S. Special Research Social Assessed To Significant and all Recharanteed To Significant and The Automatics of Convention of Device and Automatics of Device and Automatics of Device								
3199000         Salt cals         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 38,741.001         - 48,94.001         - 48,94.001         - 48,94.001         - 7,984.001         - 7,984.001         - 7,984.001         - 7,984.001         - 7,984.001         - 7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001         7,984.001							\$	
Croft Tomat Lows - Issuer Obligations         0.720 200         0.760         0.072 200         1.90 200           BeP MedS Till DSS.         0.972 200         0.760         0.072 200         1.90 407           BeP MedS Till DSS.         0.972 200         0.760         0.072 200         1.90 407           BeP MedS Till DSS.         0.972 200         0.760         0.070 200         1.90 407           BeP MedS Till DSS.         0.972 200         0.760         0.976 200         2.90 806           Be (IS) FRIND DS ESC.         0.977 200         0.760         0.476 200         8.778 3           MCG6 KRPH MP DSS.         0.977 200         0.760         0.476 200         8.778 3           MCG6 KRPH MP DSS.         0.977 200         0.760         0.977 200         9.778 55           MCG6 KRPH MP DSS.         0.977 200         0.760         0.977 200         9.98 407           MCG6 KRPH MP DSS.         0.977 200         0.760         0.977 200         9.98 407           MCG6 KRPH MP DSS.         0.977 200         0.760         0.977 200         9.98 407           MCG6 KRPH MP DSS.         0.977 200         0.760         0.977 200         9.98 407           Store Conta Nace Conta Na								(66)
ABB T1 (425 T15):         0.730/2010         0.740         0.740/2010         1.940/2010         1.980		oddrantood obrige	attone of Agenetee			00,101,001	20,210	(00)
PP PR085 FM DISC.         0.378/2070         0.100         0.419 (2010.         1.93 867           DR1 RLLARD S0C         0.100         0.100         0.100         0.419 (2010.         1.93 867           DR0 RL RLARD S0C         0.100         0.100         0.100         0.419 (2010.         6.78 765           DR0 RLARD R0K         0.100 (2010.         0.100         0.419 (2010.         6.78 775           DR0 RLARD R0K         0.100 (2010.         0.100         0.419 (2010.         6.78 775           DR0 RLARD R0K         0.100 (2010.         0.100         0.419 (2010.         6.78 776           DR0 RLARD R0K         0.101 (2010.         0.100         0.419 (2010.         6.78 776           DR0 RLARD R0K         0.101 (2010.         0.100         0.419 (2010.         6.78 776           DR0 RLARD R0K         0.101 (2010.         0.100         0.419 (2010.         0.79 776           DR0 R0K N0K MR MR D0K         0.101 (2010.         0.100 (2010.         0.99 90         0.99 90           DR0 R0K N0K MR D0K D0K         0.101 (2010.         0.100 (2010.         0.99 90         0.99 90           DR0 R0 R0 R0K         0.101 (2010.         0.100 (2010.         0.99 90         0.99 90         0.99 90         0.99 90         0.99 90         0			01/26/2010	0 160	04/12/2010	14 999 496		2,979
Ciscus (Laviage 015)         0.010         0.01000         0.01000	BNP PARIBAS FIN DISC							44
Nexted Anoth Wate Disk.         D2170/2010         0.100         0.6701/03         0.6701/03           Nexted A worth Wate Disk.         D2170/2010         0.100         0.6701/03         0.6701/03           Nexted A worth Wate Disk.         D2170/2010         0.100         0.6701/03         0.6701/03           Nexted A worth Wate Disk.         D2170/2010         0.100         0.6701/03         0.6701/03           Soverte Gen Na OSS.         D2170/2010         0.100         0.6721/03         0.6701/03           Soverte Gen Na OSS.         D2770/2010         0.6701         0.699,678         0.6721/03           Soverte Gen Na OSS.         D2770/2010         0.640         0.6722/03         4.690,607           Soverte Gen Na OSS.         D2770/2010         0.640         0.640/22/00         4.690,607           Soverte Gen Na OSS.         D2770/2010         0.640         6.60/22/00         4.690,607           Indextrain and Nicellaneous (Darfillated) - isseer Obligations         D010/22/00         0.640         6.60/22/00         4.690,607           Indextrain and Nicellaneous (Darfillated) - infunctions & infunctional Wortgape-Backed/Secorties         D010/22/00         4.690,607         1.6002/20/20         1.6002/20/20         1.6002/20/20         1.6002/20/20         1.6002/20/20/20         1.6002/20/20/20/20 <td></td> <td></td> <td>03/03/2010</td> <td></td> <td>04/07/2010</td> <td></td> <td></td> <td>1,676</td>			03/03/2010		04/07/2010			1,676
NRDEA         0.011/0.2010         0.100         0.412/2010         4.989,740           NRDEA         0.011/0.2010         0.100         0.412/2010         17.942           NRDEA         0.011/0.2010         0.100         0.412/2010         17.942           NRDEA         0.011/0.2010         0.100         0.412/2010         17.942           NRDEA         0.011/0.2010         0.100         0.412/2010         3.989,007           Societti EBRI A         0.011/0.2010         0.100         0.412/2010         3.989,007           Societti EBRI A         0.011/0.2010         0.100         0.412/2010         4.989,740           Societti EBRI A         0.011/0.2010         0.100         0.410/2010         4.989,740           Societti EBRI A         0.011/0.2010         0.100         0.410/2010         4.989,740           So	ING (US) FUNDING DISC		03/11/2010			9,998,056		
NNCAR NUT ANR DISC.         D/21/2010,         0.100         P/20/2010,         10,733.42           NNCAR FILL CODE DISC.         D/21/2010,         0.100         P/21/2010,         11,983.907           NNCAR FILL CODE DISC.         D/21/2010,         0.100         P/21/2010,         11,983.907           NNCAR FILL CODE DISC.         D/21/2010,         0.100         P/21/2010,         1983.907           SCIETE CON NA DISC.         D/21/2010,         0.100         P/21/2010,         4.993.907           SCIETE CON NA DISC.         D/21/2010,         0.100         P/21/2010,         1.001           SCIETE CON NA DISC.         D/21/2010,         D/21/2010,         1.001         1.001           SCIETE CON NA DISC.         D/21/2010,         D/21/2010,								
Decode FNL CORP USC.         D0/09/2010         0.160         DPC/02/010         7.37/ 685           RVML BAW CMARA D192         D1/21/2010         0.160         D1/22/2010         9.498.097           RVML BAW CMARA D192         D1/21/2010         0.160         D1/22/2010         9.498.097           RVML BAW CMARA D192         D1/02/2010         0.160         D1/22/2010         9.498.097           RVML BAW CMARA D192         D1/02/2010         0.160         D1/02/2010         4.598.097           SUBJECT EVEN NO.         D1/02/2010         D1/08         D1/02/2010         D1/08           SUBJECT EVEN NO.         D1/02/2010         D1/08         D1/02/2010	NORDEA NORTH AMER DISC							
Determine         D1/21/2010         D. 160         D4/21/2010         The second s								
NWX (NMX D1SC.         0.100         0.4727/2010         9.999.097           SOUTETE GN N A D1SC.         0.2110/2010         0.100         0.4707/2010         9.999.097           SOUTETE GN N A D1SC.         0.2110/2010         0.100         0.4707/2010         9.999.097           SOUTETE GN N A D1SC.         0.3104/2010         0.100         0.4707/2010         4.999.067           SOUTETE GN N A D1SC.         0.100         0.4707/2010         4.999.067         4.999.067           SOUTETE GN N A D1SC.         0.100         0.4707/2010         4.999.067         4.999.067           SOUTETE GN N A D1SC.         0.100         0.4707/2010         4.999.067         4.999.067           SOUTETE GN N A D1SC.         0.100         0.4707/2010         4.999.067         4.999.067           SOUTETE GN N A D1SC.         0.100         0.4707/2010         4.999.067         4.999.067           SOUTETE GN N A D1SC.         0.100         0.4707/2010         4.999.067         4.999.067           SOUTETE GN N A D1SC.         0.100         0.100         0.4707/2010         4.999.067           SOUTETE GN N A D1SC.         0.100         0.100         0.100         0.100         0.100         0.100         0.100         0.100         0.100         0.100								
Societte Gel N A DISC.         0.01/07.2010         0.00         04/07.2010         9.99.968								
Stolarise den Na Disc.         03/10/2010         0.160         05/03/2010         4.999.067           3200009 - Industrial and Niscellancous (Undifiliated) - Single Class Nortgage-Backed/Securities         0.160         04/08/2010         107.275.964           Industrial and Niscellancous (Undifiliated) - Single Class Nortgage-Backed/Securities         0.160         04/08/2010         107.275.964           Industrial and Niscellancous (Undifiliated) - Defined Nult-Class Residential Nortgage-Backed/Securities         0107.275.964         0107.275.964           Industrial and Niscellancous (Undifiliated) - Defined Nult-Class Residential Nortgage-Backed/Securities         0107.275.964         0107.275.964           Industrial and Niscellancous (Undifiliated) - Defined Nult-Class Commercial Nortgage-Backed/Securities         0107.275.964         0107.275.964           Industrial and Niscellancous (Undifiliated) - Defined Nult-Class Commercial Nortgage-Backed/Securities         0107.275.964         0107.275.964           Industrial and Niscellancous (Undifiliated) - Defined Nult-Class Commercial Nortgage-Backed/Securities         0107.275.964         0107.275.964           Industrial and Niscellancous (Undifiliated) - Defined Nult-Class Residential Nortgage-Backed/Securities         0107.275.964         0107.275.964           Industrial and Niscellancous (Undifiliated) - Defined Nult-Class Residential Nortgage-Backed Securities         0107.275.964         0107.275.964           Industrial and Niscellancous (Undifiliated) - D								
10/01/NIR CR CP D1S2.         0.100         0.100         0.40/08/2010         14.999,213           229999         10/04/210         0.100         0.07,275,964         007,275,964           Industrial and Miscel Ianeus (Marff Initado)         0.010/04/2010         0.100         0.010,275,964           Industrial and Miscel Ianeus (Marff Initado)         0.010/04/2010         0.010         0.010,275,964           Industrial and Miscel Ianeus (Marff Initado)         0.010/04/2010         0.010         0.010,275,964           Industrial and Miscel Ianeus (Marff Initado)         0.010/04/2010         0.010,275,964         0.010,275,964           Industrial and Miscel Ianeus (Marff Initado)         0.010,275,964         0.07,275,964         0.010,275,964           Industrial and Miscel Ianeus (Marff Initado)         0.010,275,964         0.07,275,964         0.010,275,964           Industrial and Miscel Ianeus (Marff Initado)         0.010,275,964         0.010,275,964         0.010,275,964           Industrial Science (Marge Backed Asset-Backed Asset-IBacked Asset-Backed Asset-Backed Asset-Backed Asset-IBacked A								
200990 - Industrial and Niscellaneous (Unaffiliated) - Issuer Obligations         107 275,984           Industrial and Niscellaneous (Unaffiliated) - Single Class Notes Hacked Securities         107 275,984           Industrial and Niscellaneous (Unaffiliated) - Defined Null+Class Residential Nortgage-Backed Securities         107 275,984           Industrial and Niscellaneous (Unaffiliated) - Defined Null+Class Residential Nortgage-Backed Securities         107 275,984           Industrial and Niscellaneous (Unaffiliated) - Defined Null+Class Commercial Nortgage-Backed Securities         107 275,984           Industrial and Niscellaneous (Unaffiliated) - Defined Null+Class Commercial Nortgage-Backed Securities         107 275,984           Industrial and Niscellaneous (Unaffiliated)         107 275,984         107 275,984           Credit Tennat Loars - Single Class Nortgage-Backed Securities         107 275,984         107 275,984           Versities - Industrial and Niscellaneous (Unaffiliated)         107 275,984         107 275,984           Credit Tennat Loars - Single Class Nortgage-Backed Securities         107 275,984         107 275,984           Nyorid Securities - Single Class Nortgage-Backed Securities         107 275,984         107 275,984           Nyorid Securities - Single Class Nortgage-Backed Securities         107 275,984         107 275,984           Nyorid Securities - Single Class Nortgage-Backed Securities         107 275,984         107 275,984					01/08/2010			3.038
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Industrial and Niscellaneous (Undfiliated) - Defined Wulti-Class Residential Wortgage-Backed Securities Industrial and Niscellaneous (Undfiliated) - Offen Wulti-Class Residential Nortgage-Backed Securities Industrial and Niscellaneous (Undfiliated) - Offen Wulti-Class Commercial Nortgage-Backed Securities Industrial and Niscellaneous (Undfiliated) - Offen Wulti-Class Commercial Nortgage-Backed Securities Industrial and Niscellaneous (Undfiliated) Industrial Nortgage-Backed Securities Industrial Securities - Unter Nulti-Class Comercial Nortgage-Backed Securities Industrial Nortgage-Backed Securities Industrial Nortgage-Backed Securities Industrial South Securities - Unter Nulti-Class Residential Nortgage-Backed Securities Industrial South Securities - Unter Nulti-Class Residential Nortgage-Backed Securities Industrial South Securities - Unter Nulti-Class Residential Nortgage-Backed Securities Industrial South Securities - Straige Securities - Straige Securities Industrial South Securities - Straige		urities				107,275,504		21,221
Industrial and Nissellaneous (Unaffiliated)       - Other Multi-Class Residential Wortgage-Backed Securities         Industrial and Nissellaneous (Unaffiliated)       - Other Multi-Class Commercial Mortgage-Backed Securities         3899909 - Subtolals - Industrial and Nissellaneous (Unaffiliated)       107,275,964         Credit Tenant Loans - Single Class Mortgage-Backed Securities       -         Reprint Tenant Loans - Single Class Mortgage-Backed Securities       -         Phyorid Securities - Single Class Mortgage-Backed Securities       -         Hybrid Securities - Single Class Mortgage-Backed Securities       -         Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities       -         Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities       -         Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities       -         Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities       -         Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities       -         Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed Securities       -         Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities       -         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities       -         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed								
Industrial and Miscellaneous (Marfiliates) - Oterined Multi-Class Commercial Mortgage-Backed Securities 389999 - Subtotals - Industrial and Miscellaneous (Marfiliates) Credit Tenant Loans - Single Class Mortgage-Backed/Asset-Backed Securities Credit Tenant Loans - Single Class Mortgage-Backed/Asset-Backed Securities Hybrid Securities - Issuer Obligations Hybrid Securities - Defined Multi-Class Residential Mortgage-Backed/Asset-Backed Securities Hybrid Securities - Defined Multi-Class Residential Mortgage-Backed Securities Hybrid Securities - Subject Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Single Class Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Othe								
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3000000 - Subtrais - Industrial and Niscellaneous (Unaffiliated)       107,275,964         Credit Tenant Loans - Sungle Class Montgage-Backed/Asset-Backed Securities       5         Hybrid Securities - Single Class Montgage-Backed/Asset-Backed Securities			rition					
Credit Tenant Loans - Issuer Obligations		ASSET-DAUKEU SEEU	11(103			107 275 064		21.227
Credit Tenant Loans - Single Class Mortgage-Backed/Asset-Backed Securities Hybrid Securities - Issuer Obligations Hybrid Securities - Stepfined Multi-Class Residential Mortgage-Backed Securities Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Single Class Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiarie						107,273,904		21,227
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Hybrid Securities - Defined Multi-Class Residential Mortgage-Backed Securities Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed Securities Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed Securities Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations Parent, Subsidiaries and Affiliates Bonds - Single Class Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities 7799999 - Subtotals - Issuer Obligations 7799999 - Subtotals - Issuer Obligations 88000 - Subtotals - Bonds Sweep Accounts Other Cash Equivalents								
Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities Hybrid Securities - Defined Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations Parent, Subsidiaries and Affiliates Bonds - Single Class Mortgage-Backed/Asset-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Oblined Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Oblined Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Secu								
Hýbrid Securities - Defined Multi-Class Commercial Mortgage-Backed Securities Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities 7799999 - Subtotals - Issuer Obligations 839999 - Subtotals - Issuer Obligations 839999 - Subtotals - Bonds Sweep Accounts Other Cash Equivalents								
Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations         Parent, Subsidiaries and Affiliates Bonds - Single Class Mortgage-Backed/Asset-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         7799999 - Subtotals - Issuer Obligations         839999 - Subtotals - Issuer Obligations         839999 - Subtotals - Bonds         Getonts         Other Cash Equivalents								
Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations         Parent, Subsidiaries and Affiliates Bonds - Single Class Mortgage-Backed/Asset-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Residential Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         7799999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Issuer Obligations         840,957,745       188,844         8399999 - Subtotals - Bonds         0ther Cash Equivalents								
Parent, Subsidiaries and Affiliates Bonds - Single Class Mortgage-Backed Asset-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Residential Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities Parent, Subsidiaries - Issuer Obligations Subtotals - Issuer Obligations Sweep Accounts Other Cash Equivalents								
Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Residential Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         7799999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Bonds         844         8399999 - Subtotals - Bonds         9         0ther Cash Equivalents		ition						
Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Residential Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed Securities         7799999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Bonds         Sweep Accounts         Other Cash Equivalents								
Parent, Subsidiaries and Affiliates Bonds - Defined Multi-Class Commercial Mortgage-Backed Securities         Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities         7799999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Bonds         640,957,745         188,844         8399999 - Subtotals - Bonds         640,957,745         188,844         040,957,745         188,844         040,957,745         188,844         040,957,745         040,957,745         040,957,745								
Parent, Subsidiaries and Affiliates Bonds - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities         7799999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Issuer Obligations         8399999 - Subtotals - Issuer Obligations         8309999 - Subtotals - Bonds         640,957,745         188,844         8399999 - Subtotals - Bonds         640,957,745         188,844         060,957,745         188,844         040,957,745         040,957,745         040,957,745								
7799999         Subtotals - Issuer Obligations           8399999         Subtotals - Bonds           640,957,745         188,844           8399999         Subtotals - Bonds           Sweep Accounts         640,957,745           Other Cash Equivalents         640,957,745			tion					
8399999         Subtotals - Bonds         640,957,745         188,844           Sweep Accounts         0ther Cash Equivalents		SEL-DAUKEU SECULI	1100			640 057 745	100 044	38.323
Sweep Accounts Other Cash Equivalents						,		38,323
Other Cash Equivalents						040,937,743	188,844	38,323
0099999 FOLAL CASH EQUIVAIENTS 640,957,745 188,844						040.057.745	400 044	00.000
	oosasas Total Cash Equivalents					640,957,745	188,844	38,323