OVERFLOW PAGE FOR WRITE-INS

MQ002 Additional Aggregate Lines for Page 02 Line 23.
*ASSETS

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Prior Year Net Admitted Assets
2304 Receivable from Litigation			0	125,000
2397 Summary of remaining write-ins for Line 23 from Page 02	0	0	0	125,000

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year to Date	2 Prior Year Ended December 31
1 Book/adjusted carrying value, December 31 of prior year	0	0
2 Cost of acquired:		
2.1 Actual cost at time of acquisitions		
2.2 Additional investment made after acquisitions		
3 Current year change in encumbrances		
4 Total gain (loss) on disposals		0
5 Deduct amounts received on disposals		0
6 Total foreign exchange change in book/adjusted carrying value		0
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)	0	0
10 Deduct total nonadmitted amount		0
11 Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
1 Book value/recorded investment excluding accrued interest at beginning of prior year	0	0
2 Cost of acquired:		
2.1 Actual cost at time of acquisitions		0
2.2 Additional investment made after acquisitions		0
3 Capitalized deferred interest and other		
4 Accrual of discount		
5 Unrealized valuation increase (decrease)		
6 Total gain (loss) on disposals		0
7 Deduct amounts received on disposals		0
8 Deduct amortization of premium and mortgage interest points and commitment fees		
9 Total foreign exchange change in book value/recorded investment excluding accrued interest		
10 Deduct current year's other than temporary impairment recognized		0
11 Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12 Deduct total nonadmitted accounts		0
13 Statement value at end of current period (Line 11 minus Line 12)	0	0

SCHEDULE BA – VERIFICATION

Other Long Term Invested Assets

NONE

	1 Year to Date	2 Prior Year Ended December 31
1 Book/adjusted carrying value, December 31 of prior year	0	0
2 Cost of acquired:		
2.1 Actual cost at time of acquisitions		0
2.2 Additional investment made after acquisitions		0
3 Capitalized deferred interest and other		
4 Accrual of discount		0
5 Unrealized valuation increase (decrease)		
6 Total gain (loss) on disposals		0
7 Deduct amounts received on disposals		0
8 Deduct amortization of premium and depreciation		0
9 Total foreign exchange change in book/adjusted carrying value		0
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)	0	0
12 Deduct total nonadmitted amounts		0
13 Statement value at end of current period (Line 11 minus Line 12)	0	0

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	236,382,935	166,667,269
2 Cost of bonds and stocks acquired	93,383,085	169,000,683
3 Accrual of discount	291,936	786,850
4 Unrealized valuation increase (decrease)		0
5 Total gain (loss) on disposals	1,424,166	313,285
6 Deduct consideration for bonds and stocks disposed of	95,498,818	99,927,655
7 Deduct amortization of premium	756,413	457,497
8 Total foreign exchange change in book/adjusted carrying value		0
9 Deduct current year's other than temporary impairment recognized	38,768	
10 Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	235,188,123	236,382,935
11 Deduct total nonadmitted amounts		0
12 Statement value at end of current period (Line 10 minus Line 11)	235,188,123	236,382,935

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 Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	382,424,921	930,572,008	905,018,434	(1,032,532)	382,424,921	406,945,963	0	349,333,832
2. Class 2 (a)	5,772,018	0	0	737,347	5,772,018	6,509,366	0	8,540,237
3. Class 3 (a)	0	0	0	0	0	0	0	0
4. Class 4 (a)	0	0	0	0	0	0	0	0
5. Class 5 (a)	0	0	0	0	0	0	0	0
6. Class 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	388,196,939	930,572,008	905,018,434	(295,185)	388,196,939	413,455,329	0	357,874,069
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	388,196,939	930,572,008	905,018,434	(295,185)	388,196,939	413,455,329	0	357,874,069

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 177,889,839 ; NAIC 2 $ 377,368 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
8299999 Totals	158,276,616	XXX	158,278,235	656,180	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1	Book/adjusted carrying value, December 31 of prior year	71,023,997	130,134,013
2	Cost of short-term investments acquired	1,637,249,510	2,808,081,805
3	Accrual of discount	4,323	164,203
4	Unrealized valuation increase (decrease)	0	0
5	Total gain (loss) on disposals	0	16,837
6	Deduct consideration received on disposals	1,549,996,598	2,867,351,652
7	Deduct amortization of premium	4,617	21,208
8	Total foreign exchange change in book/adjusted carrying value	0	0
9	Deduct current year's other than temporary impairment recognized	0	0
10	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	158,276,616	71,023,997
11	Deduct total nonadmitted amounts	0	0
12	Statement value at end of current period (Line 10 minus Line 11)	158,276,616	71,023,997

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	50,467,137	77,429,632
2. Cost of cash equivalents	299,641,678	1,233,920,112
3. Accrual of discount	381,775	2,627,046
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(1,995)
6. Deduct consideration received on disposals	330,500,000	1,263,507,657
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	19,990,591	50,467,137
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	19,990,591	50,467,137

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31398A-KX-9	FNMA Agency Note 3.250% 02/10/10		05/09/2008	Greenwich Cap Mkts		4,543,047	4,500,000	37,375	1FE
912828-DX-5	US Treasury Note 3.625% 06/15/10		05/09/2008	Morgan Stanley		16,473,125	16,000,000	236,120	1
0399999 - Total - Bonds - U.S. Government						21,016,172	20,500,000	273,495	XXX
70914P-EH-1	PA State GO Non Call 5.000% 08/01/11		05/28/2008	Morgan Stanley		3,632,288	3,400,000	57,139	1FE
1799999 - Total - Bonds - States, Territories and Possessions						3,632,288	3,400,000	57,139	XXX
386154-P9-3	Grand Prairie TX Sch GO Cont Call 5.75		04/18/2008	CitiGroup		1,098,940	1,000,000	10,861	1FE
2499999 - Total - Bonds - Political Subdivisions						1,098,940	1,000,000	10,861	XXX
29270C-SQ-9	Energy NW WA Elec Rev Rev Bond Non Call		05/16/2008	Goldman Sachs		1,907,118	1,800,000	0	1FE
60636M-AT-2	MS Hwy Trans Rev Bond Cont Call 5.200%		06/09/2008	Lehman Bros Inc		3,703,451	3,480,000	65,849	1FE
796253-SK-9	San Antonio TX Elec Gas Rev Bond Non Cal		04/22/2008	Bank of America Sec		1,893,710	1,750,000	21,438	1FE
882135-C3-8	TX A&M University Rev Bond Cont Call Prf		06/24/2008	Wachovia Bank		1,676,106	1,595,000	9,304	1FE
915137-NR-0	Univ of TX Rev Bond Non Call 5.250% 08		06/18/2008	KEYBANC CAP/ McDonald		1,784,612	1,675,000	31,267	1FE
928172-LV-5	VA St Pub Bldg Auth Rev Bond Non Call		05/15/2008	Pershing		2,927,845	2,735,000	39,885	1FE
3199999 - Total - Bonds - Special Revenue						13,892,841	13,035,000	167,743	XXX
34528X-AF-6	Ford Credit Auto TR 2008-C A4A ABS 5.1		05/16/2008	CitiGroup		279,953	280,000	0	1FE
136375-BS-0	Canadian Natl Railway Co Corp Note 4.9	F	05/06/2008	Wachovia Bank		154,721	155,000	171	1FE
136375-BS-0	Canadian Natl Railway Co Corp Note 4.9	F	05/07/2008	RBC Dain Rauchser Inc		386,987	385,000	582	1FE
4599999 - Total - Bonds - Industrial, Misc.						821,661	820,000	753	XXX
6099997 - Total - Bonds - Part 3						40,461,902	38,755,000	509,991	XXX
6099999 - Total - Bonds						40,461,902	38,755,000	509,991	XXX
6599999 - Total - Preferred Stocks						0	XXX	0	XXX
7299999 - Total - Common Stocks						0	XXX	0	XXX
7399999 - Total - Preferred and Common Stocks						0	XXX	0	XXX
7499999 - Totals						40,461,902	XXX	509,991	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31359M-EY-5	FNMA Note 6.625% 09/15/09		05/07/2008	Greenwich Cap Mkts		8,939,068	8,500,000	8,822,205	8,731,170	0	(45,971)	0	(45,971)	0	8,685,200	0	253,868	253,868	364,467	09/15/2009	1FE
31359M-S5-3	FNMA Note Non Call 5.250% 06/15/08		06/15/2008	Maturity		2,750,000	2,750,000	2,756,875	2,752,664	0	(2,664)	0	(2,664)	0	2,750,000	0	0	0	72,188	06/15/2008	1FE
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		04/01/2008	Paydown		70	70	70	70	0	0	0	0	0	70	0	0	0	2	12/15/2019	1
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		05/01/2008	Paydown		80	80	80	80	0	0	0	0	0	80	0	0	0	3	12/15/2019	1
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		06/01/2008	Paydown		82	82	82	82	0	0	0	0	0	82	0	0	0	4	12/15/2019	1
912828-DL-1	US Treasury Note 3.500% 02/15/10		05/07/2008	Goldman Sachs		33,867,890	33,200,000	33,105,051	33,161,990	0	6,163	0	6,163	0	33,168,153	0	699,737	699,737	845,962	02/15/2010	1
0399999 - Bonds - U.S. Governments						45,557,190	44,450,232	44,684,363	44,646,056	0	(42,471)	0	(42,471)	0	44,603,585	0	953,605	953,605	1,282,625	XXX	XXX
3128M1-MS-5	FHLMC Pool G12269 (MBS) 4.500% 09/01/2		04/01/2008	Paydown		13,105	13,105	12,599	12,631	0	474	0	474	0	13,105	0	0	0	197	09/01/2020	1
3128M1-MS-5	FHLMC Pool G12269 (MBS) 4.500% 09/01/2		05/01/2008	Paydown		12,477	12,477	11,995	12,026	0	451	0	451	0	12,477	0	0	0	234	09/01/2020	1
3128M1-MS-5	FHLMC Pool G12269 (MBS) 4.500% 09/01/2		06/01/2008	Paydown		10,362	10,362	9,962	9,987	0	375	0	375	0	10,362	0	0	0	233	09/01/2020	1
3128PB-G4-0	FHLMC Pool J00219 (MBS) 4.500% 10/01/2		04/01/2008	Paydown		21,760	21,760	20,921	20,981	0	780	0	780	0	21,760	0	0	0	326	10/01/2020	1
3128PB-G4-0	FHLMC Pool J00219 (MBS) 4.500% 10/01/2		05/01/2008	Paydown		14,235	14,235	13,685	13,725	0	510	0	510	0	14,235	0	0	0	267	10/01/2020	1
3128PB-G4-0	FHLMC Pool J00219 (MBS) 4.500% 10/01/2		06/01/2008	Paydown		5,745	5,745	5,523	5,539	0	206	0	206	0	5,745	0	0	0	129	10/01/2020	1
3128PC-2X-9	FHLMC Pool J01690 (MBS) 5.500% 04/01/2		04/01/2008	Paydown		26,918	26,918	26,909	26,906	0	12	0	12	0	26,918	0	0	0	493	04/01/2021	1
3128PC-2X-9	FHLMC Pool J01690 (MBS) 5.500% 04/01/2		05/01/2008	Paydown		13,268	13,268	13,264	13,262	0	6	0	6	0	13,268	0	0	0	304	04/01/2021	1
3128PC-2X-9	FHLMC Pool J01690 (MBS) 5.500% 04/01/2		06/01/2008	Paydown		15,092	15,092	15,087	15,085	0	7	0	7	0	15,092	0	0	0	415	04/01/2021	1
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		04/01/2008	Paydown		9,596	9,596	9,755	9,744	0	(147)	0	(147)	0	9,596	0	0	0	192	10/01/2021	1
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		05/01/2008	Paydown		17,363	17,363	17,651	17,630	0	(266)	0	(266)	0	17,363	0	0	0	434	10/01/2021	1
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		06/01/2008	Paydown		3,282	3,282	3,336	3,332	0	(50)	0	(50)	0	3,282	0	0	0	98	10/01/2021	1
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		04/01/2008	Paydown		72,184	72,184	73,199	73,136	0	(951)	0	(951)	0	72,184	0	0	0	1,444	10/01/2021	1
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		05/01/2008	Paydown		83,607	83,607	84,783	84,709	0	(1,102)	0	(1,102)	0	83,607	0	0	0	2,090	10/01/2021	1
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		06/01/2008	Paydown		61,167	61,167	62,027	61,973	0	(806)	0	(806)	0	61,167	0	0	0	1,835	10/01/2021	1
3128PE-KP-2	FHLMC Pool J03002 (MBS) 5.500% 07/01/2		04/01/2008	Paydown		23,222	23,222	23,168	23,168	0	54	0	54	0	23,222	0	0	0	426	07/01/2021	1
3128PE-KP-2	FHLMC Pool J03002 (MBS) 5.500% 07/01/2		05/01/2008	Paydown		70,722	70,722	70,556	70,557	0	165	0	165	0	70,722	0	0	0	1,621	07/01/2021	1
3128PE-KP-2	FHLMC Pool J03002 (MBS) 5.500% 07/01/2		06/01/2008	Paydown		13,456	13,456	13,424	13,424	0	31	0	31	0	13,456	0	0	0	370	07/01/2021	1
3128PH-BM-3	FHLMC Pool J05440 MBS 6.000% 08/01/22		04/01/2008	Paydown		23,856	23,856	24,177	24,171	0	(315)	0	(315)	0	23,856	0	0	0	477	08/01/2022	1
3128PH-BM-3	FHLMC Pool J05440 MBS 6.000% 08/01/22		05/01/2008	Paydown		51,410	51,410	52,101	52,088	0	(678)	0	(678)	0	51,410	0	0	0	1,285	08/01/2022	1
3128PH-BM-3	FHLMC Pool J05440 MBS 6.000% 08/01/22		06/01/2008	Paydown		46,787	46,787	47,416	47,405	0	(617)	0	(617)	0	46,787	0	0	0	1,404	08/01/2022	1
3128PH-BN-2	FHLMC Pool J05444 MBS 6.000% 08/01/22		04/01/2008	Paydown		50,953	50,953	51,686	51,671	0	(718)	0	(718)	0	50,953	0	0	0	1,019	08/01/2022	1
3128PH-BN-2	FHLMC Pool J05444 MBS 6.000% 08/01/22		05/01/2008	Paydown		7,915	7,915	8,029	8,026	0	(112)	0	(112)	0	7,915	0	0	0	198	08/01/2022	1
3128PH-BN-2	FHLMC Pool J05444 MBS 6.000% 08/01/22		06/01/2008	Paydown		37,896	37,896	38,441	38,430	0	(534)	0	(534)	0	37,896	0	0	0	1,137	08/01/2022	1
3128PH-CY-5	FHLMC Pool J05487 MBS 6.000% 09/01/22		04/01/2008	Paydown		5,033	5,033	5,101	5,100	0	(66)	0	(66)	0	5,033	0	0	0	101	09/01/2022	1
3128PH-CY-5	FHLMC Pool J05487 MBS 6.000% 09/01/22		05/01/2008	Paydown		4,402	4,402	4,461	4,460	0	(58)	0	(58)	0	4,402	0	0	0	110	09/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
3128PH-CY-5	FHLMC Pool J05487 (MBS) 6.000% 09/01/22		06/01/2008	Paydown		4.682	4.682	4.745	4.744	0	(62)	0	(62)	0	4.682	0	0	0	140	09/01/2022	1
312972-LE-0	FHLMC Pool B19325 (MBS) 5.000% 05/01/2		04/01/2008	Paydown		5.033	5.033	4.931	4.938	0	95	0	95	0	5.033	0	0	0	84	05/01/2020	1
312972-LE-0	FHLMC Pool B19325 (MBS) 5.000% 05/01/2		05/01/2008	Paydown		30.248	30.248	29.638	29.679	0	568	0	568	0	30.248	0	0	0	630	05/01/2020	1
312972-LE-0	FHLMC Pool B19325 (MBS) 5.000% 05/01/2		06/01/2008	Paydown		26.820	26.820	26.279	26.316	0	504	0	504	0	26.820	0	0	0	671	05/01/2020	1
31339Y-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		04/01/2008	Paydown		46.859	46.859	49.568	47.183	0	(324)	0	(324)	0	46.859	0	0	0	937	06/15/2009	1
31339Y-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		05/01/2008	Paydown		59.581	59.581	63.025	59.993	0	(412)	0	(412)	0	59.581	0	0	0	1.490	06/15/2009	1
31339Y-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		06/01/2008	Paydown		49.214	49.214	52.059	49.554	0	(340)	0	(340)	0	49.214	0	0	0	1.476	06/15/2009	1
31337T-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		04/01/2008	Paydown		13.614	13.614	13.857	13.603	0	11	0	11	0	13.614	0	0	0	272	10/15/2008	1
31337T-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		05/01/2008	Paydown		12.514	12.514	12.737	12.504	0	10	0	10	0	12.514	0	0	0	313	10/15/2008	1
31337T-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		06/01/2008	Paydown		11.875	11.875	12.086	11.865	0	10	0	10	0	11.875	0	0	0	356	10/15/2008	1
31337A-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		04/01/2008	Paydown		6.892	6.892	6.550	6.842	0	50	0	50	0	6.892	0	0	0	138	03/15/2009	1
31337A-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		05/01/2008	Paydown		6.470	6.470	6.149	6.423	0	47	0	47	0	6.470	0	0	0	162	03/15/2009	1
31337A-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		06/01/2008	Paydown		5.818	5.818	5.529	5.776	0	42	0	42	0	5.818	0	0	0	175	03/15/2009	1
31392F-FA-0	FNMA 2002-73 OD (CMO) 5.000% 06/25/16		04/01/2008	Paydown		33.234	33.234	33.909	33.415	0	(182)	0	(182)	0	33.234	0	0	0	554	01/25/2012	1
31392F-FA-0	FNMA 2002-73 OD (CMO) 5.000% 06/25/16		05/01/2008	Paydown		36.027	36.027	36.759	36.224	0	(197)	0	(197)	0	36.027	0	0	0	751	01/25/2012	1
31392F-FA-0	FNMA 2002-73 OD (CMO) 5.000% 06/25/16		06/01/2008	Paydown		27.425	27.425	27.982	27.575	0	(150)	0	(150)	0	27.425	0	0	0	686	01/25/2012	1
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		04/01/2008	Paydown		27.358	27.358	27.085	27.262	0	97	0	97	0	27.358	0	0	0	365	05/25/2026	1
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		05/01/2008	Paydown		34.390	34.390	34.046	34.268	0	121	0	121	0	34.390	0	0	0	573	05/25/2026	1
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		06/01/2008	Paydown		24.477	24.477	24.232	24.390	0	86	0	86	0	24.477	0	0	0	490	05/25/2026	1
31392H-SS-3	FNMA 2003-8 OY (CMO) 4.500% 12/25/25		04/01/2008	Paydown		43.483	43.483	43.700	43.426	0	56	0	56	0	43.483	0	0	0	652	05/25/2010	1
31392H-SS-3	FNMA 2003-8 OY (CMO) 4.500% 12/25/25		05/01/2008	Paydown		27.965	27.965	28.105	27.929	0	36	0	36	0	27.965	0	0	0	524	05/25/2010	1
31392H-SS-3	FNMA 2003-8 OY (CMO) 4.500% 12/25/25		06/01/2008	Paydown		31.635	31.635	31.793	31.594	0	41	0	41	0	31.635	0	0	0	712	05/25/2010	1
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		04/01/2008	Paydown		11.531	11.531	11.603	11.500	0	32	0	32	0	11.531	0	0	0	173	02/25/2008	1
31393A-G2-7	FNMA 2003-24 LC (CMO) PAC 5.000% 12/25		04/01/2008	Paydown		36.029	36.029	36.029	36.029	0	0	0	0	0	36.029	0	0	0	600	12/25/2015	1
31393A-G2-7	FNMA 2003-24 LC (CMO) PAC 5.000% 12/25		05/01/2008	Paydown		39.350	39.350	39.350	39.350	0	0	0	0	0	39.350	0	0	0	820	12/25/2015	1
31393A-G2-7	FNMA 2003-24 LC (CMO) PAC 5.000% 12/25		06/01/2008	Paydown		29.768	29.768	29.768	29.768	0	0	0	0	0	29.768	0	0	0	744	12/25/2015	1
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		04/01/2008	Paydown		25.909	25.909	25.864	25.864	0	45	0	45	0	25.909	0	0	0	389	01/15/2010	1
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		05/01/2008	Paydown		22.251	22.251	22.213	22.213	0	39	0	39	0	22.251	0	0	0	417	01/15/2010	1
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		06/01/2008	Paydown		20.343	20.343	20.308	20.307	0	35	0	35	0	20.343	0	0	0	458	01/15/2010	1
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		04/01/2008	Paydown		16.743	16.743	16.587	16.655	0	89	0	89	0	16.743	0	0	0	251	02/15/2017	1
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		05/01/2008	Paydown		17.749	17.749	17.583	17.655	0	94	0	94	0	17.749	0	0	0	333	02/15/2017	1
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		06/01/2008	Paydown		16.444	16.444	16.290	16.357	0	87	0	87	0	16.444	0	0	0	370	02/15/2017	1
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		04/01/2008	Paydown		16.743	16.743	16.657	16.686	0	58	0	58	0	16.743	0	0	0	223	02/15/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		05/01/2008	Paydown		17.749	17.749	17.658	17.688	0	61	0	61	0	17.749	0	0	0	296	02/15/2017	1
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		06/01/2008	Paydown		16.444	16.444	16.359	16.387	0	57	0	57	0	16.444	0	0	0	329	02/15/2017	1
31393L-MY-6	FHLMC 2564 OR (CMO) 4.500% 02/15/26		04/01/2008	Paydown		60.467	60.467	61.270	60.569	0	(102)	0	(102)	0	60.467	0	0	0	907	08/15/2010	1
31393L-MY-6	FHLMC 2564 OR (CMO) 4.500% 02/15/26		05/01/2008	Paydown		42.092	42.092	42.651	42.163	0	(71)	0	(71)	0	42.092	0	0	0	789	08/15/2010	1
31393L-MY-6	FHLMC 2564 OR (CMO) 4.500% 02/15/26		06/01/2008	Paydown		42.058	42.058	42.617	42.129	0	(71)	0	(71)	0	42.058	0	0	0	946	08/15/2010	1
31395W-WF-0	FHLMC 3012 TW (CMO) 4.500% 03/15/25		04/01/2008	Paydown		21.789	21.789	21.731	21.741	0	47	0	47	0	21.789	0	0	0	327	03/15/2025	1
31395W-WF-0	FHLMC 3012 TW (CMO) 4.500% 03/15/25		05/01/2008	Paydown		21.676	21.676	21.618	21.629	0	47	0	47	0	21.676	0	0	0	406	03/15/2025	1
31395W-WF-0	FHLMC 3012 TW (CMO) 4.500% 03/15/25		06/01/2008	Paydown		21.563	21.563	21.506	21.516	0	47	0	47	0	21.563	0	0	0	485	03/15/2025	1
31402Q-R6-0	FNMA Pool 735009 (MBS) 5.000% 05/01/19		04/01/2008	Paydown		16.229	16.229	15.945	15.960	0	269	0	269	0	16.229	0	0	0	270	05/01/2019	1
31402Q-R6-0	FNMA Pool 735009 (MBS) 5.000% 05/01/19		05/01/2008	Paydown		17.072	17.072	16.773	16.789	0	283	0	283	0	17.072	0	0	0	356	05/01/2019	1
31402Q-R6-0	FNMA Pool 735009 (MBS) 5.000% 05/01/19		06/01/2008	Paydown		14.790	14.790	14.531	14.545	0	245	0	245	0	14.790	0	0	0	370	05/01/2019	1
31407N-FK-4	FNMA Pool 835470 (MBS) 5.000% 09/01/20		04/01/2008	Paydown		9.478	9.478	9.285	9.296	0	182	0	182	0	9.478	0	0	0	158	09/01/2020	1
31407N-FK-4	FNMA Pool 835470 (MBS) 5.000% 09/01/20		05/01/2008	Paydown		32.347	32.347	31.690	31.726	0	620	0	620	0	32.347	0	0	0	674	09/01/2020	1
31407N-FK-4	FNMA Pool 835470 (MBS) 5.000% 09/01/20		06/01/2008	Paydown		13.849	13.849	13.567	13.583	0	266	0	266	0	13.849	0	0	0	346	09/01/2020	1
31407S-GA-4	FNMA Pool 839093 (MBS) 5.000% 10/01/20		04/01/2008	Paydown		15.194	15.194	14.897	14.911	0	283	0	283	0	15.194	0	0	0	253	10/01/2020	1
31407S-GA-4	FNMA Pool 839093 (MBS) 5.000% 10/01/20		05/01/2008	Paydown		18.708	18.708	18.342	18.359	0	348	0	348	0	18.708	0	0	0	390	10/01/2020	1
31407S-GA-4	FNMA Pool 839093 (MBS) 5.000% 10/01/20		06/01/2008	Paydown		23.845	23.845	23.379	23.401	0	444	0	444	0	23.845	0	0	0	596	10/01/2020	1
31410P-TL-7	FNMA Pool 893455 (MBS) 5.500% 09/01/21		04/01/2008	Paydown		12.176	12.176	12.125	12.125	0	51	0	51	0	12.176	0	0	0	223	09/01/2021	1
31410P-TL-7	FNMA Pool 893455 (MBS) 5.500% 09/01/21		05/01/2008	Paydown		5.306	5.306	5.283	5.283	0	22	0	22	0	5.306	0	0	0	122	09/01/2021	1
31410P-TL-7	FNMA Pool 893455 (MBS) 5.500% 09/01/21		06/01/2008	Paydown		11.951	11.951	11.900	11.900	0	50	0	50	0	11.951	0	0	0	329	09/01/2021	1
31410X-VR-4	FNMA Pool 900724 (MBS) 5.500% 08/01/21		04/01/2008	Paydown		26.803	26.803	26.805	26.800	0	3	0	3	0	26.803	0	0	0	491	08/01/2021	1
31410X-VR-4	FNMA Pool 900724 (MBS) 5.500% 08/01/21		05/01/2008	Paydown		27.735	27.735	27.737	27.731	0	3	0	3	0	27.735	0	0	0	636	08/01/2021	1
31410X-VR-4	FNMA Pool 900724 (MBS) 5.500% 08/01/21		06/01/2008	Paydown		19.729	19.729	19.730	19.726	0	2	0	2	0	19.729	0	0	0	543	08/01/2021	1
31413H-7H-5	FNMA Pool 946496 MBS 6.000% 09/01/22		04/01/2008	Paydown		60.325	60.325	61.183	61.164	0	(839)	0	(839)	0	60.325	0	0	0	1.206	09/01/2022	1
31413H-7H-5	FNMA Pool 946496 MBS 6.000% 09/01/22		05/01/2008	Paydown		20.040	20.040	20.325	20.319	0	(279)	0	(279)	0	20.040	0	0	0	501	09/01/2022	1
31413H-7H-5	FNMA Pool 946496 MBS 6.000% 09/01/22		06/01/2008	Paydown		5.309	5.309	5.384	5.383	0	(74)	0	(74)	0	5.309	0	0	0	159	09/01/2022	1
31413H-ET-1	FNMA Pool 945746 MBS 6.000% 08/01/22		04/01/2008	Paydown		7.254	7.254	7.356	7.353	0	(100)	0	(100)	0	7.254	0	0	0	145	08/01/2022	1
31413H-ET-1	FNMA Pool 945746 MBS 6.000% 08/01/22		05/01/2008	Paydown		10.955	10.955	11.109	11.106	0	(151)	0	(151)	0	10.955	0	0	0	274	08/01/2022	1
31413H-ET-1	FNMA Pool 945746 MBS 6.000% 08/01/22		06/01/2008	Paydown		7.793	7.793	7.902	7.900	0	(107)	0	(107)	0	7.793	0	0	0	234	08/01/2022	1
31413J-BF-0	FNMA Pool 946538 MBS 6.000% 09/01/22		04/01/2008	Paydown		83.578	83.578	84.727	84.702	0	(1.124)	0	(1.124)	0	83.578	0	0	0	1.672	09/01/2022	1
31413J-BF-0	FNMA Pool 946538 MBS 6.000% 09/01/22		05/01/2008	Paydown		48.206	48.206	48.869	48.855	0	(649)	0	(649)	0	48.206	0	0	0	1.205	09/01/2022	1
31413J-BF-0	FNMA Pool 946538 MBS 6.000% 09/01/22		06/01/2008	Paydown		39.137	39.137	39.675	39.663	0	(526)	0	(526)	0	39.137	0	0	0	1.174	09/01/2022	1
31413K-BX-8	FNMA Pool 947454 MBS 5.500% 10/01/22		04/01/2008	Paydown		8.075	8.075	8.103	8.103	0	(27)	0	(27)	0	8.075	0	0	0	148	10/01/2022	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31413K-BX-8	FNMA Pool 947454 MBS 5 500% 10/01/22		05/01/2008	Paydown		8 097	8 097	8 125	8 125	0	(27)	0	(27)	0	8 097	0	0	0	186	10/01/2022	1
31413K-BX-8	FNMA Pool 947454 MBS 5 500% 10/01/22		06/01/2008	Paydown		10 071	10 071	10 106	10 105	0	(34)	0	(34)	0	10 071	0	0	0	277	10/01/2022	1
383739-RL-5	GNMA 2001-6 PM (CMO) 6 500% 06/16/30		04/01/2008	Paydown		7 966	7 966	8 195	7 972	0	(6)	0	(6)	0	7 966	0	0	0	173	12/16/2008	1
383739-RL-5	GNMA 2001-6 PM (CMO) 6 500% 06/16/30		05/01/2008	Paydown		13 991	13 991	14 393	14 002	0	(11)	0	(11)	0	13 991	0	0	0	379	12/16/2008	1
383739-RL-5	GNMA 2001-6 PM (CMO) 6 500% 06/16/30		06/01/2008	Paydown		7 729	7 729	7 951	7 734	0	(6)	0	(6)	0	7 729	0	0	0	251	12/16/2008	1
38373M-J2-7	GNMA 2007-52 A CMO 4 054% 06/16/27		04/01/2008	Paydown		1 832	1 832	1 779	1 786	0	46	0	46	0	1 832	0	0	0	25	06/16/2027	1
38373M-J2-7	GNMA 2007-52 A CMO 4 054% 06/16/27		05/01/2008	Paydown		1 834	1 834	1 781	1 788	0	46	0	46	0	1 834	0	0	0	31	06/16/2027	1
38373M-J2-7	GNMA 2007-52 A CMO 4 054% 06/16/27		06/01/2008	Paydown		1 888	1 888	1 833	1 840	0	48	0	48	0	1 888	0	0	0	38	06/16/2027	1
3199999 - Bonds - Special Revenues						2 387 419	2 387 419	2 402 473	2 390 914	0	(3 494)	0	(3 494)	0	2 387 419	0	0	0	52 086	XXX	XXX
1248MB-AG-0	Credit Based Asset Serv 2007-CB2 A2A ABS		04/01/2008	Paydown		44 267	44 267	44 267	44 249	0	18	0	18	0	44 267	0	0	0	869	02/25/2037	1FE
1246MB-AG-0	Credit Based Asset Serv 2007-CB2 A2A ABS		05/01/2008	Paydown		36 164	36 164	36 164	36 149	0	15	0	15	0	36 164	0	0	0	888	02/25/2037	1FE
1246MB-AG-0	Credit Based Asset Serv 2007-CB2 A2A ABS		06/01/2008	Paydown		38 470	38 470	38 469	38 454	0	16	0	16	0	38 470	0	0	0	1 133	02/25/2037	1FE
12628K-AA-0	CSAB Mtg 2006-3 A1A ABS 6 000% 11/25/3		04/01/2008	Paydown		20 863	20 863	20 862	20 811	0	52	0	52	0	20 863	0	0	0	417	11/25/2036	1FE
12628K-AA-0	CSAB Mtg 2006-3 A1A ABS 6 000% 11/25/3		05/01/2008	Paydown		23 513	23 513	23 512	23 454	0	59	0	59	0	23 513	0	0	0	588	11/25/2036	1FE
12628K-AA-0	CSAB Mtg 2006-3 A1A ABS 6 000% 11/25/3		06/01/2008	Paydown		17 531	17 531	17 530	17 487	0	44	0	44	0	17 531	0	0	0	526	11/25/2036	1FE
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS 5 872%		04/01/2008	Paydown		76 272	76 272	76 271	76 093	0	179	0	179	0	76 272	0	0	0	1 493	09/25/2036	1FE
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS 5 872%		05/01/2008	Paydown		58 913	58 913	58 913	58 775	0	138	0	138	0	58 913	0	0	0	1 441	09/25/2036	1FE
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS 5 872%		06/01/2008	Paydown		47 193	47 193	47 193	47 082	0	111	0	111	0	47 193	0	0	0	1 386	09/25/2036	1FE
22541L-AQ-6	CS First Boston Corporate Note Non Calla		06/05/2008	Bear Stearns Sec		1 805 238	1 800 000	1 749 546	1 758 476	0	8 642	0	8 642	0	1 767 118	0	38 120	38 120	67 031	01/15/2010	1FE
34527R-KX-0	Ford Credit 2005-B A4 ABS 4 380% 01/15		04/15/2008	Paydown		76 196	76 196	75 518	75 771	0	425	0	425	0	76 196	0	0	0	1 112	01/15/2010	1FE
34527R-KX-0	Ford Credit 2005-B A4 ABS 4 380% 01/15		05/15/2008	Paydown		72 103	72 103	71 461	71 701	0	402	0	402	0	72 103	0	0	0	1 316	01/15/2010	1FE
34527R-KX-0	Ford Credit 2005-B A4 ABS 4 380% 01/15		06/15/2008	Paydown		67 604	67 604	67 002	67 227	0	377	0	377	0	67 604	0	0	0	1 481	01/15/2010	1FE
44920N-AB-0	Hyundai Auto Rec 2007-A A2A ABS 5 110%		04/15/2008	Paydown		84 544	84 544	84 544	84 544	0	0	0	0	0	84 544	0	0	0	1 440	01/15/2010	1FE
44920N-AB-0	Hyundai Auto Rec 2007-A A2A ABS 5 110%		05/15/2008	Paydown		269 770	269 770	269 770	269 769	0	1	0	1	0	269 770	0	0	0	5 744	01/15/2010	1FE
44920N-AB-0	Hyundai Auto Rec 2007-A A2A ABS 5 110%		06/15/2008	Paydown		265 628	265 628	265 627	265 626	0	1	0	1	0	265 628	0	0	0	6 787	01/15/2010	1FE
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5 440%		04/25/2008	Paydown		15 661	15 661	15 661	15 661	0	0	0	0	0	15 661	0	0	0	284	12/25/2036	1FE
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5 440%		05/25/2008	Paydown		30 601	30 601	30 600	30 600	0	1	0	1	0	30 601	0	0	0	694	12/25/2036	1FE
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5 440%		06/25/2008	Paydown		33 246	33 246	33 245	33 246	0	1	0	1	0	33 246	0	0	0	904	12/25/2036	1FE
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 2 563%		04/25/2008	Paydown		22 001	22 001	22 001	22 001	0	0	0	0	0	22 001	0	0	0	264	11/25/2036	1FE
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 2 563%		05/27/2008	Paydown		18 656	18 656	18 656	18 656	0	0	0	0	0	18 656	0	0	0	273	11/25/2036	1FE
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 2 563%		06/25/2008	Paydown		17 067	17 067	17 067	17 067	0	0	0	0	0	17 067	0	0	0	284	11/25/2036	1FE
61750W-AR-4	Morgan Stanley Cap 2006-IQ12 A1 CMO CONV		04/01/2008	Paydown		6 878	6 878	6 895	6 888	0	(10)	0	(10)	0	6 878	0	0	0	121	10/15/2011	1FE
61750W-AR-4	Morgan Stanley Cap 2006-IQ12 A1 CMO CONV		05/01/2008	Paydown		8 009	8 009	8 029	8 021	0	(12)	0	(12)	0	8 009	0	0	0	175	10/15/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
61750H-AR-4	Morgan Stanley Cap 2006-IQ12 A1 CMO COMM		06/01/2008	Paydown		6 955	6 955	6 973	6 966	0	(10)	0	(10)	0	6 955	0	0	0	183	10/15/2011	1FE
635405-AN-3	National City Bank Corp Note Non Call		04/01/2008	Maturity		1 050 000	1 050 000	1 019 192	1 044 579	0	5 421	0	5 421	0	1 050 000	0	0	0	16 800	04/01/2008	1FE
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS		04/01/2008	Paydown		66 278	66 278	66 278	66 278	0	0	0	0	0	66 278	0	0	0	1 225	01/25/2037	1FE
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS		05/01/2008	Paydown		54 718	54 718	54 718	54 718	0	0	0	0	0	54 718	0	0	0	1 264	01/25/2037	1FE
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS		06/01/2008	Paydown		52 696	52 696	52 696	52 696	0	0	0	0	0	52 696	0	0	0	1 461	01/25/2037	1FE
75971E-AE-6	Renaissance Home Equity 2006-3 AF2 (ABS)		06/01/2008	Paydown		13 833	13 833	13 833	13 803	0	30	0	30	0	13 833	0	0	0	386	11/25/2036	1FE
836120-AA-6	Soundview Home Eq 2007-NS1 A1 ABS 2 60		04/25/2008	Paydown		11 164	11 164	11 164	11 164	0	0	0	0	0	11 164	0	0	0	135	01/25/2037	1FE
836120-AA-6	Soundview Home Eq 2007-NS1 A1 ABS 2 60		05/27/2008	Paydown		18 491	18 491	18 491	18 491	0	0	0	0	0	18 491	0	0	0	274	01/25/2037	1FE
836120-AA-6	Soundview Home Eq 2007-NS1 A1 ABS 2 60		06/25/2008	Paydown		21 175	21 175	21 175	21 175	0	0	0	0	0	21 175	0	0	0	356	01/25/2037	1FE
949746-JJ-1	Wells Fargo Corporate Note Non Callable		06/05/2008	FTN Financial Services		2 015 560	2 000 000	2 012 700	2 005 502	0	(1 156)	0	(1 156)	0	2 004 345	0	11 235	11 235	75 833	01/15/2010	1FE
4599999 - Bonds - Industrial and Miscellaneous						6 467 281	6 446 463	6 376 022	6 403 180	0	14 746	0	14 746	0	6 417 925	0	49 355	49 355	194 568	XXX	XXX
6099997 - Bonds - Part 4						54 411 889	53 284 113	53 462 857	53 440 149	0	(31 220)	0	(31 220)	0	53 408 929	0	1 002 960	1 002 960	1 529 279	XXX	XXX
6099999 - Total - Bonds						54 411 889	53 284 113	53 462 857	53 440 149	0	(31 220)	0	(31 220)	0	53 408 929	0	1 002 960	1 002 960	1 529 279	XXX	XXX
6599999 - Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
7299999 - Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
7399999 - Total Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
7499999 Totals						54 411 889	XXX	53 462 857	53 440 149	0	(31 220)	0	(31 220)	0	53 408 929	0	1 002 960	1 002 960	1 529 279	XXX	XXX

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

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase ..... New York, NY					1,168,939	679,590	1,048,938	XXX
JP Morgan Chase ..... Chicago, IL					10,134	1,567,997	10,648	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Totals - Open Depositories	XXX	XXX			1,179,072	2,247,586	1,059,587	XXX
0399999 Total Cash on Deposit	XXX	XXX			1,179,072	2,247,586	1,059,587	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total Cash	XXX	XXX			1,179,072	2,247,586	1,059,587	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
US Treasury Bill		06/12/2008	1.880	07/10/2008	19,990,591	0	19,835
0199999 - U.S. Governments - Issuer Obligations					19,990,591	0	19,835
0399999 - Total - U.S. Government Bonds					19,990,591	0	19,835
5499999 - Total - Issuer Obligations					19,990,591	0	19,835
5599999 - Total - Single Class Mortgaged-Backed/Asset-Backed Securities					0	0	0
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities					0	0	0
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities					0	0	0
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities					0	0	0
5999999 - Other Multi-Class Commercial Mortgage Backed/Asset-Backed Securities					0	0	0
6099999 - Total - Bonds					19,990,591	0	19,835
8799999 Totals					19,990,591	0	19,835

9 5 3 7 8 2 0 0 8 3 6 5 0 0 0 0 2

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2008 OF THE U.S. BRANCH OF THE UnitedHealthcare Plan of the River Valley, Inc.

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code ..... **NAIC Company Code** .....

NONE

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1 Premiums Collected		XXX		XXX	0
2 Earned Premiums		XXX		XXX	XXX
3 Claims Paid		XXX		XXX	0
4 Claims Incurred		XXX		XXX	XXX
5 Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		0
6 Aggregate Policy Reserves - Change		XXX		XXX	XXX
7 Expenses Paid		XXX		XXX	0
8 Expenses Incurred		XXX		XXX	XXX
9 Underwriting Gain or Loss	0	XXX	0	XXX	XXX
10 Cash Flow Results	XXX	XXX	XXX	XXX	0

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $ ..... due from CMS or $ ..... due to CMS

Report #2A: EAST TN TENNCARE OPERATIONS STATEMENT OF REVENUES AND EXPENSES

	2008		2007
	CURRENT PERIOD	YEAR TO DATE TOTAL	TOTAL
MEMBER MONTHS	269,337	521,353	995,830
REVENUES:			
1. TennCare Capitation	51,154,898	$97,928,166	$186,606,724
2. Adverse Selection	0	0	0
3. Total TennCare Revenue (Lines 1 and 2)	51,154,898	97,928,166	186,606,724
4. Investment	0	0	181,489
5. Other Revenue (Provide detail)	0	0	0
6. TOTAL REVENUES (Lines 3 to 5)	51,154,898	97,928,166	186,788,213
EXPENSES:			
Medical and Hospital Services:			
7. Capitated Physician Services	0	0	0
8. Fee-for Service Physician Services	13,890,809	24,172,344	49,720,443
[illegible]	11,537,003	21,190,178	37,244,280
10. [illegible]	18,033,596	34,680,184	67,189,746
11. Emergency Room Services	0	0	0
12. Mental Health Services	0	0	0
13. Dental Services	0	0	0
[illegible]	181,749	365,085	671,314
[illegible]	0	0	0
[illegible]	1,847,302	3,812,935	6,903,141
17. Chiropractic Services	0	0	0
[illegible]	1,026,647	1,943,921	3,861,157
[illegible]	1,129,710	1,989,707	4,102,771
[illegible] Equipment Services	0	0	0
[illegible] Services	458,326	915,659	1,743,073
22. Outside Referrals	0	0	0
23. Medical Incentive Pool and Withhold Adjustments	0	0	0
24. Occupancy, Depreciation, and Amortization	0	0	0
[illegible] and Hospital Services (Provide Detail)	40,983	64,924	179,389
26. Subtotal (Lines 7 to 25)	48,146,124	89,134,936	171,615,314
LESS:			
27. Net Reinsurance Recoveries Incurred	0	0	0
28. Copayments	0	0	0
29. Subrogation and Coordination of Benefits	0	0	0
30. Subtotal (Lines 27 to 29)	0	0	0
31 TOTAL MEDICAL AND HOSPITAL (Lines 26 minus line 30)	48,146,124	89,134,936	171,615,314
Administration:			
32. Compensation	1,701,879	5,836,031	10,402,879
33. Marketing	186,232	638,621	756,041
34. Interest Expense	0	0	0
35. Premium Tax Expense	994,960	1,887,520	3,508,176
36. Occupancy, Depreciation and Amortization	125,703	431,058	505,802
37. Other Administration (Provide detail)	0	0	0
38. TOTAL ADMINISTRATION (Lines 32 to 37)	3,008,774	8,793,230	15,172,899
39. TOTAL EXPENSES (Lines 31 and 38)	51,154,898	97,928,166	186,788,213
40. Extraordinary Item			
41. Provision for Income Tax	0	(0)	(0)
42. NET INCOME (LOSS) (Line 6 less Lines 39, 40, and 41)	$0	($0)	($0)
Write-ins:			
REVENUES:			
Line 5 Contractual Recoveries	0	0	0
Line 5 Deferral of Revenue for Administration fee Risk	0	0	0
EXPENSES:			
Line 25 Reinsurance Expense	0	0	0
Line 25 Nurseline	40,983	64,924	179,389
Line 37 Fines & Penalties- Regulatory Authorities	0	0	0

TennCare Reconciliation Between NAIC Statement & MSM Report
As of December 31, 2007

TennCare Capitation Revenue

TennCare Premium Per NAIC Statement at June 2008	**97,928,166**
Tenncare claims paid January - June 2008	87,470,303
Change in IBNR	318,966
TennCare Administration Revenue	6,905,710
TennCare Grossed up Premium tax	1,887,520
Investment Income	0
Tenncare capitations	1,345,667
	97,928,166
Difference	**0**

Pharmacy Claims

Pharmacy Services Per NAIC Statement at June 2008	**0**
Pharmacy Claims Not Yet Invoiced	
Net Pharmacy Claims and Pharmacy Rebates per MFT Report	**0**
Difference	**0**

Capitation Expense

	Capitations	Claims	Total
Vision Services (Line 14 per NAIC Statement)	148,887	216,198	365,085
Dental Services (Line 13 per NAIC Statement)	0	0	0
Transportation Services (Line 21 per NAIC Statement)	915,659		
Less administrative compenent of capitations reduction	(95,970)		
Total Capitations Included on NAIC Statement	**968,575**		
Capitation Payments Per MFT Report for June 2008	968,575		
	968,575		
Difference	**0**		

Dental Claims

	Capitations	Claims	Total
Dental Services (Line 13 per NAIC Statement)	0	0	0
Dental Claims Paid not yet billed			0
Total Dental Claims			**0**
Difference			**0**

All Other Claims & Reserve

	Claims	Capitations	Total
Vision Claims (Line 14 per NAIC Statement)	216,198	148,887	365,085
Fee-For-Service Physician Services (Line 8 per NAIC Statement)	24,172,344		
Inpatient Hospital Services (Line 9 per NAIC Statement)	21,190,178		
Outpatient Services (Line 10 per NAIC Statement)	34,680,184		
Emergency Room Services (Line 11 per NAIC Statement)	0		
Home Health Services (Line 16 per NAIC Statement)	3,812,935		
Chiropractic Services (Line 17 per NAIC Statement)	0		
Radiology Services (Line 18 per NAIC Statement)	1,943,921		
Laboratory Services (Line 19 per NAIC Statement)	1,989,707		
Durable Medical Equipment Services (Line 20 per NAIC Statement)	0		
Miscellaneous other	(1,857)		
Claims and Change in Reserves per NAIC Statement at 6/30/08	**88,003,610**		
Total Change in Self Funded Reserves	318,966		
UB 92 Payments Paid January - June 2008 for Dates of Service January - June 2008	31,032,982		
UB 92 Payments Paid January - June 2008 for Dates of Service January - December 2007	21,322,951		
UB 92 Payments Paid January - June 2008 for Dates of Service January - December 2006	656,737		
UB 92 Payments Paid January - June 2008 for Dates of Service January - December 2005	(92,845)		
UB 92 Payments Paid January - June 2008 for Dates of Service January - December 2004	(33,209)		
UB 92 Payments Paid January - June 2008 for Dates of Service January - December 2003 and prior	0		
HCFA 1500 Payments Paid January - June 2008 for Dates of Service January - June 2008	24,285,863		
HCFA 1500 Payments Paid January - June 2008 for Dates of Service January - December 2007	8,051,159		
HCFA 1500 Payments Paid January - June 2008 for Dates of Service January - December 2006	39,878		
HCFA 1500 Payments Paid January - June 2008 for Dates of Service January - December 2005	(16,428)		
HCFA 1500 Payments Paid January - June 2008 for Dates of Service January - December 2004	(2,895)		
HCFA 1500 Payments Paid January - June 2008 for Dates of Service January - December 2003 and prior	(1,662)		
Vision claims	216,198		
Adjustment of MSM report to cash basis from accounting month	2,225,914		
	87,684,643		
Total Paid Claims and Change in Reserves	**88,003,609**		
Difference	**0**		

Americhoice - Middle Tennessee
Report 2A - TennCare Income Statement
Middle Tennessee CRA 2.30.14.3.3 and 2.30.14.3.4

	Current Period	Year-To-Date Total	Previous Year Total
Member Months	555,820	1,107,044	1,627,570
Revenues:			
TennCare Capitation	179,776,381	306,976,022	377,672,129
Investment	-	-	5,876,114
Other Revenues	-	-	-
Total Estimated Revenues	179,776,381	306,976,022	383,548,243
Expenses:			
Hospital and Medical (w/o Mental Health)			
Capitated Physician Services	-	-	-
Fee-for Service Physician Services	12,908,407	63,151,069	133,887,767
Inpatient Hospital Services	48,419,265	69,588,413	79,358,546
Outpatient Hospital Services	9,714,130	20,667,919	33,728,829
Emergency Room Services	6,250,259	15,136,942	24,039,010
Dental Services	-	-	-
Vision Services	282,384	614,364	1,169,337
Pharmacy Services	-	-	-
Home Health Services	29,303,574	29,303,574	-
Chiropractic Services	-	-	-
Radiology Services	1,805,590	4,908,106	8,366,475
Laboratory Services	1,077,620	3,593,165	5,745,341
Durable Medical Equipment Services	1,543,255	2,932,013	4,042,643
Transportation Services	2,864,767	6,697,434	13,656,933
Outside Referrals	-	-	-
Medical Incentive Pool and Withhold Adj	-	-	-
Occupancy, Depreciation and Amortization	-	-	-
Other Medical and Hospital Services - Write-Ins	75,315	150,446	229,846
Subtotal Medical and Hospital	114,244,566	216,743,444	304,224,727
Mental Health and Substance Abuse Services		-	-
Inpatient Psychiatric Facility Services	3,886,904	7,112,037	6,798,448
inpatient Substance Abuse Treatment and Detox	419,043	728,254	1,041,640
Outpatient Mental Health Services	2,348,538	4,810,653	8,281,758
Outpatient Substance Abuse Treatment and Detox	20,225	40,128	52,646
Housing/Residential Treatment	1,645,595	2,434,920	2,192,016
Specialized Crisis Services	108,703	148,887	167,883
Psychiatric Rehab and Support Services	1,613,719	3,232,853	4,693,012
Case Management	8,873,050	15,088,472	18,566,580
Forensics	-	-	-
Other Judicial	-	-	-
Pharmacy	-	-	-
Lab Services	-	-	-
Transportation	472,308	822,785	1,547,558
Medical Incentive Pool and Withhold Adjustments	-	-	-
Occupancy, Depreciation and Amortization	-	-	-
Other Mental Health and Substance Abuse Services	1,414,369	2,559,916	4,310,875
PCP and Specialist Servcies	-	-	-
Other Mental Health Services - Write-Ins	-	-	-
Subtotal MH&SAS	20,802,453	36,978,904	47,652,415
Subtotal Hospital, Medical, MH&SAS	135,047,019	253,722,348	351,877,142
LESS:			
Net Reinsurance Recoveries Incurred	-	-	-
Copayments	-	-	-
Subrogation and Corrdination of Benefits	-	-	-
Subtotal Reinsurance, Copay, Subrogation	-	-	-
Total Hospital, Medical, MHS&S	135,047,019	253,722,348	351,877,142
Administation:			
Compensation	-	-	8,016,360
Marketing	-	-	219,339
Interest Expense	-	-	-
Premium Tax Expense	2,705,030	5,334,119	7,495,925
Occupancy, Depreciation, and Amortization	-	-	637,851
Other Administration - Write-Ins	18,037,265	31,325,286	32,278,194
Total Administration Expenses	20,742,295	36,659,405	48,647,669
Total Expenses	155,789,314	290,381,753	400,524,811
Extraordinary Item	-	-	-
Provision for Income Tax	8,395,473	5,807,994	(5,941,799)
Net Income (Loss)	15,591,594	10,786,275	(11,034,769)

Write-Ins for Other Expense

Detail of Other Medical and Hospital:			
Other Capitated Services	75,315	150,446	229,846
	-	-	-
	-	-	-
Total Other Medical and Hospital	75,315	150,446	229,846
Detail of Other MH and SAS:			
	-	-	-
	-	-	-
	-	-	-
Total Other MH and SAS	-	-	-
Detail of Other Administration:			
Administrative Services Fee	16,215,250	27,697,166	11,684,706
Behaviorial Healthcare Services	1,822,015	3,628,120	7,843,600
	-	-	12,749,887
Total Other Administration	18,037,265	31,325,286	32,278,194

Americhoice - Middle Tennessee
Reconciliation Between 2A and MLR Report
As of June 30, 2008

Capitation Revenue	Revenue
Revenue reported per MLR report	275,615,161
Gross adjustment for PDN retroactive premium	44,690,337
Retroactive premium adjustments included in MLR report	(13,329,476)
	306,976,022
TennCare Capitation per 2A	**306,976,022**
Difference	**0**

Claims & Reserve	Claims
Paid claims per the 2A	247,034,713
Change in IBNR	6,687,635
Total 2A Paid Claims and Change in Reserves	**253,722,348**
Incurred Claims per the MLR for the reporting period	251,098,219
Restated prior year incurred claims	2,624,129
Adjusted MLR	**253,722,348**
Difference	**0**