

QUARTERLY STATEMENT
OF THE
THE TRAVELERS LIFE AND
ANNUITY COMPANY

Of
Hartford
in the state of CT

to the Insurance Department
of the State of

For the Period Ended
March 31, 2005

2005



QUARTERLY STATEMENT

As of March 31, 2005
of the Condition and Affairs of the

THE TRAVELERS LIFE AND ANNUITY COMPANY

NAIC Group Code.....0041, 0041 (Current Period) (Prior Period)	NAIC Company Code..... 80950	Employer's ID Number..... 06-0904249
Organized under the Laws of CONNECTICUT	State of Domicile or Port of Entry CONNECTICUT	Country of Domicile US
Incorporated/Organized..... December 5, 1973	Commenced Business..... December 21, 1973	
Statutory Home Office	One Cityplace..... Hartford CT 06103-3415 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	One Cityplace..... Hartford CT 06103-3415 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-308-1000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 990027..... Hartford CT 06199-0027 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	One Cityplace..... Hartford CT 06103-3415 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-308-1000 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	travelerslife.com	
Statutory Statement Contact	James M. Taylor <i>(Name)</i> James.M.Taylor@citigroup.com <i>(E-Mail Address)</i>	860-308-7397 <i>(Area Code) (Telephone Number) (Extension)</i> 860-308-5154 <i>(Fax Number)</i>
Policyowner Relations Contact	Anthony Cocolla / Tim Still..... Hartford CT 06103-3415 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-308-6253 / 860-308-7371 <i>(Area Code) (Telephone Number) (Extension)</i>

OFFICERS

Name	Title	Name	Title
1. George Charles Kokulis	Chairman of the Board, President & Chief Executive Officer	2. Ernest James Wright	Secretary
3. Glenn David Lammey	Senior Executive Vice President & Chief Financial Officer	4.	

OTHER

Edward William Cassidy	Executive Vice President	Brendan Michael Lynch	Executive Vice President
David Paul Marks	Executive Vice President and Chief Investment Officer	Kathleen Lynch Preston	Executive Vice President
William Peter Krivoshik	Senior Vice President & Chief Information Officer	Marla Berman Lewitus	Senior Vice President & General Counsel
Winifred Ellen Grimaldi	Senior Vice President		

DIRECTORS OR TRUSTEES

Edward William Cassidy	George Charles Kokulis	William Peter Krivoshik	Glenn David Lammey
Marla Berman Lewitus	Kathleen Lynch Preston		

State of.....
County of.....

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

_____ (Signature) George Charles Kokulis 1. (Printed Name) Chairman of the Board, President & Chief Executive Officer (Title)	_____ (Signature) Ernest James Wright 2. (Printed Name) Secretary (Title)	_____ (Signature) Glenn David Lammey 3. (Printed Name) Senior Executive Vice President & Chief Financial Officer (Title)
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Subscribed and sworn to before me

This _____ day of _____

a. Is this an original filing? Yes [X] No []

b. If no: 1. State the amendment number _____

2. Date filed _____

3. Number of pages attached

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,991,140,411		2,991,140,411	2,870,144,961
2. Stocks:				
2.1 Preferred stocks.....	5,225,066		5,225,066	5,418,352
2.2 Common stocks.....	15,367,220		15,367,220	17,025,599
3. Mortgage loans on real estate:				
3.1 First liens.....	169,659,450		169,659,450	150,218,769
3.2 Other than first liens.....	2,500,000		2,500,000	2,500,000
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	1,541		1,541	1,541
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....375,748), cash equivalents (\$....837,640) and short-term investments (\$....419,690,099).....	420,903,487		420,903,487	395,660,436
6. Contract loans (including \$.....0 premium notes).....	32,661,415		32,661,415	31,937,637
7. Other invested assets.....	55,931,738	326,634	55,605,104	55,168,719
8. Receivables for securities.....	4,640,663		4,640,663	62,258,486
9. Aggregate write-ins for invested assets.....	139,129,269	0	139,129,269	135,440,876
10. Subtotals, cash and invested assets (Lines 1 to 9).....	3,837,160,260	326,634	3,836,833,626	3,725,775,375
11. Title Plants less \$.....0 charged off (for Title insurers only).....			0	
12. Investment income due and accrued.....	33,376,985		33,376,985	33,503,022
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	(803,254)		(803,254)	(694,110)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	4,169,567		4,169,567	4,697,204
13.3 Accrued retrospective premiums.....			0	
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	19,711,253		19,711,253	22,494,468
14.2 Funds held by or deposited with reinsured companies.....			0	
14.3 Other amounts receivable under reinsurance contracts.....	778,283		778,283	990,801
15. Amounts receivable relating to uninsured plans.....			0	
16.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
16.2 Net deferred tax asset.....	234,666,990	215,353,910	19,313,080	15,494,332
17. Guaranty funds receivable or on deposit.....	177,805		177,805	198,321
18. Electronic data processing equipment and software.....			0	
19. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
20. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
21. Receivables from parent, subsidiaries and affiliates.....			0	1,260,887
22. Health care (\$.....0) and other amounts receivable.....	3,188,572	3,188,572	0	
23. Aggregate write-ins for other than invested assets.....	48,943,642	356	48,943,285	2,021,395
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	4,181,370,101	218,869,472	3,962,500,629	3,805,741,694
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	14,917,289,068		14,917,289,068	15,249,999,889
26. TOTALS (Lines 24 and 25).....	19,098,659,169	218,869,472	18,879,789,697	19,055,741,583

DETAILS OF WRITE-INS

0901. Derivative instruments.....	139,129,269		139,129,269	135,440,876
0902.....			0	
0903.....			0	
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	139,129,269	0	139,129,269	135,440,876
2301. Miscellaneous balances.....	25,246,422		25,246,422	283,486
2302. Undistributed items.....	23,696,863		23,696,863	1,737,909
2303. Mortgage payments advanced.....	356	356	0	
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	48,943,642	356	48,943,285	2,021,395

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,969,702,145 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,969,702,145	2,785,865,845
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	19,106,457	17,717,069
4. Contract claims:		
4.1 Life.....	9,421,384	5,663,014
4.2 Accident and health.....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	377,911	333,689
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including \$.....0 accident and health experience rating refunds.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	15,797,081	16,298,576
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....330,036.....	330,036	580,785
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	17,228,580	32,003,488
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(380,866,105) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(447,644,214)	(457,904,584)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,615,865	11,394,991
15.1 Current federal and foreign income taxes, including \$.....(2,452,607) on realized capital gains (losses).....	1,259,208	265,732,523
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	857,332	893,064
17. Amounts withheld or retained by company as agent or trustee.....	92,932,450	95,660,097
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	236,119	164,707
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve.....	65,630,832	59,363,523
24.2 Reinsurance in unauthorized companies.....		
24.3 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.4 Payable to parent, subsidiaries and affiliates.....	279,002,713	
24.5 Drafts outstanding.....		
24.6 Liability for amounts held under uninsured accident and health plans.....		
24.7 Funds held under coinsurance.....		
24.8 Payable for securities.....	42,376,236	102,696,423
24.9 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	175,482,759	134,565,473
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,248,712,897	3,071,028,682
27. From Separate Accounts Statement.....	14,716,096,039	15,042,311,905
28. Total Liabilities (Line 26 and 27).....	17,964,808,936	18,113,340,588
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	886,311,199	886,311,199
34. Aggregate write-ins for special surplus funds.....	259,105,541	259,105,541
35. Unassigned funds (surplus).....	(233,435,978)	(206,015,745)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....201,193,029 in Separate Accounts Statement).....	911,980,762	939,400,995
38. Totals of Lines 29, 30 and 37.....	914,980,762	942,400,995
39. Totals of Lines 28 and 38.....	18,879,789,697	19,055,741,583

DETAILS OF WRITE-INS

2501. Securities lending.....	131,345,630	113,521,505
2502. Dollar roll investments.....	24,439,177	
2503. Retained asset liability.....	9,086,853	9,991,369
2598. Summary of remaining write-ins for Line 25 from overflow page.....	10,611,099	11,052,599
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	175,482,759	134,565,473
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. Surplus as a result of reinsurance.....	259,105,541	259,105,541
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	259,105,541	259,105,541

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
SUMMARY OF OPERATIONS
(Excluding Unrealized Capital Gains and Losses)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	623,426,211	914,609,027	3,018,480,792
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	47,681,107	30,637,314	178,098,050
4. Amortization of Interest Maintenance Reserve (IMR).....	418,873	480,549	1,665,537
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(3,753,183)	(10,611,351)	42,594,077
6. Commissions and expense allowances on reinsurance ceded.....	1,945,431	2,903,308	10,518,820
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	56,691,140	50,076,280	213,533,857
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	11,826,141	5,987,737	44,289,412
9. Totals (Lines 1 to 8.3).....	738,235,720	994,082,864	3,509,180,546
10. Death benefits.....	7,064,753	8,357,801	27,713,771
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	63,596,662	66,455,712	248,574,745
13. Disability benefits and benefits under accident and health contracts.....	1,918	(612)	1,428
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	355,121,351	239,232,256	1,061,752,488
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	751,792	278,700	1,393,934
18. Payments on supplementary contracts with life contingencies.....	14,366		
19. Increase in aggregate reserves for life and accident and health contracts.....	183,485,342	414,439,125	920,728,819
20. Totals (Lines 10 to 19).....	610,036,183	728,762,983	2,260,165,185
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	93,307,447	96,348,091	383,937,529
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	25,382,081	25,963,414	107,417,191
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	6,622,413	6,075,277	25,003,840
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	18,668,721	421,568,640	941,417,146
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	754,016,846	1,278,718,404	3,717,940,891
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(15,781,125)	(284,635,541)	(208,760,345)
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(15,781,125)	(284,635,541)	(208,760,345)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	6,427,931	(86,550,222)	(12,528,907)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(22,209,056)	(198,085,319)	(196,231,438)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(2,452,607) (excluding taxes of \$.....(44,488) transferred to the IMR).....	(3,338,252)	9,918,657	(15,154,375)
35. Net income (Line 33 plus Line 34).....	(25,547,308)	(188,166,662)	(211,385,813)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	942,400,995	493,584,954	493,584,954
37. Net income (Line 35).....	(25,547,308)	(188,166,662)	(211,385,813)
38. Change in net unrealized capital gains (losses).....	(1,193,417)	(264,575)	(21,160,858)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	13,866,794	18,305,832	98,263,135
41. Change in nonadmitted assets and related items.....	(9,641,702)	(22,456,044)	(69,515,395)
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(6,267,309)	(4,606,094)	(6,887,897)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	4,104,481		10,476,720
47. Other changes in surplus in Separate Accounts Statement.....	(2,741,772)		(10,079,392)
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			400,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			259,105,541
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	(27,420,234)	(197,187,544)	448,816,041
55. Capital and surplus as of statement date (Lines 36 + 54).....	914,980,762	296,397,411	942,400,995

DETAILS OF WRITE-INS

08.301. Management fees, recoveries, etc.....	6,399,976	1,665,823	29,658,453
08.302. Contract surrender penalties.....	5,809,757	4,422,770	19,044,662
08.303. Sundry receipts and adjustments.....	(383,592)	(100,856)	(4,413,703)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	11,826,141	5,987,737	44,289,412
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	624,107,215	3,018,248,823
2. Net investment income.....	46,114,208	163,981,648
3. Miscellaneous income.....	60,950,069	275,069,046
4. Total (Lines 1 through 3).....	731,171,492	3,457,299,516
5. Benefit and loss related payments.....	420,620,696	1,343,958,293
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	4,699,573	1,017,590,947
7. Commissions, expenses paid and aggregate write-ins for deductions.....	163,320,546	469,482,020
8. Dividends paid to policyholders.....		
9. Federal and foreign income taxes paid (recovered) \$.....1,044,510 net tax on capital gains (losses).....	268,448,638	(178,604,604)
10. Total (Lines 5 through 9).....	857,089,453	2,652,426,658
11. Net cash from operations (Line 4 minus Line 10).....	(125,917,961)	804,872,859
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	141,109,057	967,650,140
12.2 Stocks.....	1,425,210	25,653,845
12.3 Mortgage loans.....	2,556,594	37,537,190
12.4 Real estate.....		2,304,424
12.5 Other invested assets.....	5,092,747	3,957,737
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(467)	(2,929)
12.7 Miscellaneous proceeds.....	57,696,876	57,595,789
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	207,880,017	1,094,696,196
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	260,080,484	1,752,281,504
13.2 Stocks.....	212,392	17,791,124
13.3 Mortgage loans.....	21,956,467	105,531,320
13.4 Real estate.....		
13.5 Other invested assets.....	5,916,760	21,942,942
13.6 Miscellaneous applications.....	70,249,137	72,738,005
13.7 Total investments acquired (Lines 13.1 to 13.6).....	358,415,240	1,970,284,895
14. Net increase (decrease) in contract loans and premium notes.....	723,778	5,111,896
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(151,259,001)	(880,700,595)
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.....		400,000,000
16.3 Borrowed funds.....		
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	1,279,853	2,566,168
16.5 Dividends to stockholders.....		
16.6 Other cash provided (applied).....	301,140,160	(59,712,326)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	302,420,013	342,853,842
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	25,243,051	267,026,107
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	395,660,436	128,634,329
19.2 End of period (Line 18 plus Line 19.1).....	420,903,487	395,660,436

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		
20.9999	Totals.....	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	265,469,844	255,906,708	1,067,077,849
3. Ordinary individual annuities.....	353,779,534	676,357,399	2,042,709,730
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....		11,920	472,889
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....			
10. Aggregate of all other lines of business.....	.0	.0	.0
11. Subtotal.....	619,249,378	932,276,027	3,110,260,468
12. Deposit-type contracts.....	2,645,796	1,243,290	4,650,549
13. Total.....	621,895,175	933,519,317	3,114,911,017

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	.0	.0	.0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	.0	.0	.0

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

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

a. The components of the net deferred tax asset/(liability) at March/December are as follows:

	<u>2005</u>	<u>2004</u>
(1) Total of all deferred tax assets (admitted and nonadmitted)	\$310,256,156	\$298,257,314
(2) Total of all deferred tax liabilities	(75,589,166)	(77,093,786)
(3) Net deferred tax asset	\$234,666,990	\$221,163,528
(4) Total of all deferred tax assets nonadmitted in accordance with SSAP No. 10, Income Taxes	(215,353,910)	(205,669,196)
(5) Net admitted deferred tax asset	\$19,313,080	\$15,494,332
(6) (Increase) decrease in deferred tax assets nonadmitted	\$(9,684,714)	\$(69,338,570)

c. The provisions for incurred taxes on earnings for the quarter ended March 31 are:

The main components of the 2005 deferred tax amounts are as follows:

	<u>2005</u>	<u>2004</u>
Deferred tax assets:		
Policy, reins. and other reserves	\$168,650,835	\$160,263,067
Policy acquisition expenses	115,484,293	110,064,461
Investments	20,371,665	22,224,394
Other	5,749,363	5,705,392
Total DTAs	\$310,256,156	\$298,257,314
Nonadmitted deferred tax assets	\$(215,353,910)	\$(205,669,196)
Admitted deferred tax assets	\$94,902,246	\$92,588,118
Deferred tax liabilities:		
Deferred and uncollected premiums	\$4,510,156	\$4,686,520
Separate Account Adjustments	19,745,267	19,948,055
Investments	33,485,514	34,272,025
Other	2,598,831	2,579,562
Reserve Strengthening	15,249,398	15,607,624
Total DTLs	\$75,589,166	\$77,093,786
Net admitted deferred tax asset / (liability)	\$19,313,080	\$15,494,332

NOTES TO FINANCIAL STATEMENTS

The change in net deferred income taxes is comprised of the following:

	<u>2005</u>	<u>2004</u>	<u>Change</u>
Total deferred tax assets	\$310,256,156	\$298,257,314	\$11,998,842
Total deferred tax liabilities	75,589,166	77,093,786	(1,504,620)
Net deferred tax asset (liability)	\$234,666,990	\$221,163,528	\$13,503,462
Tax effect of unrealized gains (losses)	XXX	XXX	363,332
Change in net deferred income tax	-	-	<u>\$13,866,794</u>

d. Statutory Rate Reconciliation

	<u>2005</u>
Net income after dividends to policyholders but before federal and foreign income taxes	\$(21,571,984)
Statutory Tax Rate	X 35 %
Expected Tax	<u>\$(7,550,194)</u>
Tax effect of:	
Interest maintenance reserve	\$(175,523)
Change in nonadmitted assets	14,958
Statutory unrealized reclass - OIA	(192,229)
Separate Account DRD and non-taxable investment income	(2,522,201)
T&E	17,921
Other	515,799
Total statutory income taxes	<u>\$(9,891,470)</u>
Effective tax rate	46%
Federal and foreign income taxes incurred	\$3,975,324
Change in net deferred income taxes	<u>(13,866,794)</u>
Total statutory income taxes	<u>\$(9,891,470)</u>

f. No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

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

The Company is subject to various regulatory restrictions that limit the maximum amount of dividends available to be paid to its parent without prior approval of insurance regulatory authorities. In accordance with Connecticut statutes, the Company may not pay dividends during 2005 without prior approval of the State of Connecticut Insurance Department. As noted in footnote 22 in the December 31, 2004 Annual Statement, Citigroup has agreed to sell the Company to MetLife. The State of Connecticut Insurance Department requires prior approval for any dividends for a period of two years following a change in control. Accordingly, any dividends from the Company, post sale, would require prior approval from the State of Connecticut Insurance Department.

Note 14 - Contingencies

At March 31, 2005, the Company had commitments to fund investments of \$16,967,935.

Note 15 - Leases

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

C. WASH SALES

1. Wash Sales Statement of Objectives

The Company does not engage in the practice of wash sales, however in isolated cases in the course of the Company's asset management activities, a security may be sold and repurchased within thirty days of the sale when an opportunity to significantly enhance the Company's total return on the investment is present.

2. During the quarter ended March 31, 2005, the Company had no wash sales for securities with a NAIC designation 3 or below.

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

No significant change.

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

No significant change.

Note 20 - September 11 Events

No significant change.

Note 21 - Other Items

C. OTHER DISCLOSURES

Variable Annuities with Guaranteed Benefits

(in millions)

<u>Type</u>	<u>Total Account Value</u>		<u>Gross Reserve</u>		<u>Net Reserve</u>	
	<u>March 31, 2005</u>	<u>December 31, 2004</u>	<u>March 31, 2005</u>	<u>December 31, 2004</u>	<u>March 31, 2005</u>	<u>December 31, 2004</u>
GMAB						
8 year 90% of premium	\$ 10.2	\$ 10.7	\$ 0.6	\$ 0.6	\$ 0.5	\$ 0.5
8 year 100% of premium	548.4	572.1	79.1	60.8	57.2	43.0
8 year 115% of premium	1.6	1.6	0.2	0.2	0.0	0.0
10 year 100% of premium	266.1	268.8	6.6	5.5	6.6	5.5
GMWB	1,885.0	1,813.4	14.6	12.2	14.6	12.2
GMDB	14,061.5	14,293.3	74.9	64.3	11.7	8.3

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity implement any significant accounting policy changes that would require disclosure in the Notes to the Financial Statements? Yes [] No [X]

1.2 If yes, explain:.....

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

2.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

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

3.2 If yes, date of change:
If not previously filed, furnish herewith a certified copy of the instrument as amended.

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

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

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

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

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

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2004.....

7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/1999.....

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/12/2001.....

7.4 By what department or departments?
CONNECTICUT

8.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes [] No [X]

8.2 If yes, give full information:

9.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [X] No []

9.2 If response to 9.1 is yes, please identify the name of the bank holding company.
Citigroup Inc.

9.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []

9.4 If the response to 9.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
399 Venture Partners, Inc.	New York, NY	NO	YES	NO	NO	NO
44-26 Hunter Street Realty Corporati	New York, NY	NO	YES	NO	NO	NO
Adam Capital Trust I	Wilmington, DE	NO	YES	NO	NO	NO
Adam Capital Trust II	Wilmington, DE	NO	YES	NO	NO	NO
Adam Capital Trust III	Wilmington, DE	NO	YES	NO	NO	NO
Adam Statutory Trust I	Hartford, CT	NO	YES	NO	NO	NO
Adam Statutory Trust II	Hartford, CT	NO	YES	NO	NO	NO
Adam Statutory Trust III	Hartford, CT	NO	YES	NO	NO	NO
Adam Statutory Trust IV	Hartford, CT	NO	YES	NO	NO	NO
Adam Statutory Trust V	Hartford, CT	NO	YES	NO	NO	NO
Advance/Virginia Portfolio I LLC	Bedminster, NJ	NO	NO	NO	NO	YES

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

AEL Holdings, Inc.	Wilmington, DE	NO	YES	NO	NO	NO
AEL Leasing Co., Inc.	Reading, PA	NO	YES	NO	NO	NO
AMAD Holdings Inc.	New Castle, DE	YES	NO	NO	NO	NO
Arcadia Receivables Capital Corp.	Irving, TX	YES	NO	NO	NO	NO
Arcadia Receivables Finance Corp.	Irving, TX	YES	NO	NO	NO	NO
Arcadia Receivables Finance Corp. V	Irving, TX	YES	NO	NO	NO	NO
Arcadia Receivables Financing Corp	Irving, TX	YES	NO	NO	NO	NO
Asia Mortgage Finance	New York, NY	YES	NO	NO	NO	NO
Associated Madison Companies, Inc.	New York, NY	YES	NO	NO	NO	NO
Associates Asset Backed Securities	Irving, TX	YES	NO	NO	NO	NO
Associates Auto Club Services Intern	Irving, TX	YES	NO	NO	NO	NO
Associates Auto Club Services, Inc.	Irving, TX	NO	YES	NO	NO	NO
Associates Capital Bank, Inc.	Salt Lake City, UT	NO	NO	NO	YES	NO
Associates Capital Investments, L.L.C.	Irving, TX	NO	YES	NO	NO	NO
Associates Capital Services Corpora	Irving, TX	NO	YES	NO	NO	NO
Associates Corporation of North Ame	Irving, TX	YES	NO	NO	NO	NO
Associates Credit Services, Inc.	Irving, TX	YES	NO	NO	NO	NO
Associates Diversified Services, Inc.	Irving, TX	YES	NO	NO	NO	NO
Associates First Capital Corporation	Irving, TX	YES	NO	NO	NO	NO
Associates First Capital Mortgage Co	Irving, TX	YES	NO	NO	NO	NO
Associates Home Equity Receivables	Irving, TX	NO	NO	YES	NO	NO
Associates Housing Finance, LLC	Irving, TX	YES	NO	NO	NO	NO
Associates Information Services, Inc.	Irving, TX	YES	NO	NO	NO	NO
Associates International Holdings Co	Irving, TX	YES	NO	NO	NO	NO
Associates International Services, LL	New York, NY	NO	YES	NO	NO	NO
Associates Mexico Holdings, LLC	New York, NY	YES	NO	NO	NO	NO
Associates Real Estate Financial Ser	Irving, TX	YES	NO	NO	NO	NO
Associates Venture Capital, LLC	Irving, TX	YES	NO	NO	NO	NO
Associates/Trans-National Leasing, I	Irving, TX	NO	YES	NO	NO	NO
AST StockPlan, Inc.	New York, NY	YES	NO	NO	NO	NO
Ball (Nominee) & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Banamex USA Bancorp	Century City, CA	YES	NO	NO	NO	NO
Bankers Leasing Corporation	Harrison, NY	NO	NO	NO	YES	NO
Barnes & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Benco & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
BLC Corporation	Harrison, NY	NO	NO	NO	YES	NO
Borden & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
C.A.R.D. Realty Corp.	Uniondale, NY	NO	YES	NO	NO	NO
CAI RE Mezzanine Advisor III, LLC	New York, NY	NO	NO	NO	NO	YES
Cal Fed Holdings, Inc.	San Francisco, CA	NO	NO	YES	NO	NO
California Commerce Bank	Century City, CA	NO	NO	NO	YES	NO
CBC International Real Estate LP LL	New York, NY	YES	NO	NO	NO	NO
CBL Capital Corporation	Harrison, NY	NO	NO	NO	YES	NO
CC Consumer Services of Alabama,	Baltimore, MD	YES	NO	NO	NO	NO
CC Finance System Incorporated	Baltimore, MD	YES	NO	NO	NO	NO
CC Home Lenders Financial, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CC Home Lenders, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CC Retail Services, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CCC Fairways, Inc.	New York, NY	YES	NO	NO	NO	NO
CDC Holdings Inc.	Sioux Falls, SD	NO	YES	NO	NO	NO
CEFOF GP I Corp.	New York, NY	YES	NO	NO	NO	NO
CELFOF GP Corp.	New York, NY	YES	NO	NO	NO	NO
Centaur Investment Corporation	New Castle, DE	YES	NO	NO	NO	NO
CGI Private Equity LP LLC	New York, NY	YES	NO	NO	NO	NO
CIGPF I CORP.	New York, NY	YES	NO	NO	NO	NO
Citi Argentina (ABF) Trust	New York, NY	YES	NO	NO	NO	NO
Citi Fund Management Inc.	New York, NY	NO	NO	NO	NO	YES
Citi Omni-S Finance LLC	Sioux Falls, SD	NO	YES	NO	NO	NO
Citibank (Nevada), National Associat	Las Vegas, NV	NO	YES	NO	NO	NO
Citibank (South Dakota), National As	Sioux Falls, SD	NO	YES	NO	NO	NO
Citibank (West) Bancorp Inc.	San Francisco, CA	YES	NO	NO	NO	NO
Citibank (West) Holdings Inc.	San Francisco, CA	YES	NO	NO	NO	NO
Citibank (West), FSB	San Francisco, CA	NO	NO	YES	NO	NO
Citibank Delaware	New Castle, DE	NO	NO	NO	YES	NO
Citibank International	Miami, FL	YES	NO	NO	NO	NO
Citibank Overseas Investment Corpo	New Castle, DE	YES	NO	NO	NO	NO
Citibank Strategic Technology Inc.	New York, NY	NO	YES	NO	NO	NO
Citibank Texas, National Association	Dallas, TX	NO	YES	NO	NO	NO
Citibank USA, National Association	Sioux Falls, SD	NO	YES	NO	NO	NO
Citibank, Federal Savings Bank	Reston, VA	NO	NO	YES	NO	NO
Citibank, N.A.	New York, NY	NO	YES	NO	NO	NO
CitiCapital Commercial Corporation	Irving, TX	NO	YES	NO	NO	NO
CitiCapital Commercial Corporation	Irving, TX	NO	YES	NO	NO	NO

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

CitiCapital Commercial Corporation	Irving, TX	NO	YES	NO	NO	NO
CitiCapital Commercial Leasing Corp	Irving, TX	NO	YES	NO	NO	NO
CitiCapital Small Business Finance, I	Irving, TX	NO	YES	NO	NO	NO
CitiCapital Technology Finance, Inc.	Reading, PA	NO	YES	NO	NO	NO
Citicorp	New York, NY	YES	NO	NO	NO	NO
Citicorp (Mexico) Holdings LLC	New York, NY	YES	NO	NO	NO	NO
Citicorp Aircraft Management, Inc.	New Castle, DE	NO	NO	NO	YES	NO
Citicorp Bankers Leasing Corporation	Harrison, NY	NO	NO	NO	YES	NO
Citicorp Bankers Leasing Finance Co	Harrison, NY	NO	NO	NO	YES	NO
Citicorp Banking Corporation	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Capital Investors Europe Lim	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Capital Investors, Limited	New York, NY	YES	NO	NO	NO	NO
Citicorp Card Services, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Community Development, In	New York, NY	YES	NO	NO	NO	NO
Citicorp Credit Services, Inc.	Long Island City, NY	NO	YES	NO	NO	NO
Citicorp Credit Services, Inc. (Delawa	Wilmington, DE	NO	NO	NO	YES	NO
Citicorp Credit Services, Inc. (USA)	Kansas City, MO	NO	YES	NO	NO	NO
Citicorp Data Systems Incorporated	San Antonio, TX	YES	NO	NO	NO	NO
Citicorp Delaware Equity, Inc.	New Castle, DE	NO	NO	NO	YES	NO
Citicorp Delaware Services, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Del-Lease, Inc.	New Castle, DE	NO	NO	NO	YES	NO
Citicorp Development Center, Inc.	Los Angeles, CA	NO	YES	NO	NO	NO
Citicorp Diners Club Inc.	Chicago, IL	NO	YES	NO	NO	NO
Citicorp Electronic Commerce, Inc.	New York, NY	NO	YES	NO	NO	NO
Citicorp Funding, Inc.	New York, NY	YES	NO	NO	NO	NO
Citicorp Global Holdings, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Global Lease, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Home Equity, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
Citicorp Home Mortgage Services, In	Baltimore, MD	YES	NO	NO	NO	NO
Citicorp Information Technology, Inc.	Parsippany, NJ	YES	NO	NO	NO	NO
Citicorp International Finance Corpor	New Castle, DE	YES	NO	NO	NO	NO
Citicorp International Trading Compa	New York, NY	YES	NO	NO	NO	NO
Citicorp Investment Services	Long Island City, NY	NO	NO	NO	NO	YES
Citicorp Investor Lease, Inc.	New Castle, DE	NO	YES	NO	NO	NO
Citicorp Leasing International, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Leasing, Inc.	Harrison, NY	NO	YES	NO	NO	NO
Citicorp Lescaman, Inc.	New York, NY	YES	NO	NO	NO	NO
Citicorp Mezzanine Partners III, L.P.	New York, NY	YES	NO	NO	NO	NO
Citicorp Mezzanine Partners, L.P.	New York, NY	YES	NO	NO	NO	NO
Citicorp Mortgage Securities, Inc.	New York, NY	NO	NO	YES	NO	NO
Citicorp Multilease (SEF), Inc.	New Castle, DE	NO	YES	NO	NO	NO
Citicorp National Services, Inc.	St. Louis, MO	YES	NO	NO	NO	NO
Citicorp Nevada Credit, Inc.	Harrison, NY	NO	NO	NO	YES	NO
Citicorp Nevada Leasing, Inc.	Harrison, NY	NO	NO	NO	YES	NO
Citicorp North America, Inc.	New York, NY	YES	NO	NO	NO	NO
Citicorp Payment Services, Inc.	Long Island City, NY	NO	YES	NO	NO	NO
Citicorp Railmark, Inc.	New Castle, DE	NO	NO	NO	YES	NO
Citicorp Real Estate, Inc.	New York, NY	NO	YES	NO	NO	NO
Citicorp Securities Services, Inc.	New York, NY	NO	NO	NO	NO	YES
Citicorp Services Inc.	Chicago, IL	YES	NO	NO	NO	NO
Citicorp Sierra Lease, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Strategic Technology Corpor	New York, NY	YES	NO	NO	NO	NO
Citicorp Subsahara Investments, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Technology Holdings Inc.	Wilmington, DE	YES	NO	NO	NO	NO
Citicorp Translease, Inc.	New York, NY	YES	NO	NO	NO	NO
Citicorp Trust Bank, fsb	Newark, DE	NO	NO	YES	NO	NO
Citicorp Trust Company (Maryland)	Baltimore, MD	YES	NO	NO	NO	NO
Citicorp Trust South Dakota	Sioux Falls, SD	NO	YES	NO	NO	NO
Citicorp Trust, N.A. (Florida)	Palm Beach, FL	NO	YES	NO	NO	NO
Citicorp Trust, National Association	Los Angeles, CA	NO	YES	NO	NO	NO
Citicorp USA, Inc.	New York, NY	NO	YES	NO	NO	NO
Citicorp Vendor Finance, Inc.	Mahwah, NJ	NO	YES	NO	NO	NO
Citicorp Venture Capital Ltd.	New York, NY	NO	YES	NO	NO	NO
CitiDel, Inc.	New York, NY	YES	NO	NO	NO	NO
CitiFinancial Alabama, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Auto Corporation	Irving, TX	YES	NO	NO	NO	NO
CitiFinancial Auto Credit, Inc.	Dallas, TX	NO	NO	YES	NO	NO
CitiFinancial Auto, Ltd.	Irving, TX	YES	NO	NO	NO	NO
CitiFinancial Company	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Consumer Services, Inc	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Corporation <CO>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Corporation, LLC	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Credit Company	Baltimore, MD	YES	NO	NO	NO	NO

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

CitiFinancial Delaware LLC	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Management Corporation	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Mortgage Company (FL)	Irving, TX	YES	NO	NO	NO	NO
CitiFinancial Mortgage Company, Inc	Irving, TX	NO	NO	YES	NO	NO
CitiFinancial Mortgage Company, LL	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Mortgage Securities Inc	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial of Virginia, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial of West Virginia, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services of Mississippi,	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <CA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <DE>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <GA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <KY>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <MA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <MN>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <MO>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <OH>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <OK>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <PA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <UT>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <VA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <HI>	Honolulu, HI	YES	NO	NO	NO	NO
CitiFinancial, Inc. <IA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <KY>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <MD>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <NY>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <OH>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <SC>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <TN>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <TX>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <WV>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. NC	Baltimore, MD	YES	NO	NO	NO	NO
Citigroup Alternative Investments Eu	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Ge	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments GP	New York, NY	NO	NO	NO	NO	YES
Citigroup Alternative Investments Lim	New York, NY	YES	NO	NO	NO	NO
Citigroup Alternative Investments LL	New York, NY	NO	NO	NO	NO	YES
Citigroup Alternative Investments Op	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Op	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Op	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Op	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Pri	New York, NY	YES	NO	NO	NO	NO
Citigroup Alternative Investments Re	New York, NY	YES	NO	NO	NO	NO
Citigroup Asia Pacific Holding Corpor	New Castle, DE	YES	NO	NO	NO	NO
Citigroup CCDE Investment Fund LL	Chicago, IL	NO	YES	NO	NO	NO
Citigroup Derivatives Markets Inc.	New York, NY	NO	NO	NO	NO	YES
Citigroup Diversified Futures Fund L	New York, NY	NO	NO	NO	NO	YES
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds I	New York, NY	YES	NO	NO	NO	NO
Citigroup Financial Products Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup FOF LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Forex Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup Geneva Capital Strategies	Irvine, CA	NO	NO	NO	NO	YES
Citigroup Global Investments Real Es	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets (Loan Note	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Asia Pacific	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Commercial	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Finance LL	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Financial P	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Holdings In	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Inc.	New York, NY	NO	NO	NO	NO	YES
Citigroup Global Markets Realty Corp	New York, NY	YES	NO	NO	NO	NO
Citigroup Holdings Company	Wilmington, DE	YES	NO	NO	NO	NO
Citigroup Index LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Insurance Holding Corpora	New York, NY	YES	NO	NO	NO	NO
Citigroup Investment Holdings Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citigroup Investments Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup Irish Investor LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Payco I LLC	New York, NY	YES	NO	NO	NO	NO

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

Citigroup Payco II LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Payco III LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Payco LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Property Investors Global F	New York, NY	YES	NO	NO	NO	NO
Citigroup Property Investors US Rea	New York, NY	YES	NO	NO	NO	NO
Citigroup Risk Brokers Holding Com	New York, NY	YES	NO	NO	NO	NO
Citigroup Technology, Inc.	Weehawken, NJ	YES	NO	NO	NO	NO
Citigroup Vehicle Securities Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup Venture Capital GP Holding	New York, NY	YES	NO	NO	NO	NO
Citigroup Venture Capital Internation	New York, NY	NO	YES	NO	NO	NO
Citigroup Venture Capital Internation	New Castle, DE	YES	NO	NO	NO	NO
Citigroup Venture Capital Manager H	New York, NY	YES	NO	NO	NO	NO
Citigroup Washington, Inc.	Washington, DC	YES	NO	NO	NO	NO
CitiHousing, Inc.	Sioux Falls, SD	NO	YES	NO	NO	NO
CitiInsurance International Holdings I	Hartford, CT	YES	NO	NO	NO	NO
CitiMae, Inc.	New York, NY	NO	YES	NO	NO	NO
CitiMortgage Asset Management, Inc	Garden City, NY	NO	YES	NO	NO	NO
CitiMortgage, Inc.	St. Louis, MO	NO	NO	YES	NO	NO
Citishare Corporation	Long Island City, NY	YES	NO	NO	NO	NO
CitiStreet Advisors LLC	East Brunswick, NJ	NO	NO	NO	NO	YES
CitiStreet Equities LLC	East Brunswick, NJ	NO	NO	NO	NO	YES
CitiStreet Financial Services LLC	East Brunswick, NJ	NO	NO	NO	NO	YES
CitiStreet Funds Management LLC	East Brunswick, NJ	NO	NO	NO	NO	YES
CitiStreet International, LLC	Quincy, MA	YES	NO	NO	NO	NO
CitiStreet LLC	Quincy, MA	YES	NO	NO	NO	NO
CitiStreet Mortgage Services, Inc.	East Brunswick, NJ	YES	NO	NO	NO	NO
CitiStreet Retirement Services LLC	East Brunswick, NJ	YES	NO	NO	NO	NO
Cititrust (New Jersey) Limited	Short Hills, NJ	NO	YES	NO	NO	NO
CMI of Delaware, Inc.	New York, NY	YES	NO	NO	NO	NO
Co-Investment LLC VII (Intcomex)	Wilmington, DE	YES	NO	NO	NO	NO
Commercial Credit International, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
Commonwealth Control, Inc.	Harrison, NY	NO	NO	NO	YES	NO
Commonwealth Plan, Inc., The	Harrison, NY	NO	NO	NO	YES	NO
Commonwealth System, Inc., The	Harrison, NY	NO	NO	NO	YES	NO
Communico	Century City, CA	NO	NO	NO	YES	NO
Copelco Equipment Leasing Corpora	Wilmington, DE	NO	YES	NO	NO	NO
Copelco Management Services, Inc.	Mt. Laurel, NJ	NO	YES	NO	NO	NO
Copelco Manager, Inc.	Mt. Laurel, NJ	NO	YES	NO	NO	NO
Corporate Housing Initiatives Fund L	New York, NY	YES	NO	NO	NO	NO
Court Square Capital Limited	New York, NY	YES	NO	NO	NO	NO
CPI Fund Investments LLC	New York, NY	YES	NO	NO	NO	NO
CT Mezzanine Fund III Manager LLC	New York, NY	NO	NO	NO	NO	YES
CT Mezzanine Partners II, L.P.	New York, NY	NO	NO	NO	NO	YES
CT MP II LLC	New York, NY	NO	NO	NO	NO	YES
Custom Capital Partners (Internation	New York, NY	NO	NO	NO	NO	YES
Custom Capital Partners, LLC	New York, NY	NO	NO	NO	NO	YES
CVC Capital Funding, Inc.	New York, NY	YES	NO	NO	NO	NO
CVC Management LLC	New York, NY	YES	NO	NO	NO	NO
CVC Partners, LLC	New York, NY	YES	NO	NO	NO	NO
DCE Investments, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Delphi I Asset Holding LLC	New York, NY	YES	NO	NO	NO	NO
Delphi Servicing Holding Limited	London, UK	YES	NO	NO	NO	NO
Diners Club International Ltd.	Chicago, IL	NO	YES	NO	NO	NO
Drake & Co., LLC	New York, NY	NO	YES	NO	NO	NO
EAB Community Development Corp.	Uniondale, NY	NO	YES	NO	NO	NO
Endeavor Fund I LLC	Wilmington, DE	YES	NO	NO	NO	NO
ESO GP L.L.C.	New York, NY	YES	NO	NO	NO	NO
Eternet Inc.	San Jose, CA	YES	NO	NO	NO	NO
European GREIO/TIC Real Estate In	Hartford, CT	NO	NO	NO	NO	YES
EXCT Holdings, Inc.	Honolulu, HI	NO	YES	NO	NO	NO
EXCT Limited Partnership	Honolulu, HI	NO	YES	NO	NO	NO
EXCT LLC	Honolulu, HI	NO	YES	NO	NO	NO
FAB Financial, LP	Bryan, TX	NO	YES	NO	NO	NO
FAB Holdings GP, LLC	Bryan, TX	NO	YES	NO	NO	NO
FAB Holdings LP, LLC	Wilmington, DE	NO	YES	NO	NO	NO
Financial Leasing Corporation	Harrison, NY	NO	NO	NO	YES	NO
First Century Management Company	New York, NY	YES	NO	NO	NO	NO
First Collateral Services, Inc.	Concord, CA	NO	NO	YES	NO	NO
First Estate Corporation	San Francisco, CA	NO	NO	YES	NO	NO
First Family Financial Services, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
First Paddle Creek, Inc.	Chicago, IL	NO	NO	YES	NO	NO
First Savings Corporation	Chicago, IL	NO	NO	YES	NO	NO

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

Five Star Service Corporation	San Francisco, CA	NO	NO	YES	NO	NO
Fleetmark, Inc.	Irving, TX	NO	YES	NO	NO	NO
FNB Real Estate Corp.	San Francisco, CA	NO	NO	YES	NO	NO
Foremost Investment Corporation	New Castle, DE	YES	NO	NO	NO	NO
Forum Accounting Services, Limited	Portland, ME	NO	YES	NO	NO	NO
Forum Administrative Services, Limited	Portland, ME	NO	YES	NO	NO	NO
Forum Financial Group, Limited Liab	Portland, ME	NO	YES	NO	NO	NO
Forum Shareholder Services, Limited	Portland, ME	NO	YES	NO	NO	NO
Franciscan Financial Corporation	San Francisco, CA	NO	NO	YES	NO	NO
Fruehauf Finance Company	Irving, TX	NO	YES	NO	NO	NO
FS Asia Holdings LLC	New York, NY	YES	NO	NO	NO	NO
FS Securities Holdings Inc.	New York, NY	YES	NO	NO	NO	NO
Geneva Capital Markets, LLC	New York, NY	YES	NO	NO	NO	NO
Geneva II LLC	New York, NY	YES	NO	NO	NO	NO
Gerlach (Nominee) & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
GLENFED Development Corp.	San Francisco, CA	NO	NO	YES	NO	NO
Great Dane Finance Company	Irving, TX	NO	YES	NO	NO	NO
GREIO AI-Soor Realty L.P.	New York, NY	NO	NO	NO	NO	YES
GREIO Islamic GP LLC	Hartford, CT	NO	NO	NO	NO	YES
Hank & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Holding BUSA II, S. de R.L. de C.V.	Mexico City, MX	YES	NO	NO	NO	NO
Holding BUSA, S. de R.L. de C.V.	Mexico City, MX	YES	NO	NO	NO	NO
Home MAC Government Financial C	New York, NY	YES	NO	NO	NO	NO
Home MAC Mortgage Securities Cor	New York, NY	YES	NO	NO	NO	NO
Housing Securities, Inc.	New York, NY	YES	NO	NO	NO	NO
Hurley & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Huwest Company, L.L.C.	New York, NY	YES	NO	NO	NO	NO
International Equity Investments, Inc.	New Castle, DE	NO	YES	NO	NO	NO
Island Abodes Corp.	Uniondale, NY	NO	YES	NO	NO	NO
Joliet Generation II, LLC	Irving, TX	NO	YES	NO	NO	NO
Keeper Holdings LLC	New York, NY	YES	NO	NO	NO	NO
King (Nominee) & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Kordula & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Lava Trading Inc.	New York, NY	YES	NO	NO	NO	NO
Liquidation Properties Holding Comp	New York, NY	YES	NO	NO	NO	NO
Liquidation Properties Inc.	New York, NY	YES	NO	NO	NO	NO
Loan Participation Holding Corporati	New York, NY	YES	NO	NO	NO	NO
LT Investment I, LLC	New York, NY	YES	NO	NO	NO	NO
LT Investment II, LLC	New York, NY	YES	NO	NO	NO	NO
MC2 Technologies, Inc.	Westport, CT	YES	NO	NO	NO	NO
Mid-America Insurance Services, Inc	Fort Worth, TX	YES	NO	NO	NO	NO
Milton Power Corp.	New York, NY	NO	YES	NO	NO	NO
Mortgage Capital Funding Inc.	New York, NY	YES	NO	NO	NO	NO
MRC Holdings, Inc.	New York, NY	YES	NO	NO	NO	NO
National Equipment Rental Program,	Charlotte, NC	NO	YES	NO	NO	NO
NETB Holdings LLC	New York, NY	YES	NO	NO	NO	NO
Nextco Inc.	New York, NY	YES	NO	NO	NO	NO
Nimer & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Nippon Real Estate Investment	New York, NY	YES	NO	NO	NO	NO
Nostro Investment Corporation	New Castle, DE	YES	NO	NO	NO	NO
NSPL, Inc.	New York, NY	YES	NO	NO	NO	NO
One Hunter Street - PGI LLC	New York, NY	NO	YES	NO	NO	NO
Pacific Plan, Inc., The	Harrison, NY	NO	NO	NO	YES	NO
Park Tower Holdings, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
PayMyBills.com, Inc.	Pasadena, CA	YES	NO	NO	NO	NO
Paytru\$t Inc.	Princeton, NJ	YES	NO	NO	NO	NO
PB-SB Investments, Inc	New York, NY	YES	NO	NO	NO	NO
PB-SB Ventures, Inc	New York, NY	YES	NO	NO	NO	NO
Peny & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Perennially Green, Inc.	New York, NY	NO	YES	NO	NO	NO
PFS Distributors, Inc.	Duluth, GA	NO	NO	NO	NO	YES
PFS Investments Inc.	Duluth, GA	NO	NO	NO	NO	YES
PFS T.A., Inc.	Duluth, GA	YES	NO	NO	NO	NO
Phibro Energy Clearing, Inc.	Westport, CT	YES	NO	NO	NO	NO
Phibro Energy Production, Inc.	Westport, CT	YES	NO	NO	NO	NO
Phibro Inc.	Westport, CT	YES	NO	NO	NO	NO
Phibro Resources Corp.	New York, NY	YES	NO	NO	NO	NO
Plaza Holdings LLC	New York, NY	YES	NO	NO	NO	NO
POP Trophy I Inc.	New York, NY	YES	NO	NO	NO	NO
POP Trophy Inc.	New York, NY	YES	NO	NO	NO	NO
Powerton Generation II, LLC	Irving, TX	NO	YES	NO	NO	NO
Premium Lease & Finance, LLC	Irving, TX	NO	YES	NO	NO	NO
Primerica Client Services, Inc. <USA	Duluth, GA	YES	NO	NO	NO	NO

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
GENERAL INTERROGATORIES

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PART 1 - COMMON INTERROGATORIES

Primerica Convention Services, Inc.	Duluth, GA	YES	NO	NO	NO	NO
Primerica Finance Corporation	Duluth, GA	YES	NO	NO	NO	NO
Primerica Financial Services Home M	Duluth, GA	YES	NO	NO	NO	NO
Primerica Financial Services Home M	Duluth, GA	YES	NO	NO	NO	NO
Primerica Financial Services Home M	Duluth, GA	YES	NO	NO	NO	NO
Primerica Financial Services Home M	Duluth, GA	YES	NO	NO	NO	NO
Primerica Services, Inc.	Duluth, GA	YES	NO	NO	NO	NO
Primerica Shareholder Services	Duluth, GA	NO	NO	NO	NO	YES
Reseller Finance Corporation	West Chester, PA	NO	YES	NO	NO	NO
R-H Capital, Inc.	Atlanta, GA	YES	NO	NO	NO	NO
R-H Venture Capital, LLC	Atlanta, GA	YES	NO	NO	NO	NO
R-H/Travelers, L.P.	Atlanta, GA	NO	NO	NO	NO	YES
Robinson-Humphrey Netlanta(sm) F	Atlanta, GA	YES	NO	NO	NO	NO
Salomon Brothers All Cap Value Fur	New York, NY	NO	NO	NO	NO	YES
Salomon Brothers Asset Managemen	New York, NY	NO	NO	NO	NO	YES
Salomon Brothers Housing Investme	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers International Oper	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers International Oper	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Investments LLC	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Large Cap Core E	New York, NY	NO	NO	NO	NO	YES
Salomon Brothers Mortgage Securit	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Pacific Holding Co	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Real Estate Devel	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Russia Holding Co	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Tosca Inc.	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Variable Large Ca	New York, NY	NO	NO	NO	NO	YES
Salomon Reinvestment Company, In	New York, NY	NO	NO	NO	NO	YES
Salomon Smith Barney Global Divers	New York, NY	NO	NO	NO	NO	YES
Salomon Smith Barney/Travelers Re	New York, NY	NO	NO	NO	NO	YES
Salomon Smith Barney/Travelers RE	New York, NY	NO	NO	NO	NO	YES
Salomon Swapco Inc.	New York, NY	YES	NO	NO	NO	NO
Salsco, Inc.	Bryan, TX	NO	YES	NO	NO	NO
San Francisco Auxiliary Corporation	San Francisco, CA	NO	NO	YES	NO	NO
Saturn Ventures, LLC	New York, NY	YES	NO	NO	NO	NO
SB Cayman Holdings I Inc.	New York, NY	YES	NO	NO	NO	NO
SB Cayman Holdings II Inc.	New York, NY	YES	NO	NO	NO	NO
SB Cayman Holdings III Inc.	New York, NY	YES	NO	NO	NO	NO
SB Cayman Holdings IV Inc.	New York, NY	YES	NO	NO	NO	NO
SB Funding Corp.	New York, NY	YES	NO	NO	NO	NO
SB Motel Corp.	New York, NY	YES	NO	NO	NO	NO
SB Plano Corporation	Bryan, TX	NO	YES	NO	NO	NO
SBAM G.P. Inc.	New York, NY	NO	NO	NO	NO	YES
SBJV, LLC	New York, NY	YES	NO	NO	NO	NO
SBRFC, LLC	New York, NY	YES	NO	NO	NO	NO
Scanports Shipping, Inc.	Westport, CT	YES	NO	NO	NO	NO
Schroder Wertheim & Co. Inc. 1996	New York, NY	YES	NO	NO	NO	NO
Schroder Wertheim Holdings I Inc.	New York, NY	YES	NO	NO	NO	NO
Seven World Holdings LLC	New York, NY	YES	NO	NO	NO	NO
Seven World Technologies, Inc	New York, NY	YES	NO	NO	NO	NO
SFJV 2004-1, LLC	Tampa, FL	YES	NO	NO	NO	NO
SFJV 2004-B, LLC	Tampa, FL	YES	NO	NO	NO	NO
SFJV-2002-1, LLC	New York, NY	YES	NO	NO	NO	NO
Smith Barney Consulting Partnership	New York, NY	YES	NO	NO	NO	NO
Smith Barney Corporate Trust Comp	Wilmington, DE	YES	NO	NO	NO	NO
Smith Barney Fund Management LL	New York, NY	NO	NO	NO	NO	YES
Smith Barney Realty, Inc.	New York, NY	YES	NO	NO	NO	NO
Smith Barney Risk Investors, Inc.	New York, NY	YES	NO	NO	NO	NO
Smith Barney Venture Corp.	New York, NY	YES	NO	NO	NO	NO
SOMSC Services, Inc.	Farmington Hills, MI	NO	NO	YES	NO	NO
Southwest Service Agreements, Inc.	Fort Worth, TX	YES	NO	NO	NO	NO
SSB BB Inc.	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (Cayman) I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (DE-UK) I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (Master Fund)	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (UK) I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (US-UK) I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Greenwich Street Partners LLC	New York, NY	NO	NO	NO	NO	YES
SSB Keeper Holdings LLC	New York, NY	YES	NO	NO	NO	NO
SSB Private Management LLC	New York, NY	NO	NO	NO	NO	YES
SSB Vehicle Securities Inc.	New York, NY	YES	NO	NO	NO	NO
SSBCP GP I Corp.	New York, NY	YES	NO	NO	NO	NO
SSBPIF GP Corp.	New York, NY	YES	NO	NO	NO	NO

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
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PART 1 - COMMON INTERROGATORIES

Stately & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Storms & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Stuart & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Student Loan Corporation, The	Pittsford, NY	NO	YES	NO	NO	NO
Sweeney & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Sweet River Fund Delaware LLC	Wilmington, DE	NO	YES	NO	NO	NO
TCEP Participation Corp.	New York, NY	YES	NO	NO	NO	NO
TCP Corp.	New York, NY	YES	NO	NO	NO	NO
The Associates Payroll Management	Irving, TX	YES	NO	NO	NO	NO
The Geneva Companies, LLC	New York, NY	YES	NO	NO	NO	NO
The Geneva Group, LLC	New York, NY	YES	NO	NO	NO	NO
The Travelers Investment Management	Hartford, CT	NO	NO	NO	NO	YES
The Yield Book Inc.	New York, NY	YES	NO	NO	NO	NO
TheDebtCenter, L.L.C.	New York, NY	YES	NO	NO	NO	NO
Tishman Speyer/Citigroup Alternative	New York, NY	NO	NO	NO	NO	YES
Tishman Speyer/Citigroup Alternative	New York, NY	NO	NO	NO	NO	YES
TL&A Insurance Distribution LLC	Hartford, CT	NO	NO	NO	NO	YES
Tower Square Securities, Inc.	Hartford, CT	NO	NO	NO	NO	YES
TranSouth Financial Corporation of I	Irving, TX	YES	NO	NO	NO	NO
Travelers Asset Management Interna	Hartford, CT	NO	NO	NO	NO	YES
Travelers Auto Leasing Corporation	Hartford, CT	YES	NO	NO	NO	NO
Travelers Distribution LLC	Hartford, CT	NO	NO	NO	NO	YES
Travelers Group International LLC	New York, NY	YES	NO	NO	NO	NO
Travelers Investment Advisers, Inc.	New York, NY	NO	NO	NO	NO	YES
Tribeca Global Management LLC	New York, NY	NO	NO	NO	NO	YES
Trumbull Street Investments LLC	Hartford, CT	YES	NO	NO	NO	NO
TRV Employees Investments, Inc.	New York, NY	YES	NO	NO	NO	NO
TRV/RCM Corp.	New York, NY	YES	NO	NO	NO	NO
TST International Fund V CV, GP, L	New York, NY	NO	NO	NO	NO	YES
TST International Fund V, GP, LLC	New York, NY	NO	NO	NO	NO	YES
Twelve Polo Realty, Inc.	Uniondale, NY	NO	YES	NO	NO	NO
Unified Mortgage, LLC	San Francisco, CA	NO	NO	YES	NO	NO
United States Auto Club, Motoring D	Irving, TX	NO	YES	NO	NO	NO
Universal Bancorp Services, Inc.	Jacksonville, FL	NO	YES	NO	NO	NO
Universal Card Services LLC	Jacksonville, FL	NO	YES	NO	NO	NO
Universal Financial Corp.	Salt Lake City, UT	NO	NO	NO	YES	NO
VE Apartments LLC	New York, NY	YES	NO	NO	NO	NO
Verdugo Trustee Service Corporation	Frederick, MD	NO	NO	YES	NO	NO
Verochris Corporation	Baltimore, MD	YES	NO	NO	NO	NO
VT Finance, Inc.	Irving, TX	NO	YES	NO	NO	NO
Warrington GP LLC	New York, NY	YES	NO	NO	NO	NO
Warrington LP LLC	New York, NY	YES	NO	NO	NO	NO
Wasco Funding Corp.	New York, NY	NO	YES	NO	NO	NO
Watchguard Registration Services, Ir	Irving, TX	NO	YES	NO	NO	NO
Weber & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Wertheim Energy Corporation	New York, NY	YES	NO	NO	NO	NO
West Florida Investments, Inc.	Chicago, IL	NO	NO	YES	NO	NO
West Suburban Investments, Inc.	Chicago, IL	NO	NO	YES	NO	NO
West Suburban Investments, Inc. of	Chicago, IL	NO	NO	YES	NO	NO
West Suburban Investments, Inc. of	Chicago, IL	NO	NO	YES	NO	NO
Winter Capital Consulting LLC	New York, NY	NO	NO	NO	NO	YES
World Equity Partners, L.P.	New York, NY	YES	NO	NO	NO	NO
World Subordinated Debt Partners, L	New York, NY	YES	NO	NO	NO	NO
Yonder Investment Corporation	New Castle, DE	YES	NO	NO	NO	NO

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount.

INVESTMENT

11.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [] No [X]
 11.2 If yes, explain:.....
 12.1 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]
 12.2 If yes, give full and complete information relating thereto:

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.6,097,522
 14. Amount of real estate and mortgages held in short-term investments:
 15.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
 15.2 If yes, please complete the following:

1	2
Prior Year-End	Current Quarter
Book/Adjusted Carrying Value	Statement Value

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

15.21	Bonds.....			
15.22	Preferred Stock.....			
15.23	Common Stock.....	\$ 13,532,465	\$ 11,499,988	
15.24	Short-Term Investments.....			
15.25	Mortgages, Loans or Real Estate.....			
15.26	All Other.....	\$ 7,921,919	\$ 9,451,467	
15.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26).....	\$ 21,454,384	\$ 20,951,455	
15.28	Total Investment in Parent included in Lines 15.21 to 15.26 above			

- 16.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 16.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
 If no, attach a description with this statement.

17. Excluding items in Schedule E, 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 Part 1-General, Section IV. H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes No

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	4 Chase Metrotech Center 18th Fl., Brooklyn, NY 11245

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Primebroker	390 Greenwich St. 5th. Fl. New York, NY 10013	Primebroker Agreement, Collateral for short sells.
Citigroup Global Markets	1 South Wacker Dr. Chicago, IL 60606	Futures Account Agreement, Collateral for futures contracts

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No

- 17.4 If yes, give full and complete information relating thereto:

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes No

- 18.2 If no, list exceptions: As of 03/31/05, there were 14 securities out of compliance. Of the 14, 13 reflect a Z designation and 1 is an unregistered common stock. 8 have been filed with the SVO but were not rated. 6 need to be filed (4Q04=2, 1Q05=4).
-
-

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1
1.1	Long-term mortgages in good standing	Amount
1.11	Farm mortgages.....	\$.....84,798,778
1.12	Residential mortgages.....	\$.....
1.13	Commercial mortgages.....	\$.....87,360,672
1.14	Total mortgages in good standing.....	\$.....172,159,450
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms.....	\$.....
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages.....	\$.....
1.32	Residential mortgages.....	\$.....
1.33	Commercial mortgages.....	\$.....
1.34	Total mortgages with interest overdue more than three months.....	\$.....0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages.....	\$.....
1.42	Residential mortgages.....	\$.....
1.43	Commercial mortgages.....	\$.....
1.44	Total mortgages in process of foreclosure.....	\$.....0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....172,159,450
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages.....	\$.....
1.62	Residential mortgages.....	\$.....
1.63	Commercial mortgages.....	\$.....
1.64	Total mortgages foreclosed and transferred to real estate.....	\$.....0

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,541	2,294,741
2. Increase (decrease) by adjustment.....		
3. Cost of acquired.....		
4. Cost of additions to and permanent improvements.....		
5. Total profit (loss) on sales.....		11,224
6. Increase (decrease) by foreign exchange adjustment.....		
7. Amount received on sales.....		2,304,424
8. Book/adjusted carrying value at end of current period.....	1,541	1,541
9. Total valuation allowance.....		
10. Subtotal (Lines 8 plus 9).....	1,541	1,541
11. Total nonadmitted amounts.....		
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	1,541	1,541

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	152,718,769	84,549,994
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions.....	21,461,231	96,684,330
2.2 Additional investment made after acquisitions.....	495,235	8,845,351
3. Accrual of discount and mortgage interest points and commitment fees.....	47,029	188,117
4. Increase (decrease) by adjustment.....		1,639
5. Total profit (loss) on sale.....		
6. Amounts paid on account or in full during the period.....	2,556,594	37,537,190
7. Amortization of premium.....	6,221	13,472
8. Increase (decrease) by foreign exchange adjustment.....		
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	172,159,450	152,718,769
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	172,159,450	152,718,769
12. Total nonadmitted amounts.....		
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	172,159,450	152,718,769

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	55,495,627	58,722,623
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....		5,996,120
2.2 Additional investment made after acquisitions.....	5,916,760	15,946,822
3. Accrual of discount.....	983	1,907
4. Increase (decrease) by adjustment.....	(350,602)	(21,648,890)
5. Total profit (loss) on sale.....	17,704	74,658
6. Amounts paid on account or in full during the period.....	5,092,747	3,957,737
7. Amortization of premium.....	1,552	9,265
8. Increase (decrease) by foreign exchange adjustment.....	(54,435)	369,388
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	55,931,738	55,495,627
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	55,931,738	55,495,627
12. Total nonadmitted amounts.....	326,634	326,908
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	55,605,104	55,168,719

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.....	2,892,588,913	2,115,755,710
2. Cost of bonds and stocks acquired.....	260,292,876	1,770,072,628
3. Accrual of discount.....	3,826,870	13,730,878
4. Increase (decrease) by adjustment.....	(459,454)	(1,627,630)
5. Increase (decrease) by foreign exchange adjustment.....	(382,846)	806,264
6. Total profit (loss) on disposal.....	688,038	(3,638,619)
7. Consideration for bonds and stocks disposed of.....	142,534,267	993,303,985
8. Amortization of premium.....	2,287,434	9,206,334
9. Book/adjusted carrying value, current period.....	3,011,732,697	2,892,588,913
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	3,011,732,697	2,892,588,913
12. Total nonadmitted amounts.....		
13. Statement value.....	3,011,732,697	2,892,588,913

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.....	2,154,533,619	1,162,560,767	1,089,335,162	1,208,008	2,228,967,233			2,154,533,619
2. Class 2.....	939,606,923	92,890,131	32,974,064	(18,511,336)	981,011,653			939,606,923
3. Class 3.....	128,493,115	17,817,864	5,522,087	15,525,475	156,314,367			128,493,115
4. Class 4.....	33,199,865	2,825,417	3,067,102	(2,261,173)	30,697,007			33,199,865
5. Class 5.....	6,522,954	961,403	1,002,753	4,788,972	11,270,576			6,522,954
6. Class 6.....	2,455,224		640,275	754,725	2,569,674			2,455,224
7. Total Bonds.....	3,264,811,700	1,277,055,582	1,132,541,443	1,504,671	3,410,830,510	0	0	3,264,811,700
PREFERRED STOCK								
8. Class 1.....	2,700,000	206,500			2,906,500			2,700,000
9. Class 2.....	662,829			6	662,835			662,829
10. Class 3.....	581,494		348,904	17,409	250,000			581,494
11. Class 4.....	1,327,171			(3,759)	1,323,412			1,327,171
12. Class 5.....	62,467			(11,571)	50,896			62,467
13. Class 6.....	84,390		62,813	9,845	31,423			84,390
14. Total Preferred Stock.....	5,418,352	206,500	411,716	11,930	5,225,066	0	0	5,418,352
15. Total Bonds and Preferred Stock.....	3,270,230,052	1,277,262,082	1,132,953,159	1,516,601	3,416,055,576	0	0	3,270,230,052

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.....	419,690,099	XXX	419,873,598	515,944	1,235

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	394,666,738	128,606,752
2. Cost of short-term investments acquired.....	1,016,975,098	4,400,614,674
3. Increase (decrease) by adjustment.....	(120,905)	(34,059)
4. Increase (decrease) by foreign exchange adjustment.....		
5. Total profit (loss) on disposal of short-term investments.....		(4,490)
6. Consideration received on disposal of short-term investments.....	991,830,833	4,134,516,138
7. Book/adjusted carrying value, current period.....	419,690,099	394,666,738
8. Total valuation allowance.....		
9. Subtotal (Lines 7 plus 8).....	419,690,099	394,666,738
10. Total nonadmitted amounts.....		
11. Statement value (Lines 9 minus 10).....	419,690,099	394,666,738
12. Income collected during period.....	2,186,682	3,713,531
13. Income earned during period.....	1,932,973	4,147,314

Sch. DB-Part F-Section 1
NONE

Sch. DB-Part F-Section 2
NONE

Sch. S
NONE

THE TRAVELERS LIFE AND ANNUITY COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Life Contracts		Direct Business Only		
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Deposit-Type Contract Funds	6 Other Considerations
1. Alabama.....	AL	YES	2,961,455	13,971,862		
2. Alaska.....	AK	YES	240,025	2,744,308		
3. Arizona.....	AZ	YES	5,500,622	993,303		111,737
4. Arkansas.....	AR	YES	671,622	10,671,015		
5. California.....	CA	YES	47,459,527	4,606,822		563,143
6. Colorado.....	CO	YES	1,837,817	695,897		
7. Connecticut.....	CT	YES	12,363,468	3,229,957		
8. Delaware.....	DE	YES	914,916	2,585,163		
9. District of Columbia.....	DC	YES	589,561	978,385		
10. Florida.....	FL	YES	20,748,027	87,027,367		
11. Georgia.....	GA	YES	4,156,835	9,854,610		
12. Hawaii.....	HI	YES	314,914	5,132,915		
13. Idaho.....	ID	YES	213,953	3,634,651		
14. Illinois.....	IL	YES	14,681,461	3,572,428		
15. Indiana.....	IN	YES	4,377,155	10,097,585		
16. Iowa.....	IA	YES	2,054,366	5,103,879		
17. Kansas.....	KS	YES	1,140,148	1,062,077		
18. Kentucky.....	KY	YES	1,048,758	6,460,815		
19. Louisiana.....	LA	YES	2,304,214	10,867,341		
20. Maine.....	ME	YES	1,039,297	1,588,186		
21. Maryland.....	MD	YES	4,452,099	11,738,050		
22. Massachusetts.....	MA	YES	12,950,762	16,150,229		148,841
23. Michigan.....	MI	YES	7,123,074	(96,149)		1,163,930
24. Minnesota.....	MN	YES	4,042,640	13,162,911		
25. Mississippi.....	MS	YES	2,136,292	3,947,537		
26. Missouri.....	MO	YES	4,008,918	1,217,082		
27. Montana.....	MT	YES	235,171	468,087		
28. Nebraska.....	NE	YES	900,627	3,104,443		
29. Nevada.....	NV	YES	2,008,122	4,855,246		
30. New Hampshire.....	NH	YES	175,912	348,387		
31. New Jersey.....	NJ	YES	18,277,948	881,367		
32. New Mexico.....	NM	YES	496,255	4,003,616		
33. New York.....	NY	NO	8,326,572	497,637		
34. North Carolina.....	NC	YES	6,042,209	897,531		
35. North Dakota.....	ND	YES	958,788	1,706,872		
36. Ohio.....	OH	YES	9,449,527	1,909,990		190,046
37. Oklahoma.....	OK	YES	1,363,907	9,570,332		
38. Oregon.....	OR	YES	2,568,181	2,181,192		59,182
39. Pennsylvania.....	PA	YES	15,624,815	14,665,081		
40. Rhode Island.....	RI	YES	1,255,609	2,105,031		
41. South Carolina.....	SC	YES	2,144,730	647,010		102,295
42. South Dakota.....	SD	YES	358,481	1,159,029		
43. Tennessee.....	TN	YES	1,440,200	3,098,625		
44. Texas.....	TX	YES	10,883,500	30,251,057		275,234
45. Utah.....	UT	YES	1,903,184	10,147,605		
46. Vermont.....	VT	YES	324,651	1,627,487		31,389
47. Virginia.....	VA	YES	5,437,543	795,650		
48. Washington.....	WA	YES	1,881,870	9,370,002		
49. West Virginia.....	WV	YES	536,042	7,520,153		
50. Wisconsin.....	WI	YES	7,769,806	8,039,043		
51. Wyoming.....	WY	YES	4,059,597			
52. American Samoa.....	AS	NO				
53. Guam.....	GU	NO				
54. Puerto Rico.....	PR	YES	916,316	2,635,007		
55. US Virgin Islands.....	VI	NO	7,052			
56. Canada.....	CN	NO				
57. Aggregate Other Alien.....	OT	XXX	789,185	295,828	0	0
58. Subtotal.....	(a).....51		265,467,723	353,779,534	0	2,645,796
90. Reporting entity contributions for employee benefit plans.....	XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX					
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX					
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX		2,122			
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0
95. Totals (Direct Business).....	XXX		265,469,844	353,779,534	0	2,645,796
96. Plus Reinsurance Assumed.....	XXX					
97. Totals (All Business).....	XXX		265,469,844	353,779,534	0	2,645,796
98. Less Reinsurance Ceded.....	XXX		(7,070,315)	2,212,478		
99. Totals (All Business) less Reinsurance Ceded.....	XXX		272,540,159	351,567,056	0	2,645,796

DETAILS OF WRITE-INS

5701. Mexico.....	XXX		17,740			
5702. Bahamas.....	XXX		2,645			
5703. Others.....	XXX		768,800	295,828		
5798. Summary of remaining write-ins for line 57 from overflow page.....	XXX		0	0	0	0
5799. Total (Lines 5701 thru 5703 plus 5798) (Line 57 above).....	XXX		789,185	295,828	0	0
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0

(a) Insert the number of yes 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

Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Response

1. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?

NO

Explanations:

Bar Code:



Statement as of March 31, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Additional insurance valuation reserve.....	5,545,694	5,896,652
2505. Miscellaneous balances.....	5,039,523	5,108,651
2506. Deferred commitment fees.....	25,882	47,294
2507. Unpaid real estate costs.....	0	2
2597. Summary of remaining write-ins for Line 25.....	10,611,099	11,052,599

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						

NONE

E01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs, and Expenses Incurred
	2 City	3 State													

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
Loan Number	2	3	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
	City	State									
Mortgages in Good Standing											
Farm Mortgages											
30234538	Multiple Counties	GA		2,400,000	01/14/2005	6.150	2,400,000			3,863,250	12/31/2004
30234545	Colusa	CA		1,600,000	02/24/2005	6.250	1,600,000			3,302,000	12/20/2004
30234552	Avoyelles Parish	LA		1,000,000	03/03/2005	5.750	1,000,000			1,426,000	01/17/2005
0199999	Total - Mortgages in Good Standing - Farm Mortgages			5,000,000	XXX	XXX	5,000,000	0	0	8,591,250	XXX
Commercial Mortgages - All Other											
30234492	Los Angeles	CA		70,430	06/30/2004	4.410	70,430			70,430	05/11/2004
30234511	Hollywood	CA		137,294	12/28/2004	5.440	137,294			137,294	08/13/2004
30234530	Cherry Hill	NJ		288,235	12/06/2004	5.175	288,235			288,235	11/02/2004
30234537	Northridge	CA		5,000,000	01/31/2005	5.090	5,000,000			6,818,182	12/22/2004
30234547	White Marsh	MD		3,652,174	02/07/2005	6.340	3,652,174			5,386,957	01/05/2005
30234548	Hanover	MD		4,333,333	02/07/2005	6.340	4,333,333			6,566,667	01/01/2005
30234551	Pasadena	MD		3,475,000	03/02/2005	5.760	3,475,000			4,771,000	12/28/2004
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other			16,956,467	XXX	XXX	16,956,467	0	0	24,038,764	XXX
0899999	Total - Mortgages in Good Standing			21,956,467	XXX	XXX	21,956,467	0	0	32,630,014	XXX
9999999	Totals			21,956,467	XXX	XXX	21,956,467	0	0	32,630,014	XXX

E02

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, Transferred or Paid in Full During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
Loan Number	2	3	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
	City	State										

NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Number of Units and Description	Location		5 Name of Vendor	6 NAIC Desig- nation	7 Date Acquired	8 Actual Cost	9 Amount of Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 SVO Assigned Value	12 Increase (Decrease) by Adjustment	13 Increase (Decrease) by Foreign Exchange Adjustment
		3 City	4 State									

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Current Quarter

1 Number of Units and Description	Location		4 Name of Purchaser or Nature of Disposition	5 Date Acquired	6 Book/Adjusted Carrying Value Less Encumbrances Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book/ Adjusted Carrying Value Less Encumbrances at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	2 City	3 State										

E03

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

Kelso ASI Holdings I, L.P.	New York	NY	Liquidation	04/13/1988								0
Kelso ASI Holdings II, L.P.	New York	NY	Liquidation	04/13/1988								0
Mark IV Audio LP	Florham Park	NJ	Liquidation	04/21/1997	180,384							0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated					180,384	0	0	0	0	0	0	0

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

Dominion Fund II, a California Limited Partnership	Walnut Creek	CA	Liquidation	03/28/1989								0
Lydian Partners II, L.P.	New York	NY	Withdrawal	04/01/2004	105,598	4,402		5,487	5,487			0
The Sudimer Buy-Out Fund N.V.	Curacao	AN	Liquidation	08/06/1997								0
The WHC Group Limited Partnership, L.P.	Los Angeles	CA	Liquidation	12/31/1996								0
WT Equipment Partners, L.P.	Pittsburgh	PA	Liquidation	10/01/1990								0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated					105,598	4,402	0	5,487	5,487	0	0	0

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

EURO TL Investments, LLC	Hartford	CT	Realized FX	09/01/1998						(327)		(327)
EURO TL Investments, LLC	Hartford	CT	Realized FX	04/25/2001						18,031		18,031
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated					0	0	0	0	0	17,704	0	17,704
3199999. Subtotal - Unaffiliated					285,982	4,402	0	5,487	5,487	0	0	0
3299999. Subtotal - Affiliated					0	0	0	0	0	17,704	0	17,704
3399999. Totals					285,982	4,402	0	5,487	5,487	17,704	0	17,704

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
105756 BE 9	Brazil (Rep of) Bd 8.875% 10/14/19.....	F.....	03/28/2005	UBS Warburgh Securities Inc.....		79,900	85,000	3,479	4FE.....
105756 BF 6	Brazil (Rep of) Nt 8.750% 02/04/25.....	F.....	02/01/2005	UBS Warburgh Securities Inc.....		299,774	304,000		4FE.....
105756 BG 4	Brazil (Rep of) Nt 7.875% 03/07/15.....	F.....	03/22/2005	Bear Stearns & Co.....		114,345	121,000	556	4FE.....
195325 BA 2	Colombia (Rep of) Nt 10.750% 01/15/13.....	F.....	03/23/2005	Various.....		86,160	78,000	1,715	3FE.....
715638 AP 7	Peru (Rep of) Bd 8.750% 11/21/33.....	F.....	01/27/2005	Morgan Stanley Dean Witter.....		149,450	140,000	2,450	3FE.....
900123 AT 7	Turkey (Rep of) Nt 8.000% 02/14/34.....	F.....	03/24/2005	UBS Warburgh Securities Inc.....		71,449	73,000	746	3FE.....
900123 AW 0	Turkey (Rep of) Nt 7.375% 02/05/25.....	F.....	01/14/2005	Morgan Stanley Dean Witter.....		78,806	80,000		4FE.....
1099999	Total - Bonds - All Other Government.....					879,884	881,000	8,946	XXX.....
Bonds - Special Revenue and Special Assessment									
31294K GC 3	FHLMC 15-Year Fixed 6.000% 01/01/17.....		01/11/2005	BA Securities.....		5,787,190	5,524,764	16,574	1.....
31339D 4Q 8	FHLMC 2411 ZE 6.500% 02/15/32.....		03/01/2005	Interest Capitalization.....		72,639	72,639		1.....
3133TR 4H 5	FHLMC 2274 ZM 6.500% 01/15/31.....		03/01/2005	Interest Capitalization.....		105,303	105,303		1.....
3133TU YS 1	FHLMC 2353 AZ 6.000% 09/15/31.....		03/01/2005	Interest Capitalization.....		91,560	91,560		1.....
31392R E3 1	FHLMC 2469 Z 6.000% 07/15/32.....		03/01/2005	Interest Capitalization.....		34,842	34,842		1.....
31392U TM 6	FHLMC 2502 ZC 6.000% 09/15/32.....		03/01/2005	Interest Capitalization.....		112,114	112,114		1.....
31395M W7 0	FHLMC 2938 EB 5.000% 02/15/25.....		02/28/2005	Greenwich Capital Markets Inc.....		9,757,813	10,000,000	2,778	1.....
31402Q YU 9	FNMA 30-Year Fixed 5.000% 01/01/35.....		02/03/2005	Goldman Sachs & Co.....		24,927,734	25,000,000	31,250	1.....
31405X CV 3	FNMA 30-Year Fixed 5.500% 11/01/34.....		12/29/2004	Deutsche Bank.....		(81,519)	(80,575)	(148)	1.....
31406A BR 2	FNMA 30-Year Fixed 5.500% 12/01/34.....		12/13/2004	Various.....		(38,091)	(37,476)	(69)	1.....
31406A BS 0	FNMA 30-Year Fixed 5.500% 12/01/34.....		12/29/2004	Various.....		(4,966)	(4,911)	(9)	1.....
31406A CM 2	FNMA 30-Year Fixed 5.500% 12/01/34.....		12/29/2004	Various.....		(4,650)	(4,598)	(8)	1.....
38373M MT 4	GNMA 2005-002 E 5.033% 08/16/31.....		12/27/2004	Deutsche Bank.....				(8,196)	1.....
888682 DR 9	FNMA 30-Year Fixed Doll 5.000% 04/01/35.....		03/11/2005	BA Securities.....		24,927,645	25,000,000		1.....
3199999	Total - Bonds - Special Revenue & Special Assessments.....					65,687,614	65,813,662	42,172	XXX.....
Bonds - Public Utilities									
171871 AE 6	Cincinnati Bell Inc Sr 8.375% 01/15/14.....		01/27/2005	Various.....		68,453	68,000	111	4FE.....
171871 AF 3	Cincinnati Bell Inc Sr 8.375% 01/15/14.....		02/02/2005	Bank of America.....		44,880	44,000	317	4FE.....
171871 AG 1	Cincinnati Bell Inc Sr 7.000% 02/15/15.....		02/02/2005	Bank of America.....		55,000	55,000		4FE.....
842400 EY 5	Southn CA Edison Co 1st 5.000% 01/15/16.....		02/23/2005	UBS Warburgh Securities Inc.....		5,016,450	5,000,000	27,083	2FE.....
3899999	Total - Bonds - Public Utilities.....					5,184,783	5,167,000	27,511	XXX.....
Bonds - Industrial and Miscellaneous									
000305 AA 0	AAC Grp Hldg Corp Sr Di 0.000% 10/01/12.....		01/12/2005	Goldman Sachs & Co.....		14,950	23,000		5FE.....
001778 AA 7	AMR Emcare Holdco Sr Su 10.000% 02/15/15.....		01/27/2005	Bank of America.....		23,000	23,000		5FE.....
001957 BD 0	AT&T Corp Bd 9.750% 11/15/31.....		01/28/2005	Lehman Brothers Inc.....		176,134	140,000	2,920	3FE.....
004398 AD 5	Accuride Corp Sr Sub Nt 8.500% 02/01/15.....		02/03/2005	Lehman Brothers Inc.....		179,313	178,000	66	5FE.....
013817 AB 7	Alcoa Inc Nt 7.375% 08/01/10.....		02/24/2005	Bank of America.....		5,705,100	5,000,000	30,729	1FE.....
014383 AE 3	Alderwoods Grp Inc Sr N 7.750% 09/15/12.....		02/25/2005	Morgan Stanley Dean Witter.....		59,194	55,000	2,285	4FE.....
01958X AX 5	Allied Waste North Amer 9.250% 09/01/12.....		02/01/2005	First Boston Corp.....		47,740	44,000	1,730	4FE.....
02369A AE 8	Amern Achievement Corp 8.250% 04/01/12.....		01/28/2005	Lehman Brothers Inc.....		30,196	29,000	804	4FE.....
031652 AQ 3	Amkor Tech Inc Sr Nt 7.750% 05/15/13.....		02/09/2005	Various.....		49,070	56,000	892	4FE.....
03216P AC 2	Amsouth Bank NA Nt 2.820% 11/03/06.....		03/30/2005	JP Morgan Securities.....		4,410,045	4,500,000	53,228	1FE.....
06849V AB 9	Barrick Gold Fin Inc Nt 4.875% 11/15/14.....		02/28/2005	Various.....		14,007,880	14,000,000	163,313	2FE.....
07383F R9 1	Bear Stearns Coml Mtg 4.693% 07/11/42.....		10/01/2004	Bear Stearns & Co.....				356	3FE.....
07383F S2 5	Bear Stearns Coml Mtg 4.693% 07/11/42.....		10/01/2004	Bear Stearns & Co.....				268	4FE.....
07383F S3 3	Bear Stearns Coml Mtg 4.693% 07/11/42.....		10/01/2004	Bear Stearns & Co.....				268	4FE.....
07383F S4 1	Bear Stearns Coml Mtg 4.693% 07/11/42.....		10/01/2004	Bear Stearns & Co.....				177	4FE.....
07383F S5 8	Bear Stearns Coml Mtg 4.693% 07/11/42.....		10/07/2004	Bear Stearns & Co.....				801	5*.....
105340 AB 9	Brandywine Realty Tr Nt 5.400% 11/01/14.....		02/04/2005	Wachovia Capital Markets.....		3,052,380	3,000,000	48,150	2FE.....
125581 AR 9	CIT Group Hldgs Inc Nt 5.000% 02/01/15.....		01/25/2005	Deutsche Bank.....		9,944,100	10,000,000		1FE.....
12626P AE 3	CRH Amer Inc Nt 5.300% 10/15/13.....		02/04/2005	Wachovia Capital Markets.....		3,647,315	3,500,000	58,742	2FE.....
126650 AV 2	CVS Corp Nt 4.875% 09/15/14.....		02/01/2005	Goldman Sachs & Co.....		6,065,340	6,000,000	113,750	1FE.....
13973T A* 3	Capital Auto LP Sr Nt 5.460% 02/24/15.....		03/30/2005	Direct.....		4,600,000	4,600,000		2Z.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
14040E HL 9	Cap One Bk Nt 5.000% 06/15/09.....		..02/09/2005	Lehman Brothers Inc.....		3,568,458	3,474,000	26,538	2FE
143905 AG 2	Carriage Svc Inc Nt 7.875% 01/15/15.....		..01/20/2005	Merrill Lynch.....		44,000	44,000		4FE
151313 AS 2	Cendant Corp Nt 7.125% 03/15/15.....		..01/12/2005	Merrill Lynch.....		4,617,480	4,037,000	98,276	2FE
152312 AM 6	Centex Corp Sr Nt 5.125% 10/01/13.....		..01/14/2005	Lehman Brothers Inc.....		3,493,665	3,500,000	54,311	2FE
172062 AD 3	Cincinnati Finl Corp Nt 6.125% 11/01/34.....		..02/01/2005	UBS Warburgh Securities Inc.....		1,051,260	1,000,000	15,823	1FE
216762 AA 2	Cooper Std Auto Nt 7.000% 12/15/12.....		..02/04/2005	Bank of America.....		45,770	46,000	411	4FE
219023 AB 4	Corn Prods Intl Inc Sr 8.250% 07/15/07.....		..01/04/2005	Citigroup Global Markets.....		5,513,550	5,000,000	197,083	2FE
245217 AN 4	Del Monte Corp Sr Sub N 6.750% 02/15/15.....		..01/25/2005	Morgan Stanley Dean Witter.....		44,000	44,000		4FE
25212E AC 4	Dex Media Inc Nt 8.000% 11/15/13.....		..02/22/2005	Morgan Stanley Dean Witter.....		50,936	47,000	1,044	4FE
26632Q AK 9	Dura Operating Corp Co 8.625% 04/15/12.....		..02/17/2005	Various.....		100,940	98,000	2,779	4FE
29452P AB 2	Equitable Life Nt 7.700% 12/01/15.....		..01/04/2005	Citigroup Global Markets.....		2,403,920	2,000,000	15,400	1FE
36077B AA 5	Fd Amern Cos Inc Nt 5.875% 05/15/13.....		..02/08/2005	Goldman Sachs & Co.....		4,171,160	4,000,000	56,139	2FE
36828Q KR 6	GE Cap Coml Mtg Corp 4.772% 06/10/48.....		..02/03/2005	Deutsche Bank.....		3,517,479	3,500,000	7,423	1FE
36828Q KT 2	GE Cap Coml Mtg Corp 4.826% 06/10/48.....		..02/03/2005	Deutsche Bank.....		2,512,410	2,500,000	5,362	1FE
36828Q KV 7	GE Cap Coml Mtg Corp 4.846% 06/10/48.....		..02/03/2005	Deutsche Bank.....		1,256,230	1,250,000	2,692	1FE
36828Q KW 5	GE Cap Coml Mtg Corp 4.869% 06/10/48.....		..02/03/2005	Deutsche Bank.....		1,256,235	1,250,000	2,705	1FE
37042S RG 7	GM Accep Corp Global 6.150% 04/05/07.....		..02/07/2005	Morgan Stanley Dean Witter.....		1,021,500	1,000,000	21,354	2FE
382383 AF 4	Goodman Global Hldgs In 7.875% 12/15/12.....		..02/24/2005	Wachovia Capital Markets.....		30,419	31,000	461	5FE
390064 AG 8	Great Atlantic & Pac Te 7.750% 04/15/07.....		..02/02/2005	Various.....		111,820	112,000	2,523	5FE
396789 JU 4	Greenwich Cap Coml Fd 4.799% 08/10/42.....		..01/26/2005	Greenwich Capital Markets Inc.....		2,009,866	2,000,000	2,404	1FE
396789 JW 0	Greenwich Cap Coml Fd 4.859% 08/10/42.....		..01/26/2005	Greenwich Capital Markets Inc.....		2,009,972	2,000,000	2,429	1FE
396789 JX 8	Greenwich Cap Coml Fd 4.894% 08/10/42.....		..01/26/2005	Greenwich Capital Markets Inc.....		4,019,972	4,000,000	4,923	1FE
396789 JZ 3	Greenwich Cap Coml Fd 4.986% 08/10/42.....		..01/26/2005	Greenwich Capital Markets Inc.....		1,507,455	1,500,000	1,880	1FE
396789 KA 6	Greenwich Cap Coml Fd 5.087% 08/10/42.....		..01/26/2005	Greenwich Capital Markets Inc.....		1,004,975	1,000,000	1,272	1FE
40426W AP 6	Health Retirement Pptys 6.400% 02/15/15.....		..02/07/2005	JP Morgan Securities.....		2,258,811	2,060,000	64,089	2FE
428291 AJ 7	Hexcel Corp Sr Sub Nt 6.750% 02/01/15.....		..01/27/2005	Goldman Sachs & Co.....		176,000	176,000		5FE
48666K AL 3	Kaufman & Broad Home Co 5.875% 01/15/15.....		..02/01/2005	Various.....		4,546,695	4,500,000	32,557	3FE
52108H 2U 7	LB UBS Coml Mtg Tr 2005 4.742% 02/15/30.....		..01/31/2005	Lehman Brothers Inc.....		1,507,493	1,500,000	5,730	1FE
52108H 2X 1	LB UBS Coml Mtg Tr 2005 4.816% 02/15/40.....		..01/31/2005	Lehman Brothers Inc.....		1,004,947	1,000,000	3,880	1FE
52108H 2Z 6	LB UBS Coml Mtg Tr 2005 4.856% 02/15/40.....		..01/31/2005	Lehman Brothers Inc.....		1,507,492	1,500,000	5,868	1FE
521865 AG 0	Lear Corp Co Gtee 0.000% 02/20/22.....		..03/17/2005	First Boston Corp.....		94,988	204,000		2FE
52517P YN 5	Lehman Brothers Hldg In 4.250% 01/27/10.....		..01/04/2005	Lehman Brothers Inc.....		2,489,400	2,500,000		1FE
549271 AE 4	Lubrizol Corp Sr Nt 5.500% 10/01/14.....		..02/28/2005	Various.....		5,112,200	5,000,000	118,403	2FE
552075 AE 3	William Lyon Homes Sr N 7.625% 12/15/12.....		..02/24/2005	Tax Free Exchange.....		119,571	120,000	2,338	4FE
552078 AN 7	Lyondell Petrochemical 10.875% 05/01/09.....		..01/14/2005	Morgan Stanley Dean Witter.....		60,278	57,000	1,360	4FE
58405U AC 6	Medco Health Solutions 7.250% 08/15/13.....		..02/02/2005	Morgan Stanley Dean Witter.....		4,545,440	4,000,000	138,556	3FE
615394 AF 0	Moog Inc Sr Sub Nt 6.250% 01/15/15.....		..01/05/2005	Bank of America.....		104,550	104,000		4FE
61745M W4 1	Morgan Stanley Cap 2005 4.780% 12/13/41.....		..01/20/2005	Morgan Stanley Dean Witter.....		4,022,184	4,000,000	13,809	1FE
61745M W6 6	Morgan Stanley Cap 2005 4.840% 12/13/41.....		..01/20/2005	Morgan Stanley Dean Witter.....		3,266,364	3,250,000	11,361	1FE
61745M W7 4	Morgan Stanley Cap 2005 4.880% 12/13/41.....		..01/20/2005	Morgan Stanley Dean Witter.....		3,862,076	3,841,000	13,537	1FE
648053 AD 8	New Plan Excel Rlty Tr 5.300% 01/15/15.....		..01/10/2005	Bank of America.....		4,996,500	5,000,000		2FE
695156 AM 1	Packaging Corp of Amer 5.750% 08/01/13.....		..02/08/2005	First Boston Corp.....		6,227,040	6,000,000	9,583	3FE
729416 AG 2	Ply Gem Indus Sr Sub Nt 9.000% 02/15/12.....		..02/17/2005	Tax Free Exchange.....		100,227	100,000	50	4FE
74913R AA 9	QWest Svs Corp Nt 13.500% 12/15/07.....		..01/11/2005	First Boston Corp.....		177,060	156,000	1,697	4FE
755081 AE 6	Rayovac Corp Sr Sub Nt 7.375% 02/01/15.....		..01/21/2005	Bank of America.....		574,000	574,000		4
76169# AC 7	Reyes Hldgs LLC Sr Nt 6.080% 07/31/12.....		..01/31/2005	Direct.....		1,800,000	1,800,000		3Z
78442F AN 8	SLM Corp Nt 3.625% 03/17/08.....		..01/12/2005	Goldman Sachs & Co.....		992,940	1,000,000	12,184	1FE
800907 AG 2	Sanmina-Sci Corp Sub Nt 6.750% 03/01/13.....		..02/16/2005	Bank of America.....		57,000	57,000		4FE
816196 AG 4	Select Med Corp Nt 7.625% 02/01/15.....		..02/17/2005	Merrill Lynch.....		154,505	153,000		4FE
832248 AM 0	Smithfield Foods Inc Sr 7.000% 08/01/11.....		..02/24/2005	Tax Free Exchange.....		46,559	44,000	197	3FE
871130 AA 8	Sybase Inc Sub Nt 1.750% 02/22/25.....		..02/15/2005	Lehman Brothers Inc.....		88,000	88,000		3Z
87305Q BW 0	TTX Co Nt 4.900% 03/01/15.....		..01/31/2005	Salomon Smith Barney.....		4,987,550	5,000,000		2FE
896778 AK 3	Triton PCS Inc Sr Nt 8.500% 06/01/13.....		..01/06/2005	Bear Stearns & Co.....		22,770	23,000	217	5FE

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SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company 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)
909214 BF 4	Unisys Corp Sr Nt 8.125% 06/01/06.....		.01/25/2005	Merrill Lynch.....		58,520	56,000	720	3FE
918076 AB 6	UTstarcom Inc Sub Nt 0.875% 03/01/08.....		.02/08/2005	Bank of America.....		170,979	178,000	692	4
925335 AD 3	Vertis Inc Co Gtd 10.875% 06/15/09.....		.01/21/2005	Lehman Brothers Inc.....		48,488	45,000	557	5FE
93443M AA 9	Warner Chilcott Corp Sr 8.750% 02/01/15.....		.01/14/2005	First Boston Corp.....		67,288	67,000	11	5FE
934548 AA 6	Warner Music Grp Sr Sub 7.375% 04/15/14.....		.12/15/2004	Lehman Brothers Inc.....		(36,990)	(36,000)	(479)	4FE
93933W AC 0	WA Mut Bk FA Bd 5.125% 01/15/15.....		.01/14/2005	Lehman Brothers Inc.....		1,494,675	1,500,000	14,521	1FE
93934D BZ 9	WA Mut Asset Sec Corp 4.900% 05/25/36.....		.02/03/2005	Morgan Stanley Dean Witter.....		753,734	750,000	2,246	1FE
93934D CB 1	WA Mut Asset Sec Corp 5.200% 05/25/36.....		.02/03/2005	Morgan Stanley Dean Witter.....		502,199	500,000	1,589	2FE
942683 AC 7	Watson Pharmaceuticals 1.750% 03/15/23.....		.02/11/2005	Morgan Stanley Dean Witter.....		82,503	85,000	624	3FE
993538 AF 4	Dennys Corp 2nd Lien 8.123% 09/03/10.....		.02/22/2005	Direct.....		26,723	26,167		4FE
993538 AG 2	Dennys Corp 2nd Lien 8.205% 09/03/10.....		.02/22/2005	Direct.....		26,723	26,167		4FE
L9641# AA 7	Vetco Intl Mezz Cr Faci 11.350% 07/12/14.....		.01/12/2005	Direct.....		12,223	12,223		5*
00765A AA 0	Advertising Direct 9.250% 11/15/12.....	C.	.03/15/2005	KBC Financial Products.....		95,625	90,000	3,145	5FE
257561 AV 2	Domtar Inc Nt 5.375% 12/01/13.....	C.	.02/01/2005	Various.....		5,871,150	6,000,000	55,094	2FE
292506 AA 0	Encana Hldgs Fin Corp C 5.800% 05/01/14.....	C.	.02/23/2005	Salomon Smith Barney.....		5,341,150	5,000,000	94,250	1FE
453258 AU 9	Inco Ltd Bd 5.700% 10/15/15.....	C.	.02/02/2005	Various.....		4,216,520	4,000,000	69,983	2FE
460915 AR 2	Intrawest Corp Sr Nt 7.500% 10/15/13.....	C.	.09/22/2004	Deutsche Bank.....		25,578	25,000		4FE
460915 AS 0	Intrawest Corp Sr Nt 7.500% 10/15/13.....	C.	.09/22/2004	Deutsche Bank.....		(25,578)	(25,000)		4FE
47215Q AC 8	Jean Coutu Grp PJC Inc 8.500% 08/01/14.....	C.	.01/31/2005	Merrill Lynch.....		63,840	64,000	30	4FE
67000X AA 4	Novelis Inc Sr Nt 7.250% 02/15/15.....	C.	.01/28/2005	Morgan Stanley Dean Witter.....		62,000	62,000		4FE
25156P AB 9	Deutsche Telecomm Intl 8.500% 06/15/10.....	F.	.01/20/2005	UBS Warburgh Securities Inc.....		5,935,950	5,000,000	47,222	1FE
284138 AA 2	Elan Fin PLC Sr Nt 7.750% 11/15/11.....	F.	.02/10/2005	Morgan Stanley Dean Witter.....		58,300	55,000	1,054	4FE
284138 AB 0	Elan Fin PLC Sr Nt 6.490% 11/15/11.....	F.	.02/22/2005	Morgan Stanley Dean Witter.....		19,998	19,000	346	4FE
45820E AJ 1	Intl Telecom Satellite S 7.805% 01/15/12.....	F.	.01/24/2005	Deutsche Bank.....		67,000	67,000		4FE
45820E AK 8	Intl Telecom Satellite S 8.250% 01/15/13.....	F.	.01/24/2005	Deutsche Bank.....		67,000	67,000		4FE
830505 AL 7	Skandinaviska Enskilda 4.958% 03/25/14.....	F.	.02/01/2005	Spear Leeds & Kellogg.....		755,539	760,000	13,502	2FE
87656X AA 9	Tate & Lyle Intl Fin PL 5.000% 11/15/14.....	F.	.02/28/2005	Various.....		1,761,838	1,780,000	24,722	2FE
G3782# AG 2	Glencore Fin Sr Nt 7.550% 07/22/07.....	F.	.01/18/2005	First Albany Corp.....		527,365	500,000	524	2
Q8513@ AB 9	SkyCity Entmt Grp Ltd S 5.570% 03/15/15.....	F.	.03/15/2005	Direct.....		8,000,000	8,000,000		2Z
4599999.	Total - Bonds - Industrial & Miscellaneous.....					188,328,204	183,061,556	1,767,481	XXX
6099997.	Total - Bonds - Part 3.....					260,080,484	254,923,218	1,846,110	XXX
6099999.	Total - Bonds.....					260,080,484	254,923,218	1,846,110	XXX
Preferred Stocks - Industrial and Miscellaneous									
313586 81 0	FNMA Pfd Stk.....		.02/03/2005	Lehman Brothers Inc.....	(1,996,000)	206,500			RP1UFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					206,500		0	XXX
6599997.	Total - Preferred Stocks - Part 3.....					206,500		0	XXX
6599999.	Total - Preferred Stocks.....					206,500		0	XXX
Common Stocks - Industrial and Miscellaneous									
52171N 10 3	Leadis Tech Inc Common Stock.....		.01/31/2005	Direct.....	625,000	2,295	XXX		L
981402 10 0	Workstream Inc Common Stock.....	C.	.03/23/2005	Direct.....	727,000	3,597	XXX		L
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					5,892	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3.....					5,892	XXX	0	XXX
7299999.	Total - Common Stocks.....					5,892	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks.....					212,392	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks.....					260,292,876	XXX	1,846,110	XXX

E04.2

(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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
7399999	Total - Preferred and Common Stocks.....					1,425,210	XXX	1,118,217	1,363,090	(244,874)	17,409	0	(227,465)	(4)	1,135,619	3	289,588	289,591	6,217	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks.....					142,534,267	XXX	141,718,830	140,571,751	243,549	1,070,072	0	1,313,621	(39,141)	141,846,229	27,038	661,000	688,038	2,131,887	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

Showing All Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S & P 500 Index Option.....	5,000	10/06/2014...	1351.840000.....	10/06/2004...	Barclays Bank Intl.....	873,016	873,016		1,238,857	1,238,857			
S & P 500 Index Option.....	70,000	10/28/2004...	1015.380000.....	10/28/2004...	Citibank.....	6,002,010	6,002,010		3,935,106	3,935,106			
S & P 500 Index Option.....	6,000	12/15/2014...	1403.710000.....	12/14/2004...	JP Morgan Securities.....	1,014,935	1,014,935		876,217	876,217			
S & P 500 Index Option.....	2,200	01/12/2015...	1383.876000.....	01/12/2005...	JP Morgan Securities.....	361,700	361,700		309,941	309,941			
S & P 500 Index Option.....	2,000	01/26/2015...	1371.420000.....	01/26/2005...	JP Morgan Securities.....	315,308	315,308		275,661	275,661			
S & P 500 Index Option.....	67,000	02/10/2010...	1087.150000.....	02/10/2005...	Citibank.....	4,305,420	4,305,420		4,847,879	4,847,879			
S & P 500 Index Option.....	35,000	02/11/2010...	1086.435000.....	02/11/2005...	Societe Generale.....	2,239,263	2,239,263		2,547,549	2,547,549			
S & P 500 Index Option.....	3,750	02/25/2015...	1415.060000.....	02/25/2005...	Deutsche Bank AG Frankfurt.....	555,188	555,188		558,423	558,423			
0599999. Subtotal - Put Options - Hedging Transactions.....						121,863,918	121,863,918	XXX	139,129,269	139,129,269	0	0	0
0899999. Subtotal - Put Options.....						121,863,918	121,863,918	XXX	139,129,269	139,129,269	0	0	0
2599999. Total - Hedging Transactions.....						121,863,918	121,863,918	XXX	139,129,269	139,129,269	0	0	0
9999999. Totals.....						121,863,918	121,863,918	XXX	139,129,269	139,129,269	0	0	0

E06.1

SCHEDULE DB - PART B - SECTION 1

Showing All Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
NONE													

SCHEDULE DB - PART C - SECTION 1

Showing All Collar, Swap and Forwards Open at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
Swaps - Hedging Transactions														
Interest Rate Swap (Pay Floating)	50,000,000	09/06/2005	(2.950000)	09/03/2002	Bank of America Corp								(323,354)	
Interest Rate Swap (Rec Fixed)	50,000,000	09/06/2005	2.897500	09/03/2002	Bank of America Corp					(87,293)			362,188	164,570
Currency Swap (Pay Euro)	3,414,250	10/30/2013	(5.635000)	10/23/2002	Goldman Sachs Cap Markets								(61,119)	
Currency Swap (Rec US)	3,414,250	10/30/2013	5.700000	10/23/2002	Goldman Sachs Cap Markets				(1,122,450)	(1,604,980)			48,653	50,014
Credit Default Swap (Pay Fixed)	171,875	06/20/2008	(0.900000)	04/24/2003	Lehman Brothers Special Fin								(387)	
Credit Default Swap (Rec Floating)	171,875	06/20/2008	0.000001	04/24/2003	Lehman Brothers Special Fin					(2,662)				1,543
Credit Default Swap (Pay Fixed)	378,125	06/20/2013	(1.100000)	04/24/2003	Lehman Brothers Special Fin								(1,040)	
Credit Default Swap (Rec Floating)	378,125	06/20/2013	0.000001	04/24/2003	Lehman Brothers Special Fin					(7,559)			0	5,421
Currency Swap (Pay CHF)	1,800,000	08/18/2010	(2.540000)	07/25/2003	Deutsche Bank AG-NY Branch								(12,224)	
Currency Swap (Rec US)	1,800,000	08/18/2010	3.920000	07/25/2003	Deutsche Bank AG-NY Branch				(227,586)	(313,801)			17,640	20,882
Currency Swap (Pay CAD)	1,506,591	02/18/2014	(6.082000)	02/10/2004	UBS AG London Branch				(147,258)				(23,692)	
Currency Swap (Rec US)	1,506,591	02/18/2014	5.647500	02/10/2004	UBS AG London Branch					(564,859)			21,271	22,452
Equity Swap (Vol Depreciation)	14,000	03/20/2010	(17.950000)	03/02/2004	Societe Generale			*					0*	
Equity Swap (Vol Appreciation)	14,000	03/20/2010	17.950000	03/02/2004	Societe Generale			*		(179,153)			0*	155
Equity Swap (Vol Depreciation)	12,400	04/01/2010	(20.150000)	04/02/2004	Banque National De Paris			*					0*	
Equity Swap (Vol Appreciation)	12,400	04/01/2010	20.150000	04/02/2004	Banque National De Paris			*		(993,139)			0*	139
Equity Swap (Vol Depreciation)	12,000	04/12/2010	(20.550000)	04/13/2004	Banque National De Paris			*					0*	
Equity Swap (Vol Appreciation)	12,000	04/12/2010	20.550000	04/13/2004	Banque National De Paris			*		(1,097,011)			0*	135
Equity Swap (Vol Depreciation)	12,000	09/27/2010	(21.000000)	09/27/2004	Merill Lynch			*					0*	
Equity Swap (Vol Appreciation)	12,000	09/27/2010	21.000000	09/27/2004	Merill Lynch			*		(398,429)			0*	141
Currency Swap (Pay US)	1,200,000	10/28/2014	(5.430000)	10/01/2004	Deutsche Bk AG								(16,290)	
Currency Swap (Rec CAD)	1,200,000	10/28/2014	6.100000	10/01/2004	Deutsche Bk AG				(56,264)	(145,852)			19,082	23,508
Equity Swap (Vol Depreciation)	12,000	10/04/2010	(20.550000)	10/04/2004	Barclays Bk Plc			*						
Equity Swap (Vol Appreciation)	12,000	10/04/2010	20.550000	10/04/2004	Barclays Bk Plc			*		(875,912)				141
Equity Swap (Vol Depreciation)	12,000	10/12/2010	(20.300000)	10/12/2004	Duetsche Bk AG			*						
Equity Swap (Vol Appreciation)	12,000	10/12/2010	20.300000	10/12/2004	Duetsche Bk AG			*		(347,730)				141
Equity Swap (Vol Depreciation)	12,500	11/09/2010	(19.900000)	11/09/2004	Barclays Bk Plc			*						
Equity Swap (Vol Appreciation)	12,500	11/09/2010	19.900000	11/09/2004	Barclays Bk Plc			*		(731,500)				148
Currency Swap (Pay AUD)	1,600,000	05/15/2015	0.000000	03/23/2005	Citibank NA NY									
Currency Swap (Rec US)	1,600,000	05/15/2015	5.500000	03/23/2005	Citibank NA NY									25,403
05999999 Subtotal - Swaps - Hedging Transactions						0	0	XXX	(1,553,558)	(7,349,879)	0	0	30,728	314,793
08999999 Subtotal - Swaps						0	0	XXX	(1,553,558)	(7,349,879)	0	0	30,728	314,793
Forwards - Hedging Transactions														
Long: US Short: Japanese Yen	296,411	04/07/2005	103.443006	01/05/2005	JP Morgan Securities Inc				10,207	10,207				207
Long: US Short: British Pound	957	08/31/2005	0.527961	02/24/2005	Citibank				9	9				3
Long: US Short: Euro	1,190,943	06/09/2005	0.753489	03/08/2005	JP Morgan Securities Inc				25,728	25,728				2,607
Long: US Short: Japanese Yen	33,750	04/01/2005	107.389969	03/30/2005	Citibank									9
09999999 Subtotal - Forwards - Hedging Transactions						0	0	XXX	35,944	35,944	0	0	0	2,826
12999999 Subtotal - Forwards						0	0	XXX	35,944	35,944	0	0	0	2,826
25999999 Subtotal - Hedging Transactions						0	0	XXX	(1,517,614)	(7,313,935)	0	0	30,728	317,619
99999999 Total						0	0	XXX	(1,517,614)	(7,313,935)	0	0	30,728	317,619

E07

SCHEDULE DB - PART D - SECTION 1

Showing All Futures Contracts and Insurance Futures Contracts at Current Statement Date

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information			13 Potential Exposure
									10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	
Long Futures Positions - Hedging Transactions												
S & P 500 Index.....	209	06/30/2005..	63,403,717	61,858,775	(1,544,942)	03/10/2005..	CME.....		(1,544,942)			3,291,750
10 Yr Swap Future.....	210	06/30/2005..	22,985,196	22,634,063	(351,133)	03/04/2005..	CBT.....		(351,133)			231,000
0199999 Subtotal - Long Futures Positions - Hedging Transactions.....			86,388,913	84,492,838	(1,896,075)	XXX.....	XXX.....	0	(1,896,075)	0	0	3,522,750
0499999 Subtotal - Long Futures Positions.....			86,388,913	84,492,838	(1,896,075)	XXX.....	XXX.....	0	(1,896,075)	0	0	3,522,750
Short Futures Positions - Hedging Transactions												
10 Yr Swap Future.....	76	06/30/2005..	8,317,236	8,191,375	125,861	03/04/2005..	CBT.....		125,861			83,600
US 5-YR Note.....	130	06/30/2005..	14,032,371	13,922,188	110,183	02/25/2005..	CBT.....		(18,395)	128,578		71,500
0599999 Subtotal - Short Futures Positions - Hedging Transactions.....			22,349,607	22,113,563	236,044	XXX.....	XXX.....	0	107,466	128,578	0	155,100
0899999 Subtotal - Short Futures Positions.....			22,349,607	22,113,563	236,044	XXX.....	XXX.....	0	107,466	128,578	0	155,100
2599999 Subtotal - Hedging Transactions.....			108,738,520	106,606,401	(1,660,031)	XXX.....	XXX.....	0	(1,788,609)	128,578	0	3,677,850
9999999 Totals.....			108,738,520	106,606,401	(1,660,031)	XXX.....	XXX.....	0	(1,788,609)	128,578	0	3,677,850

E07.1

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BANK OF NEW YORK..... NEW YORK, NY.....					.....(1,379)	.....(1,379)	.....(1,379)	XXX
Citigroup Global Markets Holdings..... NEW YORK, NY.....			.....1,641		.....195,812	.....375,028	.....377,127	XXX
JP MORGAN CHASE, NY..... BROOKLYN, NY.....			.....(410,074)					XXX
0199999. Total Open Depositories.....	XXX	XXX	.....(408,433)	.....0	.....194,433	.....373,649	.....375,748	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....(408,433)	.....0	.....194,433	.....373,649	.....375,748	XXX
0599999. Total Cash.....	XXX	XXX	.....(408,433)	.....0	.....194,433	.....373,649	.....375,748	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned at End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Gross Investment Income
Cash Equivalents								
156503 AG 9	Century Comms Corp Sr Nt.....		01/07/2005	9.500	03/01/2005	39,907		(147)
912795 RZ 6	US of Amer Treasury BL.....		12/14/2004		02/10/2005			1,826
912795 SN 2	US of Amer Treasury BL.....		02/15/2005		05/12/2005	797,733		2,473
0199999.	Totals.....					837,640	0	4,152