

**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  
June 30, 2005

**2005**





# QUARTERLY STATEMENT

As of June 30, 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..... Hartford ..... CT ..... 06103-3415 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-308-6253 <i>(Area Code) (Telephone Number) (Extension)</i>

### OFFICERS

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

### OTHER

Edward William Cassidy	Executive Vice President	Brendan Michael Lynch	Executive Vice President
David Paul Marks	Executive Vice President and Chief Investment Offi	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 (Title)	_____ (Signature) Ernest James Wright 2. (Printed Name) Secretary (Title)	_____ (Signature) Glenn David Lammey 3. (Printed Name) Senior Executive Vice President & Chief Financial (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 \_\_\_\_\_

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3. Number of pages attached

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## 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.....	2,930,444,411		2,930,444,411	2,870,144,961
2. Stocks:				
2.1 Preferred stocks.....	4,862,141		4,862,141	5,418,352
2.2 Common stocks.....	20,035,662		20,035,662	17,025,599
3. Mortgage loans on real estate:				
3.1 First liens.....	204,227,825		204,227,825	150,218,769
3.2 Other than first liens.....	2,495,353		2,495,353	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 (\$.....373,108), cash equivalents (\$.....5,502,219) and short-term investments (\$.....188,175,973).....	194,051,300		194,051,300	395,660,436
6. Contract loans (including \$.....0 premium notes).....	35,667,851		35,667,851	31,937,637
7. Other invested assets.....	51,986,565	314,399	51,672,166	55,168,719
8. Receivables for securities.....	4,262,554		4,262,554	62,258,486
9. Aggregate write-ins for invested assets.....	158,503,266	0	158,503,266	135,440,876
10. Subtotals, cash and invested assets (Lines 1 to 9).....	3,606,538,468	314,399	3,606,224,069	3,725,775,375
11. Title Plants less \$.....0 charged off (for Title insurers only).....			0	
12. Investment income due and accrued.....	35,122,138		35,122,138	33,503,022
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	(1,859,208)		(1,859,208)	(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.....	24,192,405		24,192,405	22,494,468
14.2 Funds held by or deposited with reinsured companies.....			0	
14.3 Other amounts receivable under reinsurance contracts.....	976,864		976,864	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.....	262,590,218	240,349,163	22,241,054	15,494,332
17. Guaranty funds receivable or on deposit.....	179,878		179,878	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.....	2,627,272	2,627,272	0	
23. Aggregate write-ins for other than invested assets.....	16,862,619	464	16,862,154	2,021,395
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	3,951,400,221	243,291,299	3,708,108,922	3,805,741,694
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	15,103,673,500		15,103,673,500	15,249,999,889
26. TOTALS (Lines 24 and 25).....	19,055,073,721	243,291,299	18,811,782,422	19,055,741,583

## DETAILS OF WRITE-INS

0901. Derivative instruments.....	158,503,266		158,503,266	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).....	158,503,266	0	158,503,266	135,440,876
2301. Undistributed items.....	14,458,335		14,458,335	1,737,909
2302. Miscellaneous balances.....	2,403,819		2,403,819	283,486
2303. Mortgage payments advanced.....	464	464	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).....	16,862,619	464	16,862,154	2,021,395

Statement as of June 30, 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 \$.....3,121,621,720 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	3,121,621,720	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).....	21,597,193	17,717,069
4. Contract claims:		
4.1 Life.....	11,004,619	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.....	300,401	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.....	14,503,235	16,298,576
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....267,363.....	267,363	580,785
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	16,212,891	32,003,488
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(381,454,104) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(447,806,226)	(457,904,584)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	51,967	11,394,991
15.1 Current federal and foreign income taxes, including \$.....2,800,619 on realized capital gains (losses).....	37,431,306	265,732,523
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	931,302	893,064
17. Amounts withheld or retained by company as agent or trustee.....	115,329,296	95,660,097
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	3,289,407	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.....	68,718,653	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.....	7,173,937	
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.....	36,393,698	102,696,423
24.9 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	18,657,637	134,565,473
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,025,678,399	3,071,028,682
27. From Separate Accounts Statement.....	14,856,593,094	15,042,311,905
28. Total Liabilities (Line 26 and 27).....	17,882,271,493	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.....	891,132,554	886,311,199
34. Aggregate write-ins for special surplus funds.....	259,105,541	259,105,541
35. Unassigned funds (surplus).....	(223,727,166)	(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 \$.....247,080,406 in Separate Accounts Statement).....	926,510,929	939,400,995
38. Totals of Lines 29, 30 and 37.....	929,510,929	942,400,995
39. Totals of Lines 28 and 38.....	18,811,782,422	19,055,741,583

**DETAILS OF WRITE-INS**

2501. Retained asset liability.....	7,803,905	9,991,369
2502. Additional insurance valuation reserve.....	5,194,736	5,896,652
2503. Miscellaneous balances.....	5,096,470	5,108,651
2598. Summary of remaining write-ins for Line 25 from overflow page.....	562,526	113,568,801
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	18,657,637	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 June 30, 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.....	1,133,113,983	1,676,903,230	3,018,480,792
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	102,530,834	70,078,926	178,098,050
4. Amortization of Interest Maintenance Reserve (IMR).....	788,381	862,662	1,665,537
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	46,101,589	2,308,305	42,594,077
6. Commissions and expense allowances on reinsurance ceded.....	3,784,640	5,711,545	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.....	113,977,648	101,712,814	213,533,857
8.2 Charges and fees for deposit-type contracts.....	89,695		
8.3 Aggregate write-ins for miscellaneous income.....	23,640,528	2,906,894	44,289,412
9. Totals (Lines 1 to 8.3).....	1,424,027,299	1,860,484,376	3,509,180,546
10. Death benefits.....	16,777,622	13,459,443	27,713,771
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	133,135,814	125,746,017	248,574,745
13. Disability benefits and benefits under accident and health contracts.....	2,614	(1,224)	1,428
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	703,106,340	473,612,229	1,061,752,488
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,765,059	695,697	1,393,934
18. Payments on supplementary contracts with life contingencies.....	36,488		
19. Increase in aggregate reserves for life and accident and health contracts.....	335,053,959	727,191,229	920,728,819
20. Totals (Lines 10 to 19).....	1,189,877,897	1,340,703,391	2,260,165,185
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	184,365,298	186,461,974	383,937,529
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	47,279,973	52,058,421	107,417,191
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	12,617,101	12,130,279	25,003,840
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(35,949,643)	722,488,216	941,417,146
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	1,398,190,626	2,313,842,282	3,717,940,891
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	25,836,674	(453,357,906)	(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).....	25,836,674	(453,357,906)	(208,760,345)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	52,424,020	(125,361,645)	(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).....	(26,587,346)	(327,996,261)	(196,231,438)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(2,104,595) (excluding taxes of \$.....(542,209) transferred to the IMR).....	11,501,946	(9,508,027)	(15,154,375)
35. Net income (Line 33 plus Line 34).....	(15,085,401)	(337,504,288)	(211,385,813)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	942,400,995	493,584,954	493,584,954
37. Net income (Line 35).....	(15,085,401)	(337,504,288)	(211,385,813)
38. Change in net unrealized capital gains (losses).....	(1,579,248)	3,183,856	(21,160,858)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	41,903,129	44,382,915	98,263,135
41. Change in nonadmitted assets and related items.....	(34,063,529)	(47,666,963)	(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.....	(9,355,130)	(10,357,489)	(6,887,897)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	7,177,924	2,148,674	10,476,720
47. Other changes in surplus in Separate Accounts Statement.....	(6,709,166)	(2,148,674)	(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.....	4,821,355	400,000,000	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).....	(12,890,066)	52,038,031	448,816,041
55. Capital and surplus as of statement date (Lines 36 + 54).....	929,510,929	545,622,986	942,400,995
<b>DETAILS OF WRITE-INS</b>			
08.301. Management fees, recoveries, etc.....	12,850,040	(2,214,915)	29,658,453
08.302. Contract surrender penalties.....	11,814,513	8,954,424	19,044,662
08.303. Sundry receipts and adjustments.....	(1,024,025)	(3,832,615)	(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).....	23,640,528	2,906,894	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 June 30, 2005 of **THE TRAVELERS LIFE AND ANNUITY COMPANY**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	1,134,773,430	3,018,248,823
2. Net investment income.....	98,536,321	163,981,648
3. Miscellaneous income.....	137,889,190	275,069,046
4. Total (Lines 1 through 3).....	1,371,198,941	3,457,299,516
5. Benefit and loss related payments.....	851,684,629	1,343,958,293
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	(49,297,564)	1,017,590,947
7. Commissions, expenses paid and aggregate write-ins for deductions.....	269,536,950	469,482,020
8. Dividends paid to policyholders.....		
9. Federal and foreign income taxes paid (recovered) \$.....(3,860,704) net tax on capital gains (losses).....	276,799,287	(178,604,604)
10. Total (Lines 5 through 9).....	1,348,723,300	2,652,426,658
11. Net cash from operations (Line 4 minus Line 10).....	22,475,641	804,872,859
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	254,519,743	967,650,140
12.2 Stocks.....	3,335,144	25,653,845
12.3 Mortgage loans.....	13,453,414	37,537,190
12.4 Real estate.....		2,304,424
12.5 Other invested assets.....	10,100,018	3,957,737
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(4,284)	(2,929)
12.7 Miscellaneous proceeds.....	58,044,183	57,595,789
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	339,448,219	1,094,696,196
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	313,844,075	1,752,281,504
13.2 Stocks.....	6,240,740	17,791,124
13.3 Mortgage loans.....	67,374,056	105,531,320
13.4 Real estate.....		
13.5 Other invested assets.....	6,823,409	21,942,942
13.6 Miscellaneous applications.....	80,291,223	72,738,005
13.7 Total investments acquired (Lines 13.1 to 13.6).....	474,573,504	1,970,284,895
14. Net increase (decrease) in contract loans and premium notes.....	3,730,214	5,111,896
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(138,855,499)	(880,700,595)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
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.....	3,679,706	2,566,168
16.5 Dividends to stockholders.....		
16.6 Other cash provided (applied).....	(88,908,983)	(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).....	(85,229,277)	342,853,842
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(201,609,136)	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).....	194,051,300	395,660,436

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

20.0001			
20.9999	Totals.....	0	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.....	511,881,178	495,924,524	1,067,077,849
3. Ordinary individual annuities.....	661,663,059	1,217,987,830	2,042,709,730
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	3,510	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.....	1,173,547,747	1,713,924,274	3,110,260,468
12. Deposit-type contracts.....	6,307,102	2,297,715	4,650,549
13. Total.....	1,179,854,848	1,716,221,989	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 June/December are as follows:

	<u>2005</u>	<u>2004</u>
(1) Total of all deferred tax assets (admitted and nonadmitted)	\$339,090,573	\$298,257,314
(2) Total of all deferred tax liabilities	(76,500,356)	(77,093,786)
(3) Net deferred tax asset	\$262,590,217	\$221,163,528
(4) Total of all deferred tax assets nonadmitted in accordance with SSAP No. 10, Income Taxes	(240,349,163)	(205,669,196)
(5) Net admitted deferred tax asset	\$22,241,054	\$15,494,332
(6) (Increase) decrease in deferred tax assets nonadmitted	\$(34,679,967)	\$(69,338,570)

c. The provisions for incurred taxes on earnings for the quarter ended June 30 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	\$191,599,544	\$160,263,067
Policy acquisition expenses	117,896,792	110,064,461
Investments	20,099,008	22,224,394
Other	9,495,229	5,705,392
Total DTAs	\$339,090,573	\$298,257,314
Nonadmitted deferred tax assets	\$(240,349,163)	\$(205,669,196)
Admitted deferred tax assets	\$98,741,410	\$92,588,118
Deferred tax liabilities:		
Deferred and uncollected premiums	\$4,612,418	\$4,686,520
Separate Account Adjustments	19,565,538	19,948,055
Investments	34,851,664	34,272,025
Other	2,579,564	2,579,562
Reserve Strengthening	14,891,172	15,607,624
Total DTLs	\$76,500,356	\$77,093,786
Net admitted deferred tax asset / (liability)	\$22,241,054	\$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	\$339,090,573	\$298,257,314	\$40,833,259
Total deferred tax liabilities	76,500,356	77,093,786	(593,430)
Net deferred tax asset (liability)	\$262,590,217	\$221,163,528	\$41,426,689
Tax effect of unrealized gains (losses)	XXX	XXX	476,440
Change in net deferred income tax	-	-	<u>\$41,903,129</u>

d. **Statutory Rate Reconciliation**

	<u>2005</u>
Net income after dividends to policyholders but before federal and foreign income taxes	\$35,234,025
Statutory Tax Rate	X 35 %
Expected Tax	<u>\$12,331,909</u>
Tax effect of:	
Interest maintenance reserve	\$(628,369)
Change in nonadmitted assets	211,375
Statutory unrealized reclass - OIA	(248,629)
Separate Account DRD and non-taxable investment income	(3,941,151)
T&E	38,024
Other	653,137
Total statutory income taxes	<u>\$8,416,296</u>
Effective tax rate	24%
Federal and foreign income taxes incurred	\$50,319,425
Change in net deferred income taxes	<u>(41,903,129)</u>
Total statutory income taxes	<u>\$8,416,296</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 the State of Connecticut Insurance Department. In accordance with Connecticut statutes, the Company may not pay dividends during 2005 without prior approval of the State of Connecticut Insurance Department. As described in footnote 22, Citigroup completed the sale of the Company to MetLife on July 1, 2005. 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 during that period will require prior approval from the State of Connecticut Insurance Department.

**Note 14 - Contingencies**

At June 30, 2005, the Company had commitments to fund investments of \$17,725,732.

**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 June 30, 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)

Type	Total Account Value		Gross Reserve		Net Reserve	
	June 30, 2005	December 31, 2004	June 30, 2005	December 31, 2004	June 30, 2005	December 31, 2004
<b>GMAB</b>						
8 year 90% of premium	\$ 10.0	\$ 10.7	\$ 0.8	\$ 0.6	\$ 0.6	\$ 0.5
8 year 100% of premium	544.6	572.1	83.3	60.8	60.7	43.0
8 year 115% of premium	1.4	1.6	0.1	0.2	-	-
10 year 100% of premium	272.8	268.8	7.6	5.5	7.6	5.5
<b>GMWB</b>	2,002.1	1,813.4	16.5	12.2	16.5	12.2
<b>GMDB</b>	14,145.2	14,293.3	72.4	64.3	11.6	8.3

**Note 22 - Events Subsequent**

On July 1, 2005, Citigroup Inc., the Company's ultimate parent, completed the sale of the Company and certain domestic and international insurance businesses (the Life Insurance and Annuity Businesses) to MetLife pursuant to an Acquisition Agreement.

**Note 23 - Reinsurance**

No significant change.

**Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 25 - Change in Incurred Losses and Loss Adjustment Expenses**

No significant change.

**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 [X] No [ ]  
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

**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 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 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
Brazos Valley Community Developm	Byran, TX	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
CitiCapital Commercial Corporation	Irving, TX	NO	YES	NO	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**

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 Interim Services, Inc.	New York, NY	NO	YES	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 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
CitiFinancial Delaware LLC	Baltimore, MD	YES	NO	NO	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

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 Delaware Finance Limited	Wilmington, DE	YES	NO	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 Funding Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup Geneva Capital Strategies	Irvine, CA	NO	NO	NO	NO	YES
Citigroup Global Investments Real E	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 Commercia	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 Institutional Trust Company	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

## GENERAL INTERROGATORIES

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## PART 1 - COMMON INTERROGATORIES

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
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 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.	O'Fallon, 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
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

**GENERAL INTERROGATORIES**

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**PART 1 - COMMON INTERROGATORIES**

First Paddle Creek, Inc.	Chicago, IL	NO	NO	YES	NO	NO
First Savings Corporation	Chicago, IL	NO	NO	YES	NO	NO
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
i-flex America Inc.	New York, NY	YES	NO	NO	NO	NO
i-flex Solutions Inc.	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

**GENERAL INTERROGATORIES**

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**PART 1 - COMMON INTERROGATORIES**

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
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 Services, Inc.	Duluth, GA	YES	NO	NO	NO	NO
Primerica Shareholder Services	Duluth, GA	NO	NO	NO	NO	YES
Redlands Financial Services, Inc.	San Francisco, CA	NO	NO	YES	NO	NO
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
RPWire LLC	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers All Cap Value Fun	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 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

**GENERAL INTERROGATORIES**

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**PART 1 - COMMON INTERROGATORIES**

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
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
SuperSolutions Corporation	Eden Prairie, MN	YES	NO	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 Alternativ	New York, NY	NO	NO	NO	NO	YES
Tishman Speyer/Citigroup Alternativ	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 Intern	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 Corporatio	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, I	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, I	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: \$.....4,950,430

14. Amount of real estate and mortgages held in short-term investments: .....

## 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

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

15.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value		2 Current Quarter Statement Value
15.21 Bonds.....			
15.22 Preferred Stock.....			
15.23 Common Stock.....	\$.....13,532,465	\$.....	15,940,660
15.24 Short-Term Investments.....			
15.25 Mortgages, Loans or Real Estate.....			
15.26 All Other.....	\$.....7,921,919	\$.....	8,297,824
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26).....	\$.....21,454,384	\$.....	24,238,484
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 [ X ]    No [   ]

16.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ X ]    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 [ X ]    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 [ X ]

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 [ X ]    No [   ]

18.2 If no, list exceptions: As of 06/30/05, 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. 5 need to be filed (1Q05=1, 2Q05=4). There was 1 debt issue where we converted the rating to match the way we are accounting and reporting this issue on the annual statement.

**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.....	\$.....105,486,572
1.12	Residential mortgages.....	\$.....
1.13	Commercial mortgages.....	\$.....101,236,606
1.14	Total mortgages in good standing.....	\$.....206,723,178
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)	\$.....206,723,178
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 June 30, 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.....	66,715,786	96,684,330
2.2 Additional investment made after acquisitions.....	658,270	8,845,351
3. Accrual of discount and mortgage interest points and commitment fees.....	94,059	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.....	13,453,414	37,537,190
7. Amortization of premium.....	10,292	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.....	206,723,178	152,718,769
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	206,723,178	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).....	206,723,178	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.....	5,812	5,996,120
2.2 Additional investment made after acquisitions.....	6,817,597	15,946,822
3. Accrual of discount.....	2,006	1,907
4. Increase (decrease) by adjustment.....	(151,091)	(21,648,890)
5. Total profit (loss) on sale.....	269,377	74,658
6. Amounts paid on account or in full during the period.....	10,100,018	3,957,737
7. Amortization of premium.....	2,982	9,265
8. Increase (decrease) by foreign exchange adjustment.....	(349,762)	369,388
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	51,986,565	55,495,627
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	51,986,565	55,495,627
12. Total nonadmitted amounts.....	314,399	326,908
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	51,672,166	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.....	320,084,815	1,770,072,628
3. Accrual of discount.....	6,445,611	13,730,878
4. Increase (decrease) by adjustment.....	(586,795)	(1,627,630)
5. Increase (decrease) by foreign exchange adjustment.....	(903,706)	806,264
6. Total profit (loss) on disposal.....	(108,299)	(3,638,619)
7. Consideration for bonds and stocks disposed of.....	257,854,888	993,303,985
8. Amortization of premium.....	4,323,438	9,206,334
9. Book/adjusted carrying value, current period.....	2,955,342,213	2,892,588,913
10. Total valuation allowance.....		
11. Subtotal (Lines 9 plus 10).....	2,955,342,213	2,892,588,913
12. Total nonadmitted amounts.....		
13. Statement value.....	2,955,342,213	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
<b>BONDS</b>								
1. Class 1.....	2,228,967,233	794,608,993	1,058,728,912	3,116,569	2,228,967,233	1,967,963,883		2,154,533,619
2. Class 2.....	981,011,653	6,889,035	25,234,590	(21,032,850)	981,011,653	941,633,247		939,606,923
3. Class 3.....	156,314,367	120,016	7,344,012	20,236,251	156,314,367	169,326,622		128,493,115
4. Class 4.....	30,697,007	393,689	1,067,513	(2,959,743)	30,697,007	27,063,440		33,199,865
5. Class 5.....	11,270,576		1,405,163	664,301	11,270,576	10,529,714		6,522,954
6. Class 6.....	2,569,674		369,204	(96,992)	2,569,674	2,103,477		2,455,224
7. Total Bonds.....	3,410,830,510	802,011,733	1,094,149,394	(72,465)	3,410,830,510	3,118,620,383	0	3,264,811,700
<b>PREFERRED STOCK</b>								
8. Class 1.....	2,906,500				2,906,500	2,906,500		2,700,000
9. Class 2.....	662,835		400,000	6	662,835	262,840		662,829
10. Class 3.....	250,000			(150,000)	250,000	100,000		581,494
11. Class 4.....	1,323,412	101,345		(1,137,105)	1,323,412	287,653		1,327,171
12. Class 5.....	50,896	1,480	23,567	1,239,121	50,896	1,267,930		62,467
13. Class 6.....	31,423			5,795	31,423	37,218		84,390
14. Total Preferred Stock.....	5,225,066	102,825	423,567	(42,183)	5,225,066	4,862,141	0	5,418,352
15. Total Bonds and Preferred Stock.....	3,416,055,576	802,114,558	1,094,572,961	(114,648)	3,416,055,576	3,123,482,524	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.....	188,175,973	XXX	188,513,618	522,289	

**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.....	1,765,223,241	4,400,614,674
3. Increase (decrease) by adjustment.....	(252,131)	(34,059)
4. Increase (decrease) by foreign exchange adjustment.....		
5. Total profit (loss) on disposal of short-term investments.....	(2,125)	(4,490)
6. Consideration received on disposal of short-term investments.....	1,971,459,750	4,134,516,138
7. Book/adjusted carrying value, current period.....	188,175,973	394,666,738
8. Total valuation allowance.....		
9. Subtotal (Lines 7 plus 8).....	188,175,973	394,666,738
10. Total nonadmitted amounts.....		
11. Statement value (Lines 9 minus 10).....	188,175,973	394,666,738
12. Income collected during period.....	3,051,420	3,713,531
13. Income earned during period.....	3,049,162	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	4,719,277	29,379,254		
2. Alaska.....	AK	YES	262,838	4,252,495		
3. Arizona.....	AZ	YES	8,267,685	1,492,662	111,737	
4. Arkansas.....	AR	YES	5,502,166	15,279,385		
5. California.....	CA	YES	91,608,258	9,152,610	1,356,883	
6. Colorado.....	CO	YES	3,970,098	1,462,496		
7. Connecticut.....	CT	YES	21,063,180	7,142,430	12,507	
8. Delaware.....	DE	YES	1,072,984	4,398,414		
9. District of Columbia.....	DC	YES	2,147,508	1,259,389		
10. Florida.....	FL	YES	50,005,564	146,903,771	1,759,176	
11. Georgia.....	GA	YES	12,248,194	23,398,402		
12. Hawaii.....	HI	YES	841,231	10,122,911		
13. Idaho.....	ID	YES	455,322	6,586,978		
14. Illinois.....	IL	YES	23,400,975	6,570,131	105,160	
15. Indiana.....	IN	YES	8,896,337	16,294,915		
16. Iowa.....	IA	YES	3,491,083	10,873,837	30,973	
17. Kansas.....	KS	YES	3,150,138	1,472,292		
18. Kentucky.....	KY	YES	1,690,188	14,485,476		
19. Louisiana.....	LA	YES	5,146,973	20,059,919		
20. Maine.....	ME	YES	1,405,788	2,485,528		
21. Maryland.....	MD	YES	9,332,089	22,541,488		
22. Massachusetts.....	MA	YES	23,671,873	33,734,171	148,841	
23. Michigan.....	MI	YES	11,839,950	1,300,958	1,163,930	
24. Minnesota.....	MN	YES	9,802,587	23,423,873		
25. Mississippi.....	MS	YES	4,693,943	6,655,687		
26. Missouri.....	MO	YES	9,051,415	2,083,613		
27. Montana.....	MT	YES	427,659	645,465	49,174	
28. Nebraska.....	NE	YES	2,104,196	6,704,548		
29. Nevada.....	NV	YES	2,839,052	14,141,130		
30. New Hampshire.....	NH	YES	1,036,843	613,243		
31. New Jersey.....	NJ	YES	31,613,069	1,480,983		
32. New Mexico.....	NM	YES	851,971	7,458,597		
33. New York.....	NY	NO	18,919,452	963,996		
34. North Carolina.....	NC	YES	12,616,878	1,605,790	134,272	
35. North Dakota.....	ND	YES	1,456,415	3,481,882		
36. Ohio.....	OH	YES	19,238,572	4,929,133	190,046	
37. Oklahoma.....	OK	YES	1,642,236	16,565,338		
38. Oregon.....	OR	YES	3,767,992	3,833,729	476,445	
39. Pennsylvania.....	PA	YES	28,206,135	34,030,657	95,548	
40. Rhode Island.....	RI	YES	2,119,656	3,500,380		
41. South Carolina.....	SC	YES	4,937,420	883,099	238,623	
42. South Dakota.....	SD	YES	1,780,315	2,371,509		
43. Tennessee.....	TN	YES	3,107,455	3,562,280		
44. Texas.....	TX	YES	20,473,121	49,148,121	350,529	
45. Utah.....	UT	YES	2,957,943	21,330,283		
46. Vermont.....	VT	YES	659,077	2,655,875	31,389	
47. Virginia.....	VA	YES	9,179,346	1,656,001		
48. Washington.....	WA	YES	3,158,436	21,089,200	51,867	
49. West Virginia.....	WV	YES	898,258	12,535,425		
50. Wisconsin.....	WI	YES	13,197,158	17,955,700		
51. Wyoming.....	WY	YES	3,426,338	29,931		
52. American Samoa.....	AS	NO				
53. Guam.....	GU	NO	3,698			
54. Puerto Rico.....	PR	YES	1,838,860	5,289,291		
55. US Virgin Islands.....	VI	NO	13,134			
56. Canada.....	CN	NO	473,626			
57. Aggregate Other Alien.....	OT	XXX	1,195,793	391,896	0	0
58. Subtotal.....	(a).....51		511,877,748	661,666,569	0	6,307,102
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		3,430			
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0
95. Totals (Direct Business).....	XXX		511,881,178	661,666,569	0	6,307,102
96. Plus Reinsurance Assumed.....	XXX					
97. Totals (All Business).....	XXX		511,881,178	661,666,569	0	6,307,102
98. Less Reinsurance Ceded.....	XXX		34,481,273	4,293,044		
99. Totals (All Business) less Reinsurance Ceded.....	XXX		477,399,905	657,373,525	0	6,307,102

**DETAILS OF WRITE-INS**

5701. Mexico.....	XXX		147,270			
5702. Philippines.....	XXX		10,623			
5703. Bahamas.....	XXX		74,131			
5798. Summary of remaining write-ins for line 57 from overflow page.....	XXX		963,770	391,896	0	0
5799. Total (Lines 5701 thru 5703 plus 5798) (Line 57 above).....	XXX		1,195,793	391,896	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

Citigroup Inc.	Delaware	52-1568099
... Associated Madison Companies, Inc.	Delaware	13-3140258
... .. Citigroup Insurance Holding Corporation	Georgia	58-1708749
... .. American Financial Life Insurance Company (92541) *	Texas	75-1686164
... .. Keeper Holdings LLC	Delaware	N/A
... .. CitiStreet LLC	Delaware	N/A
... .. Primerica Life Insurance Company (65919) *	Massachusetts	04-1590590
... .. CitiLife Financial Ltd. *	Ireland	N/A
... .. National Benefit Life Insurance Company (61409) *	New York	23-1618791
... .. Primerica Financial Services (Canada) Ltd.	Canada	N/A
... .. Primerica Life Insurance Company of Canada *	Canada	N/A
... .. The Travelers Insurance Company - Accident Dept. (39357) *	Connecticut	06-0566090
... .. The Travelers Insurance Company - Life Dept. (87726) *	Connecticut	06-0566090
... .. CitiInsurance Life Insurance Company, Ltd. *	China	N/A
... .. One Financial Place Corporation	Delaware	06-1576470
... .. Plaza LLC	Connecticut	N/A
... .. Travelers Asset Management International Company LLC	New York	N/A
... .. Tower Square Securities, Inc.	Connecticut	06-0843577
... .. Travelers Distribution LLC	Delaware	N/A
... .. TL&A Insurance Distribution LLC	Delaware	N/A
... .. The Travelers Life and Annuity Company (80950) *	Connecticut	06-0904249
... .. TLA Holdings LLC	Connecticut	N/A
... .. Citigroup Mortgage Securities Corporation	Connecticut	06-1096065
... .. The Prospect Company	Delaware	N/A
... .. Travelers International Investments Ltd.	Cayman Islands	98-0187886
... .. Tribeca Citigroup Investments Ltd.	Cayman Islands	98-0378985
... .. Umbrella Bear, Inc.	Florida	06-1501680
... .. The Travelers Life and Annuity Reinsurance Company (12232) *	South Carolina	20-1452630
... .. Primerica Financial Services, Inc.	Nevada	88-0269888
... .. SL&H Reinsurance, Ltd. *	Nevis Island	59-2578257
... Citigroup Global Markets Holdings Inc.	New York	11-2418067
... Citigroup Holdings Company	Delaware	06-1551348
... .. Citicorp	Delaware	06-1515595
... .. Citibank Delaware	Delaware	13-3124149
... .. Citicorp Assurance Co. (45039) *	Delaware	51-0335119
... .. Citicorp Life Insurance Company (80322) *	Arizona	43-0979556
... .. First Citicorp Life Insurance Company (92746) *	New York	13-3078429
... .. Citibank, N.A.	USA	13-5266470
... .. Citibank Mortgage Reinsurance, Inc. (11315) *	Vermont	03-0361890
... .. Citibank Overseas Investment Corporation	USA	13-6097632
... .. Associates International Holdings Corp.	New York	06-1034218
... .. ACONA B.V.	The Netherlands	N/A
... .. Associates Financial Corporation Limited	United Kingdom	N/A
... .. CitiInsurance General Insurance Company Limited *	United Kingdom	N/A
... .. CitiInsurance Life Assurance Company Limited *	United Kingdom	N/A
... .. Citigroup Asia Pacific Holding Corporation	Delaware	N/A
... .. Citigroup Holding (Singapore) Private Limited	Singapore	N/A

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

## PART 1 – ORGANIZATIONAL CHART

... Citibank Pty Limited	Australia	N/A
... Citicorp Limited	Australia	N/A
... Citicorp General Insurance Limited *	Australia	N/A
... Citicorp Life Insurance Limited *	Australia	N/A
... Citicorp Insurance Services, Inc.	Delaware	62-1282460
... Citicorp (Mexico) Holdings LLC	Delaware	N/A
... Grupo Financiero Banamex, S.A. de C.V.	Mexico	N/A
... Seguros Banamex, S.A. de C.V., Integrante del Grupo Financiero Banamex *	Mexico	N/A
... Citicorp Banking Corporation	Delaware	13-3012736
... Associates First Capital Corporation	Delaware	06-0876639
... Atlantic General Insurance Limited *	Bermuda	N/A
... Atlantic Reinsurance Limited *	Bermuda	N/A
... CitiFinancial Credit Company	Delaware	52-0883351
... American Health and Life Insurance Company (60518) *	Texas	52-0696632
... City Holdings Reinsurance Life Company (73555) *	Arizona	86-0539593
... Sears Life Insurance Company (69914) *	Texas	36-3742955
... Chesapeake Appraisal and Settlement Services Inc.	Maryland	N/A
... Chesapeake Title Reinsurance Company, Inc. (11693) *	Vermont	52-2308738
... Citicorp Administrative Services, Inc.	Texas	75-2855422
... Citicorp Select, Inc.	Maryland	52-0255715
... Triton Insurance Company (41211) *	Missouri	59-2174734
... Aristar Insurance Company (20834) *	South Carolina	04-2275299
... Citigroup Finance Canada Inc.	Canada	N/A
... CitiFinancial Canada, Inc.	Canada	N/A
... London and Midland General Insurance Company *	Canada	N/A
... Financial Reassurance Company, Ltd. *	Bermuda	N/A
... Citibank (West) Bancorp Inc.	Delaware	N/A
... Citibank (West) Holdings Inc.	Delaware	13-3990512
... Principal Mortgage Reinsurance Co. (11353) *	Vermont	03-0363273
... Citicorp Insurance USA, Inc. (10572) *	Vermont	13-3288998
... Citicorp International Life Insurance Company, Ltd. *	Bermuda	N/A
... Citicorp International Trade Indemnity, Inc. (27111) *	New Jersey	13-3377194
... Citilife S.A./N.V. *	Belgium	N/A
... Copelco Reinsurance Company, Ltd. *	Bermuda	N/A
... Siembra Seguros de Retiro S.A. *	Argentina	N/A
... Siembra Seguros de Vida S.A. *	Argentina	N/A
... CitiInsurance International Holdings Inc.	Delaware	06-1597037
... Citi Fubon Life Insurance Company Hong Kong Limited *	Hong Kong	N/A
... CitiInsurance do Brasil Vida e Previdencia S.A. *	Brazil	N/A
... CitiInsurance Polska Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna *	Poland	N/A
... CitiInsurance Reinsurance (Bermuda) Ltd. *	Bermuda	N/A
... Mitsui Sumitomo CitiInsurance Life Insurance Co., Ltd. *	Japan	N/A
... Citigroup Investments Inc.	Delaware	06-1497445

Statement as of June 30, 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 June 30, 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. Securities lending.....	562,500	113,521,505
2505. Unpaid real estate costs.....	26	2
2506. Deferred commitment fees.....		47,294
2597. Summary of remaining write-ins for Line 25.....	562,526	113,568,801

**Additional Write-Ins for Schedule T:**

	1 Is Insurer Licensed? (Yes or No)	Direct Business Only				
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Deposit-Type Contract Funds	6 Other Considerations
		2 Life Insurance Premiums	3 Annuity Considerations			
States, Etc.						
5704. Others.....	...XXX...	963,770	391,896			
5797. Summary of remaining write-ins for line 57.....	...XXX...	963,770	391,896	0	0	0



**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 Loan Number	Location		4 Loan Type	5 Actual Cost	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Value of Land and Buildings	12 Date of Last Appraisal or Valuation
	2 City	3 State									
<b>Mortgages in Good Standing</b>											
<b>Farm Mortgages</b>											
30234579	Multiple Counties	AL		5,000,000	06/15/2005	4.690	5,000,000			8,937,500	05/22/2005
30234533	Multiple Counties	CA		862,745	06/23/2005	6.960	862,745			2,227,608	02/18/2005
30234542	Multiple Counties	CA		847,458	04/20/2005	7.070	847,458			2,432,453	12/22/2004
30234555	Fresno	CA		1,600,000	06/27/2005	5.960	1,600,000			4,194,533	01/27/2005
30234558	Kern	CA		1,100,000	05/10/2005	5.990	1,100,000			1,675,000	11/29/2004
30234565	Madera	CA		3,700,000	06/20/2005	6.540	3,700,000			6,700,000	03/03/2005
30234570	Kern	CA		1,650,000	04/07/2005	7.250	1,650,000			3,400,000	01/13/2005
30234581	Fresno	CA		9,000,000	06/29/2005	5.860	9,000,000			11,564,910	05/05/2005
30234563	Multiple Counties	FL		395,080	04/08/2005	4.900	395,080			1,667,858	01/14/2005
30234564	Multiple Counties	FL		149,996	04/08/2005	4.130	149,996			517,142	01/14/2005
30234566	Multiple Counties	MS		6,000,000	04/14/2005	5.850	6,000,000			10,285,714	04/24/2005
0199999. Total - Mortgages in Good Standing - Farm Mortgages				30,305,279	XXX	XXX	30,305,279	0	0	53,602,718	XXX
<b>Commercial Mortgages - All Other</b>											
30234492	Los Angeles	CA		18,113	06/30/2004	4.820	18,113			18,113	05/11/2004
30234511	Hollywood	CA		94,198	12/28/2004	5.862	94,198			94,198	08/13/2004
30234573	Columbia	MD		15,000,000	05/19/2005	6.190	15,000,000			23,550,000	04/29/2005
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				15,112,311	XXX	XXX	15,112,311	0	0	23,662,311	XXX
0899999. Total - Mortgages in Good Standing				45,417,590	XXX	XXX	45,417,590	0	0	77,265,029	XXX
9999999. Totals				45,417,590	XXX	XXX	45,417,590	0	0	77,265,029	XXX

E02

### SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book Value/Recorded Investment Excluding Accrued Interest 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										
206294-0	COACHELLA	CA		03/17/1995	913,095			239,589	239,589			0
206698-0	COACHELLA	CA		09/04/1997	258,624			857,135	857,135			0
207358-0	REEDLEY	CA		11/21/2001	6,375,000			6,187,500	6,187,500			0
30234509	Philadelphia	PA		08/13/2004	1,353,096			305,169	305,169			0
0199999. Total - Mortgages Closed by Repayment					8,899,815	0	0	7,589,394	7,589,394	0	0	0
9999999. Totals					8,899,815	0	0	7,589,394	7,589,394	0	0	0

### 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									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
000000 00 0	Prudential Capital Partners II, LP .2% Ownership.....	Chicago.....	IL.....	Direct.....	0	04/28/2005...	5,812		5,812			
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											
3199999	Subtotal - Unaffiliated.....											
3399999	Totals.....											

### SCHEDULE BA - PART 2

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

E03

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										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
EQT Northern Europe US no. 1 LP.....	Guernsey, Channel Islands.....	GB.....	Realized FX.....	07/06/2001						11,137		11,137
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>												
Euro TL Investments, LLC.....	Hartford.....	CT.....	Realized FX.....	04/25/2001						191,313		191,313
Euro TL Investments, LLC.....	Hartford.....	CT.....	Realized FX.....	09/01/1998						33,730		33,730
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....											
<b>Any Other Class of Admitted Assets - Unaffiliated</b>												
Met Life Ins Co Note 7.700% 11/01/2015.....	New York.....	NY.....	Sale.....	11/20/2002	227,226			226,617	242,110		15,493	15,493
2999999	Total - Any Other Class of Admitted Assets - Unaffiliated.....											
3199999	Subtotal - Unaffiliated.....											
3299999	Subtotal - Affiliated.....											
3399999	Totals.....											

### 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)
<b>Bonds - All Other Government</b>									
760942 AR 3	Uruguay (Rep of) Nts 9.250% 05/17/17	F	05/10/2005	Salomon Smith Barney		200,000	200,000		4FE
1099999	Total - Bonds - All Other Government					200,000	200,000	0	XXX
<b>Bonds - Special Revenue and Special Assessment</b>									
31339D 4Q 8	FHLMC 2411 ZE 6.500% 02/15/32		06/01/2005	Interest Capitalization		73,826	73,826		1
3133TR 4H 5	FHLMC 2274 ZM 6.500% 01/15/31		06/01/2005	Interest Capitalization		107,023	107,023		1
3133TU YS 1	FHLMC 2353 AZ 6.000% 09/15/31		06/01/2005	Interest Capitalization		92,941	92,941		1
31392R E3 1	FHLMC 2469 Z 6.000% 07/15/32		06/01/2005	Interest Capitalization		35,368	35,368		1
31392U TM 6	FHLMC 2502 ZC 6.000% 09/15/32		06/01/2005	Interest Capitalization		113,804	113,804		1
31395R AR 9	FHLMC R001 AE 4.375% 04/15/15		04/19/2005	Morgan Stanley Dean Witter		2,990,977	3,000,000	7,656	1
31406V 2P 0	FNMA 30-Year Fixed 5.000% 06/01/35		05/10/2005	BA Securities		1		41,667	1
3199999	Total - Bonds - Special Revenue & Special Assessments					3,413,940	3,422,962	49,323	XXX
<b>Bonds - Public Utilities</b>									
87927V AG 3	Telecom Italia Cap Co G 4.000% 01/15/10	F	04/04/2005	Lehman Brothers Inc.		955,530	1,000,000	9,111	2FE
3899999	Total - Bonds - Public Utilities					955,530	1,000,000	9,111	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
07383F 5K 0	Bear Stearns Comi Mtg 4.933% 02/13/42		04/21/2005	Bear Stearns & Co.		4,989,258	5,000,000	18,499	1FE
073928 J7 9	Bear Stearns Cos Inc (T 3.359% 02/08/08		06/15/2005	Bear Stearns & Co.		4,998,150	5,000,000	19,591	1FE
22237L NR 9	Countrywide Home Ln Nt 3.250% 05/21/08		04/06/2005	JP Morgan Securities		2,880,060	3,000,000	37,917	1FE
23330X AE 0	DRS Techs Inc Sr Sub Nt 6.875% 11/01/13		06/30/2005	Tax Free Exchange		193,689	185,000	2,084	4FE
25654# AA 0	Dodger Tickets LLC Sr 5.660% 03/31/30		05/11/2005	Direct		7,200,000	7,200,000		1FE
31746* BD 5	Finl Fed Cr Inc Sr Nt S 4.980% 05/02/10		05/02/2005	Direct		1,000,000	1,000,000		2Z
319963 AL 8	1st Data Corp Sr Nt 4.500% 06/15/10		05/19/2005	Wachovia Capital Markets		2,998,290	3,000,000		1FE
36720# AA 7	Gas Transmission NW Cor 4.640% 06/01/10		06/01/2005	Direct		600,000	600,000		1Z
466247 QC 0	JP Morgan Mtg Tr 2005-A 4.313% 06/25/35		04/13/2005	JP Morgan Securities		4,941,406	5,000,000	17,975	1FE
52517P XU 0	Lehman Brothers Hldg In 3.480% 11/10/09		06/15/2005	Bear Stearns & Co.		5,017,850	5,000,000	19,817	1FE
64031N AA 6	Nelnet Inc Nt 5.125% 06/01/10		05/20/2005	JP Morgan Securities		2,495,050	2,500,000		2FE
659462 AA 3	Nationwide Mutual Ins B 5.810% 12/15/24		04/14/2005	Goldman Sachs & Co.		1,008,290	1,000,000	20,012	1FE
758202 AE 5	Reed Elsevier Cap Nt 3.730% 06/15/10		06/16/2005	Bank of America		2,000,820	2,000,000	1,451	1FE
861900 ZZ 4	Stonehenge Cap Fd TX LL 8.383% 08/01/11		06/23/2005	Direct		911,681	911,681		1Z
93933W AA 4	WA Mut Bk FA Nt 6.875% 06/15/11		04/18/2005	Lehman Brothers Inc.		2,430,956	2,200,000	52,938	1FE
19238V A* 6	Cogeco Cable Inc Ser A 6.830% 10/31/08	C	04/19/2005	Libra		739,822	700,000	266	2FE
21988J AA 8	Corp Interamer De Entre 8.875% 06/14/15	F	06/07/2005	Salomon Smith Barney		120,016	121,000		3FE
40049J AU 1	Grupo Televisa SA Sr Nt 6.625% 03/18/25	F	05/23/2005	First Boston Corp		98,632	100,000	1,251	2FE
96008Y AB 1	Westfield Cap Corp Nt 5.125% 11/15/14	F	04/14/2005	Wachovia Capital Markets		2,970,150	3,000,000	71,323	1FE
Q7160# AC 3	Orica Fin Ltd Sr Guaran 6.370% 05/05/15	D	05/05/2005	Direct		1,600,000	1,600,000		2Z
4599999	Total - Bonds - Industrial & Miscellaneous					49,194,120	49,117,681	263,123	XXX
6099997	Total - Bonds - Part 3					53,763,590	53,740,643	321,557	XXX
6099999	Total - Bonds					53,763,590	53,740,643	321,557	XXX
<b>Preferred Stocks - Public Utilities</b>									
872594 40 3	TNP Enterprises Inc Pfd		03/11/2005	Direct		85,000	101,345		RP5UFE
6199999	Total - Preferred Stocks - Public Utilities					85,000	101,345	0	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
704231 50 5	Paxson Comm Corp Pfd St		05/15/2005	Direct		1,480			P6U
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					1,480		0	XXX
6599997	Total - Preferred Stocks - Part 3					102,825		0	XXX
6599999	Total - Preferred Stocks					102,825		0	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
52171N 10 3	Leadis Tech Inc Common Stock		05/24/2005	Direct		325,000	1,992		L
668074 30 5	Northwestn Corp Com Stk		11/19/2004	Direct		650,000	16,250		L
6899999	Total - Common Stocks - Industrial & Miscellaneous					18,242		0	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									

E04

### 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)
G2890# 10 8	EM Special OPP Citigrou.....	F.....	.....04/01/2005.....	Direct.....	.....2,779,021.000	.....4,202,754	.....XXX.....	.....	A.....
G9042# 10 0	Tribeca Citigroup Inves.....	F.....	.....04/28/2005.....	Direct.....	.....167.000	.....1,704,528	.....XXX.....	.....	A.....
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					.....5,907,282	.....XXX.....	......0	.....XXX.....
7299997.	Total - Common Stocks - Part 3.....					.....5,925,524	.....XXX.....	......0	.....XXX.....
7299999.	Total - Common Stocks.....					.....5,925,524	.....XXX.....	......0	.....XXX.....
7399999.	Total - Preferred and Common Stocks.....					.....6,028,349	.....XXX.....	......0	.....XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					.....59,791,939	.....XXX.....	.....321,557	.....XXX.....

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















## SCHEDULE D - PART 4

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

1 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.							
420781 30 4	Hayes Lemmerz Intl Inc.....	F	06/08/2005	Instinet.....	3,156.000	20,813	XXX	16,159	16,159				0		16,159		4,655	4,655		XXX	L
480767 10 2	Jordan Telecom Prods Es.....	F	04/27/2005	Capital Distribution.....		137	XXX	137	137				0		137			0		XXX	A
52171N 10 3	Leadis Tech Inc.....	F	05/27/2005	Direct.....	325.000	1,921	XXX	1,992				0		1,992		(71)	(71)		XXX	L	
552691 10 7	MCI Inc Com Stk.....	F	06/21/2005	Instinet.....	8,893.000	227,524	XXX	150,470	179,283	(28,813)			(28,813)		150,470		77,055	77,055	3,557	XXX	L
981402 10 0	Workstream Inc Common S.....	C	05/02/2005	Direct.....	727.000	2,726	XXX	3,597				0		3,597		(872)	(872)		XXX	L	
6899999	Total - Common Stocks - Industrial & Miscellaneous.....					260,212	XXX	176,125	201,342	(30,807)	0	0	(30,807)	0	176,125	0	84,088	84,088	3,557	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
G2890# 10 8	EM Special OPP Citigrou.....	F	06/28/2005	Direct.....	503.000		XXX					0						0		XXX	A
G9042# 10 0	Tribeca Citigroup Inves.....	F	05/01/2005	Direct.....	135.000	1,300,000	XXX	998,914	1,341,608	(342,694)			(342,694)		998,914		301,086	301,086	0	XXX	A
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					1,300,000	XXX	998,914	1,341,608	(342,694)	0	0	(342,694)	0	998,914	0	301,086	301,086	0	XXX	XXX
7299997	Total - Common Stocks - Part 4.....					1,560,212	XXX	1,175,039	1,542,950	(373,501)	0	0	(373,501)	0	1,175,039	0	385,174	385,174	3,557	XXX	XXX
7299999	Total - Common Stocks.....					1,560,212	XXX	1,175,039	1,542,950	(373,501)	0	0	(373,501)	0	1,175,039	0	385,174	385,174	3,557	XXX	XXX
7399999	Total - Preferred and Common Stocks.....					1,909,934	XXX	1,599,085	1,966,654	(373,501)	(137)	0	(373,638)	0	1,598,606	0	311,329	311,329	16,168	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks.....					115,320,621	XXX	116,083,878	116,352,982	(373,501)	131,887	0	(241,614)	0	116,116,958	3,727	(800,064)	(796,337)	2,661,969	XXX	XXX

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/ Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
<b>Put Options - Hedging Transactions</b>													
S & P 500 Index Option.....	20,000	.05/22/2007...	1,550	09/21/1999...	AIG Banque.....	4,170,000	4,170,000	.....	5,693,362	5,693,362	.....	.....	.....
S & P 500 Index Option.....	20,000	.09/04/2007...	1,500	09/29/1999...	AIG Banque.....	4,120,000	4,120,000	.....	4,819,156	4,819,156	.....	.....	.....
S & P 500 Index Option.....	20,000	.02/15/2007...	1,525	10/12/1999...	UBS AG London Branch.....	4,095,800	4,095,800	.....	5,466,962	5,466,962	.....	.....	.....
S & P 500 Index Option.....	20,000	.06/05/2007...	1,575	10/25/1999...	UBS AG London Branch.....	4,380,000	4,380,000	.....	6,166,744	6,166,744	.....	.....	.....
S & P 500 Index Option.....	10,000	.07/16/2007...	1,600	11/04/1999...	AIG Banque.....	2,140,000	2,140,000	.....	3,227,692	3,227,692	.....	.....	.....
S & P 500 Index Option.....	10,000	.07/16/2007...	1,600	11/04/1999...	UBS AG London Branch.....	2,140,000	2,140,000	.....	3,227,692	3,227,692	.....	.....	.....
S & P 500 Index Option.....	20,000	.03/07/2007...	1,475	12/06/1999...	UBS AG London Branch.....	2,930,000	2,930,000	.....	4,571,712	4,571,712	.....	.....	.....
S & P 500 Index Option.....	21,800	.12/24/2007...	1,748	12/23/1999...	Deutsche Bank AG Frankfurt.....	4,174,700	4,174,700	.....	9,634,612	9,634,612	.....	.....	.....
S & P 500 Index Option.....	10,000	.01/22/2008...	1,725	01/21/2000...	Deutsche Bank AG Frankfurt.....	1,810,000	1,810,000	.....	4,188,443	4,188,443	.....	.....	.....
S & P 500 Index Option.....	7,500	.02/09/2008...	1,710	02/09/2000...	AIG Banque.....	1,334,250	1,334,250	.....	2,995,267	2,995,267	.....	.....	.....
S & P 500 Index Option.....	5,000	.03/03/2008...	1,675	03/01/2000...	AIG Banque.....	919,000	919,000	.....	1,844,615	1,844,615	.....	.....	.....
S & P 500 Index Option.....	5,000	.05/02/2008...	1,775	05/02/2000...	Deutsche Bank AG Frankfurt.....	1,019,000	1,019,000	.....	2,256,224	2,256,224	.....	.....	.....
S & P 500 Index Option.....	5,000	.06/12/2008...	1,795	06/12/2000...	Deutsche Bank AG Frankfurt.....	1,014,000	1,014,000	.....	2,321,763	2,321,763	.....	.....	.....
S & P 500 Index Option.....	5,000	.06/29/2008...	1,700	06/29/2000...	AIG Banque.....	936,800	936,800	.....	1,888,166	1,888,166	.....	.....	.....
S & P 500 Index Option.....	5,000	.07/17/2008...	1,820	07/17/2000...	AIG Banque.....	990,000	990,000	.....	2,377,139	2,377,139	.....	.....	.....
S & P 500 Index Option.....	20,000	.09/01/2008...	1,735	08/02/2000...	First Boston Corp.....	3,869,800	3,869,800	.....	8,161,368	8,161,368	.....	.....	.....
S & P 500 Index Option.....	7,000	.12/15/2008...	1,800	08/22/2000...	Bank of America.....	1,356,908	1,356,908	.....	3,162,600	3,162,600	.....	.....	.....
S & P 500 Index Option.....	12,000	.07/14/2009...	1,410	07/10/2001...	Deutsche Bank AG Frankfurt.....	1,880,400	1,880,400	.....	2,204,335	2,204,335	.....	.....	.....
S & P 500 Index Option.....	12,000	.08/17/2009...	1,383	07/11/2001...	Deutsche Bank AG Frankfurt.....	1,830,000	1,830,000	.....	2,066,554	2,066,554	.....	.....	.....
S & P 500 Index Option.....	15,000	.12/14/2011...	1,410	07/13/2001...	Deutsche Bank AG Frankfurt.....	2,025,750	2,025,750	.....	2,861,598	2,861,598	.....	.....	.....
S & P 500 Index Option.....	14,000	.12/01/2009...	1,335	11/28/2001...	Deutsche Bank AG Frankfurt.....	2,438,800	2,438,800	.....	2,161,839	2,161,839	.....	.....	.....
S & P 500 Index Option.....	6,000	.12/09/2011...	1,305	12/10/2001...	Bank of America.....	828,522	828,522	.....	908,340	908,340	.....	.....	.....
S & P 500 Index Option.....	10,800	.02/12/2010...	1,290	02/11/2002...	Bank of America.....	1,771,200	1,771,200	.....	1,504,008	1,504,008	.....	.....	.....
S & P 500 Index Option.....	7,200	.03/05/2010...	1,332	03/01/2002...	Citibank.....	1,194,120	1,194,120	.....	1,159,726	1,159,726	.....	.....	.....
S & P 500 Index Option.....	7,200	.04/01/2010...	1,360	03/27/2002...	Deutsche Bank AG Frankfurt.....	1,085,400	1,085,400	.....	1,193,235	1,193,235	.....	.....	.....
S & P 500 Index Option.....	7,200	.05/13/2010...	1,250	05/13/2002...	Citibank.....	1,000,800	1,000,800	.....	958,350	958,350	.....	.....	.....
S & P 500 Index Option.....	6,300	.02/04/2013...	1,030	02/04/2003...	AIG Banque.....	1,331,849	1,331,849	.....	574,988	574,988	.....	.....	.....
S & P 500 Index Option.....	3,900	.03/11/2013...	970	03/11/2003...	Deutsche Bank AG Frankfurt.....	819,780	819,780	.....	311,617	311,617	.....	.....	.....
S & P 500 Index Option.....	3,900	.03/27/2013...	1,070	03/27/2003...	Deutsche Bank AG Frankfurt.....	770,640	770,640	.....	391,770	391,770	.....	.....	.....
S & P 500 Index Option.....	3,900	.04/09/2013...	1,075	04/08/2003...	Bank of America.....	807,300	807,300	.....	364,299	364,299	.....	.....	.....
S & P 500 Index Option.....	5,600	.04/17/2013...	1,085	04/15/2003...	AIG Banque.....	1,148,616	1,148,616	.....	775,647	775,647	.....	.....	.....
S & P 500 Index Option.....	6,200	.05/08/2013...	1,150	05/06/2003...	Deutsche Bank AG Frankfurt.....	1,289,600	1,289,600	.....	738,161	738,161	.....	.....	.....
S & P 500 Index Option.....	5,000	.06/03/2013...	1,180	05/29/2003...	JP Morgan Securities.....	1,177,500	1,177,500	.....	632,819	632,819	.....	.....	.....
S & P 500 Index Option.....	5,000	.06/14/2013...	1,245	06/12/2003...	BNP Paribas Bank.....	1,231,090	1,231,090	.....	600,483	600,483	.....	.....	.....
S & P 500 Index Option.....	7,500	.07/01/2013...	1,230	06/27/2003...	JP Morgan Securities.....	1,631,700	1,631,700	.....	1,047,018	1,047,018	.....	.....	.....
S & P 500 Index Option.....	5,000	.07/01/2013...	1,230	07/15/2003...	BNP Paribas Bank.....	964,200	964,200	.....	581,277	581,277	.....	.....	.....
S & P 500 Index Option.....	5,000	.08/01/2013...	1,220	08/01/2003...	Citibank.....	784,650	784,650	.....	707,994	707,994	.....	.....	.....
S & P 500 Index Option.....	5,000	.09/05/2013...	1,265	09/05/2003...	Citibank.....	845,443	845,443	.....	772,938	772,938	.....	.....	.....
S & P 500 Index Option.....	5,000	.10/01/2013...	1,258	10/01/2003...	BNP Paribas Bank.....	977,013	977,013	.....	614,583	614,583	.....	.....	.....
S & P 500 Index Option.....	7,500	.01/13/2014...	1,241.505	11/13/2003...	Deutsche Bank AG Frankfurt.....	1,049,204	1,049,204	.....	1,079,070	1,079,070	.....	.....	.....
S & P 500 Index Option.....	7,500	.02/13/2014...	1,241.505	11/13/2003...	Deutsche Bank AG Frankfurt.....	1,042,072	1,042,072	.....	1,079,852	1,079,852	.....	.....	.....
S & P 500 Index Option.....	15,000	.03/13/2014...	1,241.505	11/13/2003...	Deutsche Bank AG Frankfurt.....	2,073,049	2,073,049	.....	2,162,783	2,162,783	.....	.....	.....
S & P 500 Index Option.....	7,000	.03/17/2014...	1,330	03/15/2004...	BNP Paribas Bank.....	1,178,912	1,178,912	.....	979,875	979,875	.....	.....	.....
S & P 500 Index Option.....	7,000	.04/14/2014...	1,340	04/13/2004...	Deutsche Bank AG Frankfurt.....	1,063,321	1,063,321	.....	1,192,603	1,192,603	.....	.....	.....
S & P 500 Index Option.....	4,800	.05/12/2014...	1,290	05/11/2004...	JP Morgan Securities.....	633,600	633,600	.....	760,246	760,246	.....	.....	.....
S & P 500 Index Option.....	48,000	.06/01/2007...	890	06/01/2004...	JP Morgan Securities.....	2,351,184	2,351,184	.....	775,066	775,066	.....	.....	.....
S & P 500 Index Option.....	226,400	.06/02/2007...	1,001.925	06/01/2004...	JP Morgan Securities.....	17,466,358	17,466,358	.....	21,563,458	21,563,458	.....	.....	.....
S & P 500 Index Option.....	7,000	.06/23/2014...	1,350	06/21/2004...	BNP Paribas Bank.....	941,514	941,514	.....	1,008,526	1,008,526	.....	.....	.....
S & P 500 Index Option.....	60,750	.07/02/2014...	1,013.13	07/02/2004...	Citibank.....	4,602,397	4,602,397	.....	5,934,886	5,934,886	.....	.....	.....
S & P 500 Index Option.....	23,000	.07/28/2014...	1,096.4	07/27/2004...	First Boston Corp.....	2,496,503	2,496,503	.....	2,637,196	2,637,196	.....	.....	.....
S & P 500 Index Option.....	11,400	.07/28/2014...	1,095.9	07/27/2004...	Citibank.....	1,236,833	1,236,833	.....	1,309,826	1,309,826	.....	.....	.....
S & P 500 Index Option.....	5,000	.08/18/2014...	1,276.41	08/17/2004...	JP Morgan Securities.....	827,500	827,500	.....	774,891	774,891	.....	.....	.....

**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...	1,351.84	10/06/2004...	Barclays Bank Intl.....	873,016	873,016		66,890	66,890			
S & P 500 Index Option.....	70,000	10/28/2004...	1,015.38	10/28/2004...	Citibank.....	6,002,010	6,002,010		4,546,500	4,546,500			
S & P 500 Index Option.....	6,000	12/15/2014...	1,403.71	12/14/2004...	JP Morgan Securities.....	1,014,935	1,014,935		1,141,760	1,141,760			
S & P 500 Index Option.....	2,200	01/12/2015...	1,383.876	01/12/2005...	JP Morgan Securities.....	361,700	361,700		405,623	405,623			
S & P 500 Index Option.....	2,000	01/26/2015...	1,371.42	01/26/2005...	JP Morgan Securities.....	315,308	315,308		361,598	361,598			
S & P 500 Index Option.....	67,000	02/10/2010...	1,087.15	02/10/2005...	Citibank.....	4,305,420	4,305,420		5,633,628	5,633,628			
S & P 500 Index Option.....	35,000	02/11/2010...	1,086.435	02/11/2005...	Societe Generale.....	2,239,263	2,239,263		2,931,701	2,931,701			
S & P 500 Index Option.....	3,750	02/25/2015...	1,415.06	02/25/2005...	Deutsche Bank AG Frankfurt.....	555,188	555,188		715,084	715,084			
S & P 500 Index Option.....	3,000	04/07/2015...	1,389.26	04/07/2005...	Deutsche Bank AG Frankfurt.....	484,459	484,459		549,517	549,517			
S & P 500 Index Option.....	35,000	04/29/2010...	1,044.66	04/29/2005...	Citibank.....	3,254,650	3,254,650		2,685,427	2,685,427			
S & P 500 Index Option.....	29,000	02/22/2015...	1,071.27	05/23/2005...	BNP Paribas Bank.....	3,186,076	3,186,076		3,072,164	3,072,164			
0599999. Subtotal - Put Options - Hedging Transactions.....						128,789,103	128,789,103	XXX	158,503,266	158,503,266	0	0	0
0899999. Subtotal - Put Options.....						128,789,103	128,789,103	XXX	158,503,266	158,503,266	0	0	0
2599999. Total - Hedging Transactions.....						128,789,103	128,789,103	XXX	158,503,266	158,503,266	0	0	0
9999999. Totals.....						128,789,103	128,789,103	XXX	158,503,266	158,503,266	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
<b>NONE</b>													

**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
<b>Swaps - Hedging Transactions</b>														
Interest Rate Swap (Pay Floating)	50,000,000	09/06/2005	(3.35)	09/03/2002	Bank of America Corp								(710,090)	
Interest Rate Swap (Rec Fixed)	50,000,000	09/06/2005	2.8975	09/03/2002	Bank of America Corp					(52,056)			724,375	107,044
Currency Swap (Pay Euro)	3,414,250	10/30/2013	(5.635)	10/23/2002	Goldman Sachs Cap Markets								(113,503)	
Currency Swap (Rec US)	3,414,250	10/30/2013	5.7	10/23/2002	Goldman Sachs Cap Markets				(821,100)	(1,286,153)			97,306	49,280
Credit Default Swap (Pay Fixed)	171,875	06/20/2008	(0.9)	04/24/2003	Lehman Brothers Special Fin								(778)	
Credit Default Swap (Rec Floating)	171,875	06/20/2008	0.000001	04/24/2003	Lehman Brothers Special Fin					(2,612)				1,482
Credit Default Swap (Pay Fixed)	378,125	06/20/2013	(1.1)	04/24/2003	Lehman Brothers Special Fin								(2,091)	
Credit Default Swap (Rec Floating)	378,125	06/20/2013	0.000001	04/24/2003	Lehman Brothers Special Fin					(8,900)			0	5,338
Currency Swap (Pay CHF)	1,800,000	08/18/2010	(2.54)	07/25/2003	Deutsche Bank AG-NY Branch								(23,832)	
Currency Swap (Rec US)	1,800,000	08/18/2010	3.92	07/25/2003	Deutsche Bank AG-NY Branch				(125,729)	(168,060)			35,280	20,391
Currency Swap (Pay CAD)	1,506,591	02/18/2014	(6.082)	02/10/2004	UBS AG London Branch								(48,293)	
Currency Swap (Rec US)	1,506,591	02/18/2014	5.6475	02/10/2004	UBS AG London Branch				(92,556)	(520,855)			42,542	22,134
Equity Swap (Vol Depreciation)	12,000	04/12/2010	(20.55)	04/13/2004	Banque National De Paris			*					0*	
Equity Swap (Vol Appreciation)	12,000	04/12/2010	20.55	04/13/2004	Banque National De Paris			*		(801,345)			0*	131
Equity Swap (Vol Depreciation)	12,000	09/27/2010	(21)	09/27/2004	Merill Lynch			*					0*	
Equity Swap (Vol Appreciation)	12,000	09/27/2010	21	09/27/2004	Merill Lynch			*		165,845			0*	137
Currency Swap (Pay US)	1,200,000	10/28/2014	(4.975)	10/01/2004	Deutsche Bk AG								(36,417)	
Currency Swap (Rec CAD)	1,200,000	10/28/2014	5.43	10/01/2004	Deutsche Bk AG				(39,910)	(128,534)			30,497	18,325
Equity Swap (Vol Depreciation)	12,000	10/04/2010	(20.55)	10/04/2004	Barclays Bk Plc			*						
Equity Swap (Vol Appreciation)	12,000	10/04/2010	20.55	10/04/2004	Barclays Bk Plc			*		(436,010)				138
Equity Swap (Vol Depreciation)	12,000	10/12/2010	(20.3)	10/12/2004	Duetsche Bk AG			*						
Equity Swap (Vol Appreciation)	12,000	10/12/2010	20.3	10/12/2004	Duetsche Bk AG			*		(320,859)				138
Equity Swap (Vol Depreciation)	12,500	11/09/2010	(19.9)	11/09/2004	Barclays Bk Plc			*						
Equity Swap (Vol Appreciation)	12,500	11/09/2010	19.9	11/09/2004	Barclays Bk Plc			*		(248,250)				145
Currency Swap (Pay AUD)	1,600,000	05/15/2015	(5.6075)	03/23/2005	Citibank NA NY								(13,840)	
Currency Swap (Rec US)	1,600,000	05/15/2015	5.5	03/23/2005	Citibank NA NY				19,517	99,699			13,689	25,104
05999999 Subtotal - Swaps - Hedging Transactions						0	0	XXX	(1,059,778)	(3,708,089)	0	0	(5,156)	249,787
08999999 Subtotal - Swaps						0	0	XXX	(1,059,778)	(3,708,089)	0	0	(5,156)	249,787
<b>Forwards - Hedging Transactions</b>														
Long: US Short: British Pound	957	08/31/2005	0.527961	02/24/2005	Citibank				54	54				2
Long: US Short: Euro	964,764	09/09/2005	0.812677	06/07/2005	Citibank				13,386	13,386				2,112
Long: US Short: Euro	20,725	09/09/2005	0.823419	06/21/2005	JP Morgan Securities Inc				17	17				45
09999999 Subtotal - Forwards - Hedging Transactions						0	0	XXX	13,457	13,457	0	0	0	2,159
12999999 Subtotal - Forwards						0	0	XXX	13,457	13,457	0	0	0	2,159
25999999 Subtotal - Hedging Transactions						0	0	XXX	(1,046,321)	(3,694,632)	0	0	(5,156)	251,946
99999999 Total						0	0	XXX	(1,046,321)	(3,694,632)	0	0	(5,156)	251,946

E07

**SCHEDULE DB - PART D - SECTION 1**

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
<b>Long Futures Positions - Hedging Transactions</b>												
S & P 500 Index	259	09/30/2005	78,031,779	77,408,625	(623,154)	06/02/2005	CME		(623,154)			4,079,250
10 Yr Swap Future	293	09/30/2005	33,151,375	33,072,375	(79,000)	06/02/2005	CBT		(79,000)			263,700

**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	
0199999. Subtotal - Long Futures Positions - Hedging Transactions.....			111,183,154	110,481,000	(702,154)	XXX	XXX	0	(702,154)	0	0	4,342,950
0499999. Subtotal - Long Futures Positions.....			111,183,154	110,481,000	(702,154)	XXX	XXX	0	(702,154)	0	0	4,342,950
<b>Short Futures Positions - Hedging Transactions</b>												
10 Yr Swap Future.....	48	09/30/2005	5,430,558	5,418,000	12,558	06/02/2005	CBT		12,558			43,200
0599999. Subtotal - Short Futures Positions - Hedging Transactions.....			5,430,558	5,418,000	12,558	XXX	XXX	0	12,558	0	0	43,200
0899999. Subtotal - Short Futures Positions.....			5,430,558	5,418,000	12,558	XXX	XXX	0	12,558	0	0	43,200
2599999. Subtotal - Hedging Transactions.....			116,613,712	115,899,000	(689,596)	XXX	XXX	0	(689,596)	0	0	4,386,150
9999999. Totals.....			116,613,712	115,899,000	(689,596)	XXX	XXX	0	(689,596)	0	0	4,386,150



**THE TRAVELERS LIFE AND ANNUITY COMPANY**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
BANK OF NEW YORK..... NEW YORK, NY.....					.....(1,379)	.....(1,379)	.....(1,379)	XXX
Citigroup Global Markets Holdings..... NEW YORK, NY.....		.....1.355	.....2,878		.....376,463	.....377,592	.....374,487	XXX
JP MORGAN CHASE, NY..... BROOKLYN, NY.....		.....2.593	.....(488,336)					XXX
0199999. Total Open Depositories.....	XXX	XXX	.....(485,459)	.....0	.....375,084	.....376,213	.....373,108	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....(485,459)	.....0	.....375,084	.....376,213	.....373,108	XXX
0599999. Total Cash.....	XXX	XXX	.....(485,459)	.....0	.....375,084	.....376,213	.....373,108	XXX

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

Show Investments Owned at End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Gross Investment Income
<b>Cash Equivalents</b>								
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.....		11/22/2004		02/10/2005			.692
912795 RZ 6	US of Amer Treasury BL.....		12/14/2004		02/10/2005			1,134
912795 SN 2	US of Amer Treasury BL.....		02/15/2005		05/12/2005			4,740
912795 SN 2	US of Amer Treasury BL.....		05/02/2005		05/12/2005			329
912795 VL 2	US of Amer Treasury BL.....		05/11/2005		08/11/2005	5,163,268		20,259
912795 VL 2	US of Amer Treasury BL.....		05/24/2005		08/11/2005	299,044		.881
0199999.	Totals.....					5,502,219	0	27,887