

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2010

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code **3548** **3548** NAIC Company Code **19038** Employer's ID Number **06-6033504**
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MAY, 1883 COMMENCED BUSINESS, MAY, 1907

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

OFFICERS

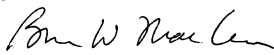
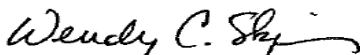
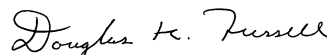
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & Chief Executive Officer	MARIA OLIVO.....	Executive Vice President & Treasurer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	DOREEN SPADORCIA.....	Executive Vice President, Claim
3. CHARLES JOSEPH CLARKE.....	Vice Chairman	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
4. WILLIAM HERBERT HEYMAN....	Vice Chairman & Chief Investment Officer	GREGORY CHESHIRE TOCZYDLOWSKI.....	Executive Vice President, Personal Insurance
5. ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Standards
6. # JOHN JOSEPH ALBANO	Executive Vice President	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
7. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA.....	Senior Vice President, Corporate Tax
8. JOHN PATRICK CLIFFORD, JR...	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN.....	Associate Group General Counsel, Corporate & Corporate Secretary
9. # WILLIAM EUGENE CUNNINGHAM, JR.....	Executive Vice President, Business Insurance	SMITESH DAVÉ.....	Vice President & Chief Corporate Actuary
10. WILLIAM PATRICK HANNON.....	Executive Vice President, Enterprise Risk Management & Business Conduct Officer		

DIRECTORS


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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

		
_____ Brian W. MacLean	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

21st day of October, 2010


Sandra M. Bachman
Notary Public
My Commission Expires September 30, 2012



a. Is this an original filing? Yes No
b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,896,269,816	0	8,896,269,816	9,659,480,700
2. Stocks:				
2.1 Preferred stocks.....	37,871,572	0	37,871,572	43,158,978
2.2 Common stocks.....	3,478,037,362	815,827	3,477,221,535	3,530,407,726
3. Mortgage loans on real estate:				
3.1 First liens.....	770,867	0	770,867	981,487
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....174,249), cash equivalents (\$.....0) and short-term investments (\$.....58,903,323).....	59,077,572	0	59,077,572	382,783,260
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	1,104,570	0	1,104,570	0
8. Other invested assets.....	832,612,122	23,363,036	809,249,086	531,183,486
9. Receivables for securities.....	0	0	0	275,384
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	13,305,743,881	24,178,863	13,281,565,018	14,148,271,021
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	111,975,668	0	111,975,668	122,267,546
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	229,566,864	35,655,897	193,910,966	186,851,853
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(4,976,723) earned but unbilled premiums).....	787,150,923	5,220,905	781,930,018	727,988,108
14.3 Accrued retrospective premiums.....	41,154,296	452,893	40,701,403	98,436,635
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	0	0	0	0
15.2 Funds held by or deposited with reinsured companies.....	4,099,247	0	4,099,247	4,856,491
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	26,834,898	0	26,834,898	0
17.2 Net deferred tax asset.....	425,301,409	141,055,429	284,245,980	299,692,320
18. Guaranty funds receivable or on deposit.....	955,973	0	955,973	1,184,531
19. Electronic data processing equipment and software.....	0	0	0	0
20. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	50,380,453	0	50,380,453	30,091,536
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	232,556,898	134,743,218	97,813,680	134,450,888
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	15,215,720,510	341,307,204	14,874,413,306	15,754,090,930
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	15,215,720,510	341,307,204	14,874,413,306	15,754,090,930

DETAILS OF WRITE-INS

1001.....	0	0	0	0
1002.....	0	0	0	0
1003.....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Suspense, undistributed payments.....	36,928,777	0	36,928,777	26,914,430
2402. Equities and deposits in pools and associations.....	32,434,900	0	32,434,900	34,252,693
2403. Reinsurance receivable intercompany.....	11,418,493	0	11,418,493	57,392,864
2498. Summary of remaining write-ins for Line 24 from overflow page.....	151,774,727	134,743,218	17,031,509	15,890,901
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	232,556,898	134,743,218	97,813,680	134,450,888

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....969,759,823).....	5,987,407,976	6,013,644,237
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,177,830	1,588,679
3. Loss adjustment expenses.....	1,360,357,681	1,411,960,807
4. Commissions payable, contingent commissions and other similar charges.....	90,440,999	108,169,638
5. Other expenses (excluding taxes, licenses and fees).....	79,639,437	98,458,253
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	72,542,067	85,189,927
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	3,233,193
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....305,300 and interest thereon \$....37,671.....	342,971	363,802
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....198,840,773 and including warranty reserves of \$.....0).....	1,721,925,962	1,631,005,232
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,018,680	7,527,984
12. Ceded reinsurance premiums payable (net of ceding commissions).....	103,489,168	102,018,811
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	20,977,200	29,196,341
15. Remittances and items not allocated.....	(608,339)	1,462,412
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	10,232,538	40,673,189
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	(27,394,793)	21,672,735
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	9,429,549,378	9,556,165,241
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	9,429,549,378	9,556,165,241
28. Aggregate write-ins for special surplus funds.....	102,708,519	114,355,459
29. Common capital stock.....	25,000,000	25,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
34. Unassigned funds (surplus).....	3,137,330,824	3,878,745,645
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	5,444,863,929	6,197,925,689
37. Totals.....	14,874,413,306	15,754,090,930

DETAILS OF WRITE-INS

2401. Special reserve fund.....	500,000	500,000
2402. Retroactive reinsurance reserve assumed.....	466,158	473,452
2403. Escheat liability.....	67,874	936,955
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(28,428,824)	19,762,329
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	(27,394,793)	21,672,735
2801. Special surplus for deferred taxes.....	76,427,403	84,109,510
2802. Special surplus from retroactive reinsurance.....	26,281,116	30,245,949
2803.	0	0
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	102,708,519	114,355,459
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....290,714,400).....	308,382,257	295,965,427	394,851,972
1.2 Assumed..... (written \$.....2,862,557,267).....	2,768,136,593	2,785,874,558	3,707,320,987
1.3 Ceded..... (written \$.....295,930,508).....	315,607,369	304,014,823	405,290,124
1.4 Net..... (written \$.....2,857,341,159).....	2,760,911,481	2,777,825,162	3,696,882,834
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,580,028,154):			
2.1 Direct.....	133,608,532	131,741,606	195,816,516
2.2 Assumed.....	1,444,772,052	1,381,014,054	1,727,590,088
2.3 Ceded.....	138,319,347	156,607,884	219,478,903
2.4 Net.....	1,440,061,237	1,356,147,776	1,703,927,701
3. Loss adjustment expenses incurred.....	302,905,629	338,011,989	451,388,051
4. Other underwriting expenses incurred.....	914,147,521	937,984,953	1,185,873,818
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,657,114,388	2,632,144,718	3,341,189,569
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	103,797,093	145,680,444	355,693,265
INVESTMENT INCOME			
9. Net investment income earned.....	383,420,637	356,263,486	1,139,409,526
10. Net realized capital gains (losses) less capital gains tax of \$.....(7,332,065).....	(58,936,681)	(18,343,668)	(15,832,537)
11. Net investment gain (loss) (Lines 9 + 10).....	324,483,956	337,919,818	1,123,576,989
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(6,964,665) amount charged off \$.....1,934,842).....	(8,899,506)	(8,504,677)	(12,408,528)
13. Finance and service charges not included in premiums.....	14,206,563	14,332,660	19,181,006
14. Aggregate write-ins for miscellaneous income.....	(664,362)	(3,907,757)	(4,667,054)
15. Total other income (Lines 12 through 14).....	4,642,695	1,920,227	2,105,425
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	432,923,744	485,520,489	1,481,375,679
17. Dividends to policyholders.....	3,757,804	3,075,685	3,559,112
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	429,165,940	482,444,804	1,477,816,567
19. Federal and foreign income taxes incurred.....	71,933,867	65,460,969	142,364,670
20. Net income (Line 18 minus Line 19) (to Line 22).....	357,232,072	416,983,835	1,335,451,896
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,197,925,689	5,222,787,898	5,222,787,898
22. Net income (from Line 20).....	357,232,072	416,983,835	1,335,451,896
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....30,076,446.....	478,276,669	477,936,893	73,235,616
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,485,622)	401,961	550,842
26. Change in net deferred income tax.....	(12,601,247)	(34,060,221)	(58,340,499)
27. Change in nonadmitted assets.....	53,198,474	75,410,014	149,114,642
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	11,283,899	11,283,899
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	138,731,885	138,731,885
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(1,620,000,000)	(419,000,000)	(759,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(7,682,107)	0	84,109,510
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(753,061,761)	667,688,266	975,137,791
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,444,863,929	5,890,476,164	6,197,925,689
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(21,094)	(3,311)	(9,324)
1402. Profit and loss, miscellaneous.....	(213,659)	(2,411,466)	(2,359,109)
1403. Retroactive reinsurance gain/loss.....	(429,610)	(1,492,979)	(2,298,621)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(664,362)	(3,907,757)	(4,667,054)
3701. Change in special surplus from deferred taxes.....	(7,682,107)	0	84,109,510
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(7,682,107)	0	84,109,510

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,863,596,522	2,836,025,304	3,693,596,584
2. Net investment income.....	392,583,898	385,288,163	1,174,162,904
3. Miscellaneous income.....	4,642,695	1,920,227	2,105,425
4. Total (Lines 1 through 3).....	3,260,823,115	3,223,233,694	4,869,864,913
5. Benefit and loss related payments.....	1,464,951,104	1,402,500,764	1,842,875,675
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,317,573,685	1,328,861,876	1,658,552,556
8. Dividends paid to policyholders.....	3,267,107	2,037,362	3,311,964
9. Federal and foreign income taxes paid (recovered) net of \$..... (5,270,369) tax on capital gains (losses).....	94,669,894	58,936,462	123,774,863
10. Total (Lines 5 through 9).....	2,880,461,791	2,792,336,464	3,628,515,058
11. Net cash from operations (Line 4 minus Line 10).....	380,361,323	430,897,230	1,241,349,855
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,347,578,650	533,281,088	898,825,892
12.2 Stocks.....	483,459,240	44,280,054	48,916,854
12.3 Mortgage loans.....	9,611	74,876	77,932
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	51,098,211	23,470,559	62,903,454
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	275,384	235,239,124	240,751,821
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,882,421,096	836,345,701	1,251,475,953
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	599,149,302	552,043,165	1,579,893,330
13.2 Stocks.....	0	138,755,017	139,627,881
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	319,744,964	41,558,485	56,668,522
13.6 Miscellaneous applications.....	31,545,220	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	950,439,486	732,356,667	1,776,189,733
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	931,981,610	103,989,034	(524,713,780)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	138,731,885	138,731,885
16.3 Borrowed funds.....	(20,947)	(56,796)	(63,543)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	1,620,000,000	419,000,000	759,000,000
16.6 Other cash provided (applied).....	(16,027,674)	(19,492,726)	(32,794,320)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,636,048,621)	(299,817,637)	(653,125,978)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(323,705,688)	235,068,627	63,510,097
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	382,783,260	319,273,163	319,273,163
19.2 End of period (Line 18 plus Line 19.1).....	59,077,572	554,341,790	382,783,260
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Intercompany transaction.....	0	0	183,168,567
20.0002 Received stock of subsidiary in lieu of cash as capital contribution.....	0	138,731,885	138,731,885
20.0003 Stock converted to bonds.....	0	43,547,554	43,547,554
20.0004 Stock distributions from limited partnerships.....	0	23,132	541,974
20.0005 Exchange of stock.....	0	0	354,022

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using actual and currently estimated future cash flows, including anticipated prepayments, with the original cost. For those securities where an other-than-temporary impairment has been recognized, the prospective method is utilized.

For collateralized mortgage obligations and asset-backed securities, the Smith Barney Mortgage Prepayment Model provided by Yield Book® is used to project prepayments whenever it is available. For pass-through certificates and when collateralized mortgage obligations and asset-backed securities are not modeled in Yield Book® or no prepayment model is provided, a consensus forecast from Bloomberg L.P. is used if available, otherwise the average three-month prepayment history is used.

When unit prices published by the Securities Valuation Office were not available, the Company used Bloomberg and Financial Times Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

In 2010, the Company changed from the retrospective to prospective methodology on the following security:

CUSIP
05949QAW5

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$75,127,567	\$17,636,205	\$56,204,201	\$47,918,723

The above table does not reflect the impact of amortization and/or payment of principal that have occurred on securities that have multiple other-than-temporary impairments.

Loan-backed and structured securities with other-than-temporary impairments are as follows:

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
55275RAD4	\$13,265,552	\$ 8,172,656	\$ 5,092,896	\$ 8,172,656	\$ 5,142,033	Q3 - 2009
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581	Q3 - 2009
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888	Q3 - 2009

NOTES TO FINANCIAL STATEMENTS

57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803	Q3 - 2009
76110WUP9	639,406	602,541	36,866	602,541	255,240	Q3 - 2009
92977YBR1	6,396,631	6,344,953	51,678	6,344,953	5,432,772	Q4 - 2009
36242DKV4	3,382,872	3,063,197	319,675	3,063,197	2,750,007	Q4 - 2009
567455AC3	10,400,100	10,218,750	181,350	10,218,750	5,533,089	Q4 - 2009
57643LRK4	8,512,704	8,231,841	280,863	8,231,841	7,465,111	Q4 - 2009
46630GBC8	4,726,240	4,660,518	65,722	4,660,518	4,596,507	Q4 - 2009
76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 - 2009
55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 - 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 - 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 - 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 - 2010
05949QAW5	17,987,728	17,981,329	6,398	17,981,329	16,611,618	Q3 - 2010
576455AC3	9,537,395	9,438,000	99,395	9,438,000	6,604,395	Q3 - 2010
55275RAD4	8,224,290	7,775,700	448,590	7,775,700	5,477,070	Q3 - 2010
57643LRK4	6,599,004	6,504,187	94,818	6,504,187	6,245,589	Q3 - 2010

The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

at September 30, 2010	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 72,857	\$ 1,979	\$ 86,952	\$ 583,896	\$ 159,809	\$ 585,875
Structured securities	8,414,442	115,428	56,538,394	7,245,140	64,952,836	7,360,568

When determining whether or not to recognize an other-than-temporary impairment, the Company considers estimated cash flows, the investee's current financial condition, liquidity, near term recovery prospects, and other relevant information, including the outlook for the business sectors in which the investee operates.

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

G. Investments in Low-Income Housing Tax Credits (LIHTC):

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

In the quarter ending June 30, 2010, the Company impaired \$66,636,123 of joint ventures, partnerships and limited liability companies.

The estimated fair value of these investments was determined by using the fair value information contained in the most recent financial statements of the underlying investments held by the respective joint venture, partnership, or limited liability company.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

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

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

On March 17, 2010, the Company sold long-term bonds valued at \$168.7 million to its affiliate The Travelers Indemnity Company.

Note 11 - Debt

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

The Company paid dividends in 2010 to its parent company, the Travelers Insurance Group Holdings, Inc. as follows (in thousands):

	Ordinary	Extraordinary	Total
March 15	\$775,000	\$ -	\$775,000
March 22	1,451	498,549	500,000
June 21	-	70,000	70,000
September 28	-	275,000	275,000

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - Other Items

No significant change.

Note 21 - Events Subsequent

No significant change.

Note 22 - Reinsurance

No significant change.

Note 23 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 24 - Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2010 to September 30, 2010, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$176,180,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial automobile, workers' compensation, and special property lines, and from lower estimates for adjusting and other expenses. The improvement in the other liability – occurrence line was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. This improvement was partially offset by unfavorable development in asbestos and environmental reserves. The improvement in the commercial automobile line spanned most prior accident years with improvement in the 2008 and 2009 accident years resulting from the economic downturn causing fewer vehicles to be on the road and driving fewer miles, leading to lower than expected frequency and severity of losses. The improvement in the workers' compensation line was concentrated in the 2006-2009 accident years and resulted from lower than expected claim frequency for the 2009 accident year and better than expected loss emergence for the prior periods. The improvement in the special property line reflected better than expected development for property and inland marine exposures for recent accident years, primarily 2008 and 2009. Lastly, better than expected loss results in recent periods resulted in a favorable re-estimation of reserves for adjusting and other expenses.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies, and these policies are subject to premium adjustments.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Intercompany Pooling Arrangements

No significant change.

Note 26 – Structured Settlements

No significant change.

Note 27 – Health Care Receivables

No significant change.

Note 28 – Participating Policies

No significant change.

Note 29 – Premium Deficiency Reserves

No significant change.

Note 30 – High Deductibles

No significant change.

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

No significant change.

Note 32 – Asbestos/Environmental Reserves

No significant change.

Note 33 – Subscriber Savings Accounts

No significant change.

Note 34 – Multiple Peril Crop Insurance

No significant change.

Note 35 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,544,148,591	\$3,478,037,362
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$21,956,951	\$22,820,431
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,566,105,542	\$3,500,857,793
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
UBS	1 North Wacker 31st Floor Chicago, IL 60606	Future Account Agreements

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

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

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

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

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

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

17.2 If no, list exceptions:

**TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES (continued)**

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No []
4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.0	5.000 %	0	0	16,125,120	16,125,120	0	0	0	0
Total	XXX	XXX	0	0	16,125,120	16,125,120	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

5.3 A&H expense percent excluding cost containment expenses 0.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
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NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	1,727,307	2,422,665	2,623,173	1,775,509	67,383,166	61,371,065
2. Alaska.....AK	L	152,342	123,022	151,412	107,058	1,471,605	1,338,809
3. Arizona.....AZ	L	3,447,851	2,651,022	554,192	659,352	14,657,379	14,396,579
4. Arkansas.....AR	L	1,452,127	943,929	(80,469)	616,264	14,996,412	14,478,141
5. California.....CA	L	71,315,626	75,982,225	33,850,282	25,119,218	233,737,157	207,344,804
6. Colorado.....CO	L	1,737,770	2,314,397	401,289	(508,287)	13,869,828	15,083,036
7. Connecticut.....CT	L	8,021,776	7,798,927	10,469,303	12,014,317	373,442,780	398,395,635
8. Delaware.....DE	L	289,435	297,694	397,284	474,226	51,376,805	58,848,609
9. District of Columbia.....DC	L	2,127,498	1,268,036	842,918	1,375,062	25,979,680	25,990,251
10. Florida.....FL	L	8,267,466	13,099,984	8,964,939	9,034,918	197,750,830	204,759,866
11. Georgia.....GA	L	6,373,767	7,535,900	5,405,314	5,274,566	55,884,731	60,401,139
12. Hawaii.....HI	L	392,281	519,650	208,169	125,036	2,418,412	2,599,865
13. Idaho.....ID	L	694,116	793,689	335,159	438,383	4,574,763	4,024,840
14. Illinois.....IL	L	4,867,182	3,658,470	2,626,432	4,786,104	55,950,312	57,061,112
15. Indiana.....IN	L	1,937,795	2,229,809	4,448,800	4,575,645	17,660,030	17,871,051
16. Iowa.....IA	L	1,577,175	1,101,124	1,351,532	1,444,715	16,984,356	15,868,106
17. Kansas.....KS	L	4,862,681	3,777,260	2,455,666	1,128,143	20,961,220	19,934,105
18. Kentucky.....KY	L	1,158,805	1,403,110	1,018,430	1,416,911	34,230,279	36,174,732
19. Louisiana.....LA	L	5,347,566	6,206,352	2,148,976	1,669,287	92,119,793	88,561,297
20. Maine.....ME	L	471,264	504,183	661,252	1,121,721	19,477,022	21,155,283
21. Maryland.....MD	L	3,988,986	4,801,787	2,617,702	2,507,077	70,701,328	73,867,636
22. Massachusetts.....MA	L	15,965,497	17,048,301	8,979,218	23,497,487	152,075,617	152,448,554
23. Michigan.....MI	L	1,198,529	460,670	5,888,952	9,063,268	234,052,102	261,995,927
24. Minnesota.....MN	L	1,730,514	2,762,246	2,401,333	2,727,640	36,091,642	36,898,778
25. Mississippi.....MS	L	1,926,620	1,551,311	581,172	707,837	14,464,902	13,408,549
26. Missouri.....MO	L	3,091,511	2,994,228	2,048,387	2,748,506	37,211,770	37,110,294
27. Montana.....MT	L	398,294	431,762	73,343	153,224	3,024,188	3,054,674
28. Nebraska.....NE	L	1,216,588	1,585,033	989,652	1,240,419	11,019,475	10,983,602
29. Nevada.....NV	L	651,250	711,284	366,813	156,508	2,540,898	2,384,322
30. New Hampshire.....NH	L	604,513	587,292	1,030,920	644,736	21,878,061	22,354,761
31. New Jersey.....NJ	L	4,770,187	2,016,040	5,406,013	7,582,389	134,981,042	138,600,293
32. New Mexico.....NM	L	377,808	610,393	261,036	434,061	5,505,137	10,213,202
33. New York.....NY	L	23,942,393	32,805,999	43,626,547	24,898,870	483,734,143	507,918,870
34. North Carolina.....NC	L	5,129,748	5,291,090	2,629,780	3,480,478	47,043,364	47,768,974
35. North Dakota.....ND	L	42,228	52,412	(1,265)	(726)	193,198	269,338
36. Ohio.....OH	L	1,293,948	848,283	1,686,248	1,817,082	277,513,116	302,011,013
37. Oklahoma.....OK	L	912,817	1,838,964	432,313	564,555	16,200,618	16,294,604
38. Oregon.....OR	L	1,612,080	1,201,038	403,054	637,704	12,710,125	14,243,636
39. Pennsylvania.....PA	L	7,845,650	5,592,779	11,652,287	16,138,901	212,774,135	232,949,854
40. Rhode Island.....RI	L	467,959	548,984	1,716,362	1,321,349	41,811,051	43,738,038
41. South Carolina.....SC	L	1,387,622	1,326,028	508,126	900,370	18,849,867	18,396,566
42. South Dakota.....SD	L	319,421	271,919	331,196	85,587	1,618,494	1,487,370
43. Tennessee.....TN	L	9,540,533	11,120,751	5,868,229	5,389,817	62,984,692	67,903,315
44. Texas.....TX	L	37,593,242	21,121,478	1,847,792	3,466,692	142,234,622	143,894,630
45. Utah.....UT	L	645,107	617,382	157,029	116,556	4,754,835	4,169,767
46. Vermont.....VT	L	736,456	763,000	466,615	965,200	8,027,437	13,777,442
47. Virginia.....VA	L	27,272,095	29,874,595	11,419,340	11,475,537	75,637,104	76,745,322
48. Washington.....WA	L	1,281,763	1,351,820	1,733,647	1,475,122	15,634,619	17,161,826
49. West Virginia.....WV	L	594,885	1,997,661	849,369	637,117	22,232,886	22,306,303
50. Wisconsin.....WI	L	4,073,136	4,249,885	4,850,554	5,346,085	48,543,298	48,512,114
51. Wyoming.....WY	L	62,981	37,627	16,719	16,069	377,960	404,043
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	618,091	4,103	0	0	0	0
54. Puerto Rico.....PR	L	2,795,662	2,390,888	926,389	16,036	3,581,523	500,442
55. US Virgin Islands.....VI	L	424,378	201,111	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	(80,000)	0	0	0
58. Aggregate Other Alien.....OT	XXX	(19,921)	17,842	(77,185)	7,275	254,563	13,998
59. Totals.....	(a) 54	290,714,400	293,717,430	200,441,739	202,866,971	3,535,184,372	3,669,446,383

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	(19,921)	17,842	(77,185)	7,275	254,563	13,998
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	(19,921)	17,842	(77,185)	7,275	254,563	13,998

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART**

Q11

NONE

TRAVELERS CASUALTY AND SURETY COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	3,345,419	374,880	11.2	108.8
2. Allied lines.....	1,352,503	714,821	52.9	32.9
3. Farmowners multiple peril.....	0	2,508	0.0	0.0
4. Homeowners multiple peril.....	41,049,971	18,702,898	45.6	37.1
5. Commercial multiple peril.....	68,508	1,242,778	1,814.1	5,745.4
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,407	(9)	(0.4)	1.8
9. Inland marine.....	297,336	97,088	32.7	33.5
10. Financial guaranty.....	71,617	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(2,463,326)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	25,746	(40,874)	(158.8)	(0.5)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	205,178,661	85,999,546	41.9	44.1
17.1. Other liability-occurrence.....	(3,724,506)	15,380,158	(412.9)	1,363.0
17.2. Other liability-claims made.....	7,040,003	(496,685)	(7.1)	29.0
17.3. Excess workers' compensation.....	0	(730,792)	0.0	0.0
18.1. Products liability-occurrence.....	0	8,918,800	0.0	0.0
18.2. Products liability-claims made.....	0	(21)	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	2,556,641	0.0	0.0
19.3, 19.4. Commercial auto liability.....	48,424	(297,435)	(614.2)	(31,156.7)
21. Auto physical damage.....	0	(58,387)	0.0	0.0
22. Aircraft (all perils).....	0	(305,392)	0.0	0.0
23. Fidelity.....	382,109	(58,148)	(15.2)	(106.7)
24. Surety.....	53,149,509	4,068,225	7.7	14.0
26. Burglary and theft.....	94,551	1,258	1.3	14.6
27. Boiler and machinery.....	0	(1)	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	308,382,257	133,608,532	43.3	44.5

DETAILS OF WRITE-INS

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

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,041,196	3,141,774	3,315,128
2. Allied lines.....	545,304	1,553,865	1,589,792
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	13,533,197	38,703,209	41,890,497
5. Commercial multiple peril.....	18,811	58,092	80,796
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	617	2,091	1,998
9. Inland marine.....	103,821	285,096	317,641
10. Financial guaranty.....	348	6,665	110,469
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	9,251	22,874	24,190
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	32,400,051	179,299,101	201,079,202
17.1. Other liability-occurrence.....	306,579	3,126,640	111,218
17.2. Other liability-claims made.....	1,950,005	6,823,815	7,576,639
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	0	0	0
18.2. Products liability-claims made.....	0	0	0
19.1, 19.2. Private passenger auto liability.....	0	0	0
19.3, 19.4. Commercial auto liability.....	20,029	48,424	(1,514)
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	153,557	411,884	397,429
24. Surety.....	21,859,022	57,155,463	37,100,622
26. Burglary and theft.....	27,444	75,409	123,323
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	71,969,232	290,714,400	293,717,430

DETAILS OF WRITE-INS

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

TRAVELERS CASUALTY AND SURETY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2007 + Prior.....	2,052,504	2,972,465	5,024,968	411,814	70,721	482,535	1,780,336	41,847	2,607,734	4,429,917	139,646	(252,162)	(112,516)
2. 2008.....	397,459	598,385	995,844	187,816	11,122	198,938	296,858	20,414	460,157	777,429	87,215	(106,692)	(19,477)
3. Subtotals 2008 + Prior.....	2,449,963	3,570,850	6,020,813	599,630	81,843	681,473	2,077,194	62,262	3,067,891	5,207,347	226,861	(358,854)	(131,993)
4. 2009.....	450,183	954,610	1,404,792	323,403	70,304	393,708	341,154	41,324	584,420	966,898	214,375	(258,561)	(44,186)
5. Subtotals 2009 + Prior.....	2,900,145	4,525,460	7,425,605	923,033	152,148	1,075,181	2,418,348	103,586	3,652,311	6,174,245	441,236	(617,416)	(176,180)
6. 2010.....	XXX	XXX	XXX	XXX	745,625	745,625	XXX	382,082	791,438	1,173,521	XXX	XXX	XXX
7. Totals.....	2,900,145	4,525,460	7,425,605	923,033	897,773	1,820,806	2,418,348	485,668	4,443,749	7,347,766	441,236	(617,416)	(176,180)
8. Prior Year-End's Surplus As Regards Policyholders	6,197,926												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.15.2 %	2.(13.6)%	3.(2.4)%
													Col. 13, Line 7 Line 8
													4.(2.8)%

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

Explanation:

- 1.
- 2.
- 3.

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. State surcharges receivable.....	10,446,650	0	10,446,650	9,168,118
2405. Amounts receivable under high deductible policies.....	8,826,587	2,688,406	6,138,181	6,325,495
2406. Deferred compensation funds.....	551,341	0	551,341	689,033
2407. Other assets nonadmitted.....	132,054,812	132,054,812	0	0
2408. Assumed reinsurance receivable and payable.....	(104,662)	0	(104,662)	(291,744)
2497. Summary of remaining write-ins for Line 24.....	151,774,727	134,743,218	17,031,509	15,890,901

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Other statutory provisions.....	37,277	37,277
2405. Retrospective premium reserve.....	0	53,812,445
2406. Retroactive reinsurance reserve ceded.....	(28,466,101)	(34,087,394)
2497. Summary of remaining write-ins for Line 24.....	(28,428,824)	19,762,329

**TRAVELERS CASUALTY AND SURETY 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.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	981,487	1,059,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	9,611	77,932
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	201,009	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	770,867	981,487
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	770,867	981,487
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	770,867	981,487

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	533,985,856	562,443,024
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	230,562,827	362,473
2.2 Additional investment made after acquisition.....	89,182,137	56,306,049
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	99,001,518	(21,754,036)
6. Total gain (loss) on disposals.....	(1,581,489)	(460,286)
7. Deduct amounts received on disposals.....	51,098,211	62,903,454
8. Deduct amortization of premium and depreciation.....	6,195	7,913
9. Total foreign exchange change in book/adjusted carrying value.....	(798,198)	0
10. Deduct current year's other than temporary impairment recognized.....	66,636,123	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	832,612,122	533,985,856
12. Deduct total nonadmitted amounts.....	23,363,036	2,802,371
13. Statement value at end of current period (Line 11 minus Line 12).....	809,249,086	531,183,486

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.....	13,247,314,768	12,402,887,938
2. Cost of bonds and stocks acquired.....	599,149,302	1,719,521,210
3. Accrual of discount.....	8,570,062	15,442,357
4. Unrealized valuation increase (decrease).....	276,377,983	102,723,649
5. Total gain (loss) on disposals.....	156,759,720	18,546,766
6. Deduct consideration for bonds and stocks disposed of.....	1,831,037,890	947,742,746
7. Deduct amortization of premium.....	40,685,635	51,938,746
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	4,269,560	12,125,661
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,412,178,749	13,247,314,768
11. Deduct total nonadmitted amounts.....	815,827	14,267,363
12. Statement value at end of current period (Line 10 minus Line 11).....	12,411,362,923	13,233,047,404

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	8,368,614,670	1,105,107,915	1,265,338,346	(28,585,111)	8,307,527,471	8,368,614,670	8,179,799,128	9,283,089,528
2. Class 2 (a).....	560,287,923	30,008,414	3,647,908	566,989	554,676,291	560,287,923	587,215,418	609,101,855
3. Class 3 (a).....	112,271,048	3,165,260	3,700,377	2,574,861	108,336,460	112,271,048	114,310,792	102,305,077
4. Class 4 (a).....	37,307,120	5,000,000	1,531,125	2,724,987	34,337,035	37,307,120	43,500,983	28,174,815
5. Class 5 (a).....	11,014,135	5,014,445	34,163	2,535,772	12,543,925	11,014,135	18,530,189	14,174,811
6. Class 6 (a).....	2,134,372	0	8,418	9,690,675	9,341,075	2,134,372	11,816,629	6,088,152
7. Total Bonds.....	9,091,629,269	1,148,296,034	1,274,260,336	(10,491,827)	9,026,762,257	9,091,629,269	8,955,173,139	10,042,934,239
PREFERRED STOCK								
8. Class 1.....	902,250	0	0	(4,221)	820,404	902,250	898,029	783,567
9. Class 2.....	34,177,846	0	0	951,202	35,232,491	34,177,846	35,129,048	40,432,916
10. Class 3.....	8,973,745	0	8,206,180	1,008,930	8,978,563	8,973,745	1,776,495	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	68,000	0	0	0	166,000	68,000	68,000	166,000
14. Total Preferred Stock.....	44,121,841	0	8,206,180	1,955,911	45,197,458	44,121,841	37,871,572	43,158,978
15. Total Bonds and Preferred Stock.....	9,135,751,110	1,148,296,034	1,282,466,516	(8,535,916)	9,071,959,715	9,135,751,110	8,993,044,711	10,086,093,217

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	58,903,323	XXX	58,903,323	6,163	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	383,453,539	320,489,416
2. Cost of short-term investments acquired.....	3,606,986,532	4,395,295,678
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	3,931,536,748	4,332,331,555
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	58,903,323	383,453,539
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	58,903,323	383,453,539

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year).....	0	
2. Cost paid (consideration received) on additions.....	0	
3. Unrealized valuation increase (decrease).....	0	
4. Total gain (loss) on termination recognized.....	0	
5. Considerations received (paid) on terminations.....	0	
6. Amortization.....	0	
7. Adjustment to the Book/Adjusted Carrying Value of hedge item.....	0	
8. Total foreign exchange change in Book/Adjusted Carrying Value.....	0	
9. Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0	
10. Deduct nonadmitted assets.....	0	
11. Statement value at end of current period (Line 9 minus Line 10).....	0	

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....	(6,105,234)	
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0	
3.1 Change in variation margin on open contracts.....	7,209,804	
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 16, current year to date minus.....	0	
3.22 Section 1, Column 16, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 15, current year to date minus.....	0	
3.24 Section 1, Column 15, prior year.....	0	0
3.3 Subtotal (line 3.1 minus Line 3.2).....	7,209,804	
4.1 Variation margin on terminated contracts during the year.....	(10,452,531)	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	(10,452,531)	(10,452,531)
4.3 Subtotal (line 4.1 minus Line 4.2).....	0	
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Recognized.....	0	
5.2 Used to adjust basis of hedged items.....	0	
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	1,104,570	
7. Deduct nonadmitted assets.....	0	
8. Statement value at end of current period (Line 6 minus Line 7).....	1,104,570	

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Net Broker Cash Deposit Write-in (Footnote).....	0
3.	Part B, Section 1, Column 17.....	(1,104,570)
4.	Subtotal (Line 2 minus Line 3).....	1,104,570
5.	Total (Line 1 plus Line 4).....	1,104,570
6.	Part D, Column 5.....	1,104,570
7.	Part D, Column 6.....	0
8.	Total (Line 5 minus Line 6 minus Line 7).....	0
		Fair Value Check
9.	Part A, Section 1, Column 16.....	0
10.	Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price).....	0
11.	Total (Line 9 plus Line 10).....	0
12.	Part D, Column 8.....	0
13.	Part D, Column 9.....	0
14.	Total (Line 11 minus Line 12 minus Line 13).....	0
		Potential Exposure Check
15.	Part A, Section 1, Column 21.....	0
16.	Part B, Section 1, Column 18.....	(2,087,700)
17.	Part D, Column 11.....	(2,087,700)
18.	Total (Line 15 plus Line 16 minus Line 17).....	0

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

100029-4.....	Brooklyn.....	NY.....		03/16/1988....		3,280	0	0	0	0	0	0	3,280	3,280	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						3,280	0	0	0	0	0	0	3,280	3,280	0	0	0
0599999. Total Mortgages.....						3,280	0	0	0	0	0	0	3,280	3,280	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....1,929,257	.....0	.....6,879,142	.....1.8
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	.....3	.....0	.....329,682	.....0	.....3,676,165	.....1.3
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	.....3	.....0	.....14,766	.....0	.....41,578	.....1.3
	Gryphon Partners II, L.P.....	San Francisco.....	CA.....	Gryphon Investors.....		11/03/1999....	.....3	.....0	.....7,847	.....0	.....157,496	.....1.0
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006....	.....3	.....0	.....225,000	.....0	.....1,573,610	.....0.6
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....84,245	.....0	.....2,346,159	.....1.6
	Mesirow Financial Capital Partners IX, L.P.....	St. Louis.....	MO.....	Mesirow Financial.....		06/13/2006....	.....3	.....0	.....175,000	.....0	.....225,000	.....3.4
	North Castle Partners II, L.P.....	Greenwich.....	CT.....	North Castle Partners.....		06/18/1999....	.....3	.....0	.....2,100	.....0	.....8,690	.....0.9
	Onex Partners II L.P.....	Toronto.....	ON.....	Onex Partners.....		06/29/2006....	.....3	.....0	.....425	.....0	.....2,420,557	.....1.0
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....2,466,471	.....0	.....7,570,591	.....0.3
	Sentinel Capital Partners III, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/04/2005....	.....3	.....0	.....548,407	.....0	.....288,683	.....3.1
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006....	.....1	.....0	.....550,000	.....0	.....4,525,000	.....2.7
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....833,273	.....0	.....2,674,569	.....4.9
	Waud Capital Partners, L.P.....	Lake Forest.....	IL.....	Waud Capital Partners.....		01/15/1999....	.....3	.....0	.....66,060	.....0	.....211,798	.....3.4
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....7,232,533	.....0	.....32,599,037	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....358,489	.....0	.....7,457,335	.....0.3
	GTIS RE Opportunities Fund I LP.....	New York.....	NY.....	Golden Tree InSite Partners LP.....		09/17/2007....	.....0	.....0	.....1,137,942	.....0	.....1,856,040	.....4.8
	Lehman Brothers Real Estate Partners II LP.....	New York.....	NY.....	Lehman Brothers Real Estate Partners.....		08/25/2005....	.....0	.....0	.....(30,363)	.....0	.....2,024,126	.....0.7
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....1,466,068	.....0	.....11,337,501	.....XXX.....
QE03	Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated											
	American Securities Partners V, L.P.....	New York.....	NY.....	Various.....		01/01/2010....	.....0	.....0	.....6,759,881	.....0	.....8,962,775	.....0.8
	Blum Strategic Partners III, L.P.....	San Francisco.....	CA.....	Various.....		01/01/2010....	.....3	.....0	.....493,421	.....0	.....0	.....1.6
	Bridgepoint Europe IV 'B' L.P.....	London.....	GB.....	Various.....		01/01/2010....	.....3	.....0	.....676,154	.....0	.....15,599,930	.....1.5
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....0	.....0	.....1,744,540	.....0	.....16,724,821	.....1.5
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	Various.....		01/01/2010....	.....0	.....0	.....3,957,314	.....0	.....17,372,744	.....0.6
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX.....	Enervest Management Partners, Ltd.....		12/08/2006....	.....0	.....0	.....652,942	.....0	.....1,115,517	.....4.4
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SE.....	Various.....		01/01/2010....	.....3	.....0	.....673,555	.....0	.....3,207,849	.....0.3
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Various.....		01/01/2010....	.....0	.....0	.....94,107	.....0	.....583,699	.....5.3
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NO.....	Various.....		01/01/2010....	.....3	.....0	.....704,771	.....0	.....6,229,463	.....1.5
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Various.....		01/01/2010....	.....0	.....0	.....283,038	.....0	.....15,556,146	.....2.5
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Various.....		01/01/2010....	.....3	.....0	.....(42,252)	.....0	.....2,480,766	.....0.4
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Various.....		01/01/2010....	.....0	.....0	.....1,342,065	.....0	.....3,307,934	.....0.4
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....3	.....0	.....879,785	.....0	.....34,487,618	.....7.5
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	.....0	.....0	.....949,068	.....0	.....4,571,690	.....6.0
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	.....3	.....0	.....828,198	.....0	.....8,483,714	.....2.1
	Quintana Energy Partners, L.P.....	Houston.....	TX.....	Various.....		01/01/2010....	.....0	.....0	.....564,788	.....0	.....4,468,073	.....3.7
	Silverfleet Capital Partners Fund LP.....	London.....	GB.....	Various.....		01/01/2010....	.....0	.....0	.....60,259	.....0	.....17,033,507	.....4.8
	1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....20,621,634	.....0	.....160,186,245	.....XXX.....
	3999999. Subtotal - Unaffiliated.....								.....29,320,235	.....0	.....204,122,783	.....XXX.....
	4199999. Totals.....								.....29,320,235	.....0	.....204,122,783	.....XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Distribution	01/01/2010	07/05/2010	(377,117)	0	0	0	0	0	0	(377,117)	(377,117)	0	0	0	0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							(377,117)	0	0	0	0	0	(377,117)	(377,117)	0	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.	New York	NY	Distribution	12/09/1998	09/28/2010	94,963	0	0	0	0	0	0	94,963	94,963	0	0	0	0	
	Bruckman, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	07/29/2010	(781)	0	0	0	0	0	0	(781)	(781)	0	0	0	0	
	Castlerigg Partners, L.P.	New York	NY	Distribution	01/01/2010	09/08/2010	181,057	0	0	0	0	0	0	181,057	181,057	0	0	0	0	
	Core Capital Partners, L.P.	Washington	DC	Distribution	07/30/1999	08/24/2010	157,173	0	0	0	0	0	0	157,173	157,173	0	0	0	0	
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	07/21/2010	403,045	0	0	0	0	0	0	403,045	403,045	0	0	0	0	
	North Castle Partners II, L.P.	Greenwich	CT	Distribution	06/18/1999	08/30/2010	2,100	0	0	0	0	0	0	2,100	2,100	0	0	0	0	
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	09/30/2010	159,552	0	0	0	0	0	0	159,552	159,552	0	0	0	0	
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	09/17/2010	105,710	0	0	0	0	0	0	105,710	105,710	0	0	0	0	
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	09/29/2010	657,872	0	0	0	0	0	0	657,872	657,872	0	0	0	0	
	RRE Ventures II, L.P.	New York	NY	Distribution	08/11/1999	08/04/2010	98,008	0	0	0	0	0	0	98,008	98,008	0	0	0	0	
	Sentinel Capital Partners III, L.P.	New York	NY	Distribution	05/04/2005	08/27/2010	574,940	0	0	0	0	0	0	574,940	574,940	0	0	0	0	
	Thomas, Mc Nerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	09/13/2010	133,363	0	0	0	0	0	0	133,363	133,363	0	0	0	0	
	Valley Ventures II, L.P., a Delaware Limited Partnership	Tempe	AZ	Distribution	03/10/1999	07/28/2010	2,851	0	0	0	0	0	0	2,851	2,851	0	0	0	0	
	Warburg Pincus Equity Partners, L.P.	New York	NY	Distribution	06/26/1998	09/27/2010	284,170	0	0	0	0	0	0	284,170	284,170	0	0	0	0	
	Waud Capital Partners, L.P.	Lake Forest	IL	Distribution	01/15/1999	09/15/2010	1,257,479	0	0	0	0	0	0	1,257,479	1,257,479	0	0	0	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,111,503	0	0	0	0	0	4,111,503	4,111,503	0	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	08/24/2010	5,233	0	0	0	0	0	0	5,233	5,233	0	0	0	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,233	0	0	0	0	0	5,233	5,233	0	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Blum Strategic Partners III, L.P.	San Francisco	CA	Distribution	01/01/2010	09/20/2010	1,505,721	0	0	0	0	0	0	1,505,721	1,505,721	0	0	0	0	
	Citi Private Selections, LLC	New York	NY	Distribution	09/01/1998	09/27/2010	344,400	0	0	0	0	0	0	344,400	344,400	0	0	0	0	
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	07/23/2010	646,310	0	0	0	0	0	0	646,310	646,310	0	0	0	0	
	CVC European Equity Partners V (B) L.P.	London	GB	Distribution	01/01/2010	09/27/2010	0	0	0	0	0	0	0	(5,973)	(5,973)	0	(5,973)	0		
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	09/30/2010	1,559,327	0	0	0	0	0	0	1,559,327	1,559,327	0	0	0	0	
	Haddington Energy Partners III LP	Houston	TX	Distribution	01/01/2010	09/10/2010	5,675,012	0	0	0	0	0	0	5,675,012	5,675,012	0	0	0	0	
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NO	Distribution	01/01/2010	07/28/2010	414,714	0	0	0	0	0	0	414,714	428,416	13,703	0	13,703		
	J.F. Lehman Equity Investors II, L.P.	New York	NY	Distribution	01/01/2010	07/30/2010	(1,526,097)	0	0	0	0	0	0	(1,526,097)	(1,526,097)	0	0	0	0	
	Lee Equity Partners Fund, L.P.	New York	NY	Distribution	01/01/2010	08/27/2010	243,619	0	0	0	0	0	0	243,619	243,619	0	0	0	0	
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	08/24/2010	342,542	0	0	0	0	0	0	342,542	342,542	0	0	0	0	
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Distribution	01/01/2010	09/30/2010	36,374	0	0	0	0	0	0	36,374	36,374	0	0	0	0	
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010	07/12/2010	1,828,539	0	0	0	0	0	0	1,828,539	1,828,539	0	0	0	0	
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	09/30/2010	41,604	0	0	0	0	0	0	41,604	41,604	0	0	0	0	
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	08/31/2010	1,040,047	0	0	0	0	0	0	1,040,047	1,040,047	0	0	0	0	
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	07/28/2010	41,424	0	0	0	0	0	0	41,424	41,424	0	0	0	0	
	Quintana Energy Partners, L.P.	Houston	TX	Distribution	01/01/2010	09/30/2010	785,957	0	0	0	0	0	0	785,957	785,957	0	0	0	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							12,979,493	0	0	0	0	0	12,979,493	12,987,222	7,730	0	7,730	0	0	
3999999. Subtotal - Unaffiliated							16,719,112	0	0	0	0	0	16,719,112	16,726,841	7,730	0	7,730	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
4199999. Totals.....								16,719,112	0	0	0	0	0	0	16,719,112	16,726,841	7,730	0	7,730	0

QE03.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
604129 VY 9	MINNESOTA GENERAL OBLIGA 5.000 2024 08.....		...09/08/2010	RBC DAIN RAUSCHER INC.....		.....5,921,200	.....5,000,000	.....0	1FE.....
604129 WY 8	MINNESOTA GENERAL OBLIGA 5.000 2021 08.....		...09/08/2010	RBC DAIN RAUSCHER INC.....		.....9,674,863	.....7,970,000	.....0	1FE.....
604129 XF 8	MINNESOTA GENERAL OBLIGA 5.000 2022 08.....		...09/08/2010	RBC DAIN RAUSCHER INC.....		.....10,556,370	.....8,780,000	.....0	1FE.....
604129 XG 6	MINNESOTA GENERAL OBLIGA 5.000 2023 08.....		...09/08/2010	RBC DAIN RAUSCHER INC.....		.....7,234,475	.....6,075,000	.....0	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....33,386,907	.....27,825,000	.....0	.....XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
005482 W2 6	ADAMS & ARAPAHOE JT SD#2 2.258 2015 12.....		...09/01/2010	RBC DAIN RAUSCHER INC.....		.....300,000	.....300,000	.....0	1FE.....
005482 W3 4	ADAMS & ARAPAHOE JT SD#2 2.723 2016 12.....		...09/01/2010	RBC DAIN RAUSCHER INC.....		.....300,000	.....300,000	.....0	1FE.....
005482 W4 2	ADAMS & ARAPAHOE JT SD#2 3.023 2017 12.....		...09/01/2010	RBC DAIN RAUSCHER INC.....		.....200,000	.....200,000	.....0	1FE.....
005482 W5 9	ADAMS & ARAPAHOE JT SD#2 3.380 2018 12.....		...09/01/2010	RBC DAIN RAUSCHER INC.....		.....250,000	.....250,000	.....0	1FE.....
005482 W6 7	ADAMS & ARAPAHOE JT SD#2 3.630 2019 12.....		...09/01/2010	RBC DAIN RAUSCHER INC.....		.....550,000	.....550,000	.....0	1FE.....
011338 QM 5	ALAMO HEIGHTS ISD GO S20 5.000 2028 02.....		...07/08/2010	COASTAL SECURITIES CORP.....		.....1,976,302	.....1,820,000	.....11,122	1FE.....
011338 QN 3	ALAMO HEIGHTS ISD GO S20 5.000 2029 02.....		...07/08/2010	COASTAL SECURITIES CORP.....		.....3,097,380	.....2,865,000	.....17,508	1FE.....
495260 ZH 7	KING CO GO SD#414 LAKE W 5.000 2025 12.....		...09/09/2010	DA DAVIDSON.....		.....4,085,480	.....3,500,000	.....0	1FE.....
495260 ZJ 3	KING CO GO SD#414 LAKE W 5.000 2026 12.....		...09/09/2010	DA DAVIDSON.....		.....7,533,890	.....6,500,000	.....0	1FE.....
545624 HU 5	LOS RIOS CCD GEN OBLIG R 5.000 2024 08.....		...09/14/2010	E J DE LA ROSA & CO.....		.....1,706,557	.....1,495,000	.....0	1FE.....
545624 HX 9	LOS RIOS CCD GEN OBLIG R 5.000 2027 08.....		...09/14/2010	E J DE LA ROSA & CO.....		.....1,680,195	.....1,500,000	.....0	1FE.....
602409 FF 6	MILWAUKEE METRO SEWER DI 5.250 2021 10.....		...09/17/2010	GUGGENHEIM SECURITIES.....		.....1,492,405	.....1,205,000	.....30,050	1FE.....
763682 YL 9	RICHLAND CO SCH DIST #2 5.000 2021 02.....		...08/24/2010	J P MORGAN CHASE SECURITIES INC.....		.....7,228,119	.....5,955,000	.....0	1FE.....
763682 YM 7	RICHLAND CO SCH DIST #2 5.000 2022 02.....		...08/24/2010	J P MORGAN CHASE SECURITIES INC.....		.....7,094,927	.....5,895,000	.....0	1FE.....
763682 YN 5	RICHLAND CO SCH DIST #2 5.000 2023 02.....		...08/24/2010	J P MORGAN CHASE SECURITIES INC.....		.....6,957,522	.....5,830,000	.....0	1FE.....
763682 YP 0	RICHLAND CO SCH DIST #2 5.000 2024 02.....		...08/24/2010	J P MORGAN CHASE SECURITIES INC.....		.....2,459,249	.....2,075,000	.....0	1FE.....
783243 6V 5	RUTHERFORD CO GENERAL OB 5.000 2022 04.....		...09/01/2010	STEPHENS INC.....		.....2,465,800	.....2,000,000	.....0	1FE.....
783243 6W 3	RUTHERFORD CO GENERAL OB 5.000 2023 04.....		...09/01/2010	STEPHENS INC.....		.....4,942,280	.....4,000,000	.....0	1FE.....
783243 6X 1	RUTHERFORD CO GENERAL OB 5.000 2024 04.....		...09/01/2010	STEPHENS INC.....		.....8,668,660	.....7,000,000	.....0	1FE.....
783243 6Y 9	RUTHERFORD CO GENERAL OB 5.000 2026 04.....		...09/01/2010	STEPHENS INC.....		.....2,473,440	.....2,000,000	.....0	1FE.....
791434 WB 5	ST LOUIS CO SD#R-6 (ROCK 3.000 2018 02.....		...09/16/2010	HUTCHINSON SHOCKEY ERLEY & CO.....		.....2,621,744	.....2,455,000	.....0	1FE.....
						.....0	.....0	.....0	.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....68,083,950	.....57,695,000	.....58,680	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
45200F EG 0	ILLINOIS FIN AUTH (UNIV 240 2038 07.....		...07/16/2010	GOLDMAN SACHS & CO.....		.....11,008,000	.....11,008,000	.....893	1FE.....
64711R JU 1	NEW MEXICO FIN AUTH TRAN 5.000 2024 06.....		...09/22/2010	MORGAN STANLEY.....		.....3,999,138	.....3,440,000	.....0	1FE.....
677659 Z8 0	OHIO WATER DEV AUTH REV 5.000 2021 12.....		...09/22/2010	GOLDMAN SACHS & CO.....		.....2,995,125	.....2,500,000	.....0	1FE.....
874461 GT 7	TALLAHASSEE CONS UTIL SY 5.000 2021 10.....		...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,257,708	.....1,055,000	.....0	1FE.....
874461 GU 4	TALLAHASSEE CONS UTIL SY 5.000 2022 10.....		...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		.....3,158,970	.....2,680,000	.....0	1FE.....
874461 GW 0	TALLAHASSEE CONS UTIL SY 5.000 2024 10.....		...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		.....3,337,718	.....2,880,000	.....0	1FE.....
874461 GX 8	TALLAHASSEE CONS UTIL SY 5.000 2025 10.....		...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		.....3,566,767	.....3,100,000	.....0	1FE.....
874461 GY 6	TALLAHASSEE CONS UTIL SY 5.000 2026 10.....		...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		.....2,893,373	.....2,535,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....32,216,798	.....29,198,000	.....893	.....XXX.....

QE04

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
018490 AN 2	ALLERGAN INC 3.375 2020 09.....		...09/07/2010	GOLDMAN SACHS & CO.....		1,993,940	2,000,000	0	1FE.....
018804 AP 9	ALLIANT TECHSYSTEMS INC 6.875 2020 09.....		...09/08/2010	BAS-MERRILL LYNCH.....		250,000	250,000	0	3FE.....
055381 AR 8	BE AEROSPACE 6.875 2020 10.....		...09/13/2010	CREDIT SUISSE FIRST BOSTON.....		247,760	250,000	0	3FE.....
099724 AG 1	BORG-WARNER AUTO 4.625 2020 09.....		...09/13/2010	MORGAN STANLEY.....		989,910	1,000,000	0	2FE.....
172967 FE 6	CITIGROUP INC 6.000 2013 12.....		...09/02/2010	CITIGROUP GLOBAL MARKETS.....		1,084,130	1,000,000	13,833	1FE.....
209111 EV 1	CONSOLIDATED EDISON CO O 7.125 2018 12.....		...09/01/2010	CITIGROUP GLOBAL MARKETS.....		1,278,220	1,000,000	19,000	1FE.....
212015 AE 1	CONTINENTAL RESOURCES (1 7.125 2021 04.....		...09/13/2010	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	4FE.....
263534 CD 9	DUPONT EI NEMOUR 1.950 2016 01.....		...09/20/2010	GOLDMAN SACHS & CO.....		990,470	1,000,000	0	1FE.....
337738 AH 1	FISERV INC 3.125 2015 10.....		...09/14/2010	WELLS FARGO SECURITIES.....		1,995,460	2,000,000	0	2FE.....
37331N AA 9	GEORGIA-PACIFIC CORP (14 8.250 2016 05.....		...08/27/2010	CREDIT SUISSE FIRST BOSTON.....		2,667,500	2,425,000	66,688	3FE.....
382388 AX 4	GOODRICH CORP 3.600 2021 02.....		...09/08/2010	BAS-MERRILL LYNCH.....		2,993,640	3,000,000	0	2FE.....
428236 BC 6	HEWLETT-PACKARD CO 2.125 2015 09.....		...09/08/2010	CITIGROUP GLOBAL MARKETS.....		998,870	1,000,000	0	1FE.....
459284 AA 3	INTERNATIONAL CCE INC 2.125 2015 09.....		...09/07/2010	CREDIT SUISSE FIRST BOSTON.....		2,988,960	3,000,000	0	2FE.....
459284 AB 1	INTERNATIONAL CCE INC 3.500 2020 09.....		...09/07/2010	DEUTSCHE BANC.....		3,965,000	4,000,000	0	2FE.....
445658 CB 1	JB HUNT TRANSPORT 3.375 2015 09.....		...09/15/2010	DEUTSCHE BANC.....		996,600	1,000,000	0	2FE.....
58405U AF 9	MEDCO HEALTH SOLUTIONS 2.750 2015 09.....		...09/07/2010	DEUTSCHE BANC.....		999,670	1,000,000	0	2FE.....
594918 AG 9	MICROSOFT CORP 1.625 2015 09.....		...09/22/2010	J P MORGAN CHASE SECURITIES INC.....		995,610	1,000,000	0	1FE.....
651639 AL 0	NEWMONT MINING 5.125 2019 10.....		...08/31/2010	MIZUHO INTERNATIONAL PLC.....		2,213,600	2,000,000	43,278	2FE.....
694308 GT 8	PACIFIC GAS & ELECTRIC 3.500 2020 10.....		...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		2,985,120	3,000,000	0	1FE.....
70109H AK 1	PARKER-HANNIFIN CORP 3.500 2022 09.....		...09/07/2010	BAS-MERRILL LYNCH.....		988,480	1,000,000	0	1FE.....
803111 AS 2	SARA LEE CORP 4.100 2020 09.....		...08/30/2010	BAS-MERRILL LYNCH.....		999,260	1,000,000	0	2FE.....
80874P AH 2	SCIENTIFIC GAMES (144A) 8.125 2018 09.....		...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		4,000,000	4,000,000	0	4FE.....
927804 FJ 8	VIRGINIA ELECTRIC & POWE 3.450 2022 09.....		...08/25/2010	ROYAL BANK OF SCOTLAND.....		1,995,720	2,000,000	0	1FE.....
988498 AG 6	YUM! BRANDS INC 3.875 2020 11.....		...08/24/2010	J P MORGAN CHASE SECURITIES INC.....		998,670	1,000,000	0	2FE.....
878742 AT 2	TECK RESOURCES 4.500 2021 01.....	A	...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		999,750	1,000,000	0	2FE.....
91911T AL 7	VALE OVERSEAS LIMITED 4.625 2020 09.....	F	...09/08/2010	J P MORGAN CHASE SECURITIES INC.....		990,300	1,000,000	0	2FE.....
928670 AB 4	VOLKSWAGEN INTL FIN NV (4.000 2020 08.....	F	...08/10/2010	BARCLAYS CAPITAL INC.....		1,007,390	1,000,000	111	1FE.....
79549A XJ 3	SBM7 2003-HE1 M1 1.531 2033 04.....		...07/09/2010	NOMURA SECURITIES INTL.....		8,566,876	10,479,358	8,972	2Z*.....
79549A XJ 3	SBM7 2003-HE1 M1 1.538 2033 04.....		...07/09/2010	NOMURA SECURITIES INTL.....		83,093	101,643	87	2Z*.....
79549A XJ 3	SBM7 2003-HE1 M1 1.603 2033 04.....		...07/09/2010	NOMURA SECURITIES INTL.....		227,625	278,441	238	2Z*.....
76112B WV 8	RAMP 2005-RS7 A3 .626 2035 07.....		...09/10/2010	NOMURA SECURITIES INTL.....		5,014,445	7,138,000	2,639	5Z*.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					57,506,069	60,922,442	154,846	XXX.....
8399997.	Total - Bonds - Part 3.....					191,193,723	175,640,442	214,419	XXX.....
8399999.	Total - Bonds.....					191,193,723	175,640,442	214,419	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					191,193,723	XXX	214,419	XXX.....

QE04.1

(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 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 Design- ation 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.							

Bonds - U.S. Government

QE05

000000	00 0	FHA AMER SAV BANK 88-4 6.930	09/27/2010	PAID ON PRINCIPAL		389,299	389,299	362,048	377,982	0	11,317	0	11,317	0	389,299	0	0	0	(355)	11/25/2016	1
000000	00 0	FHA CITICORP 85-4 PROJ 6.875	09/27/2010	PAID ON PRINCIPAL		29,053	29,053	26,906	27,914	0	1,139	0	1,139	0	29,053	0	0	0	177	12/01/2015	1
000000	00 0	FHA GOLDOME 87-11 PROJ 6.875	09/25/2010	PAID ON PRINCIPAL		58,824	58,824	58,677	58,673	0	151	0	151	0	58,824	0	0	0	675	11/01/2015	1
501993	AA 7	FHA KUKUI GARDENS PROJ 3.000	09/27/2010	PAYMENT ON SETTLEMENT		1,225,000	1,913,733	956,866	956,866	0	0	0	0	0	956,866	0	268,134	268,134	0	05/01/2011	1
52517#	AD 5	FHA LEHMAN 92-A PROJ L 6.931	09/27/2010	PAID ON PRINCIPAL		96,935	96,935	90,928	93,745	0	3,190	0	3,190	0	96,935	0	0	0	1,104	07/01/2017	1
000000	00 0	FHA MERRILL LYNCH 185- 6.810	09/25/2010	PAID ON PRINCIPAL		25,243	25,243	22,719	24,512	0	731	0	731	0	25,243	0	0	0	287	02/01/2020	1
69330@	AA 2	FHA PAXTON FINANCIAL 6 6.500	09/27/2010	PAID ON PRINCIPAL		55,927	55,927	54,249	55,487	0	439	0	439	0	55,927	0	0	0	598	05/01/2014	1
000000	00 0	FHA USGI GIFHA TOWERS 6.930	09/25/2010	PAID ON PRINCIPAL		26,938	26,938	24,931	26,315	0	623	0	623	0	26,938	0	0	0	310	10/25/2014	1
000000	00 0	FHA USGI 2067 6.930	09/29/2010	PAID ON PRINCIPAL		188,010	188,010	174,014	183,754	0	4,257	0	4,257	0	188,010	0	0	0	(27,361)	09/25/2014	1
36216G	CH 9	GNMA II PASS #163972 9.000	09/20/2010	PAID ON PRINCIPAL		4,558	4,558	4,870	4,749	0	(191)	0	(191)	0	4,558	0	0	0	67	04/20/2016	1
36216I	EL 1	GNMA II PASS #180239 9.000	09/20/2010	PAID ON PRINCIPAL		837	837	895	884	0	(47)	0	(47)	0	837	0	0	0	13	02/20/2017	1
36216I	TR 2	GNMA II PASS #180660 9.000	09/20/2010	PAID ON PRINCIPAL		296	296	316	312	0	(16)	0	(16)	0	296	0	0	0	5	11/20/2016	1
36216S	Y5 5	GNMA II PASS #184432 9.000	09/20/2010	PAID ON PRINCIPAL		2,862	2,862	3,058	2,960	0	(98)	0	(98)	0	2,862	0	0	0	43	12/20/2016	1
36219Y	W3 6	GNMA II PASS #263566 9.000	09/20/2010	PAID ON PRINCIPAL		947	947	1,011	989	0	(43)	0	(43)	0	947	0	0	0	14	10/20/2018	1
36220M	D6 3	GNMA II PASS #281925 9.000	09/20/2010	PAID ON PRINCIPAL		1,190	1,190	1,271	1,243	0	(53)	0	(53)	0	1,190	0	0	0	18	10/20/2019	1
36202D	6D 8	GNMA II PASS #3568 5.000	09/20/2010	PAID ON PRINCIPAL		641,942	641,942	616,129	623,518	0	18,424	0	18,424	0	641,942	0	0	0	5,673	06/20/2034	1
36202E	CM 9	GNMA II PASS #3676 4.500	09/20/2010	PAID ON PRINCIPAL		1,075,554	1,075,554	1,020,936	1,031,527	0	44,027	0	44,027	0	1,075,554	0	0	0	8,377	02/20/2035	1
36202E	EU 9	GNMA II PASS #3747 5.000	09/20/2010	PAID ON PRINCIPAL		768,504	768,504	746,890	752,709	0	15,795	0	15,795	0	768,504	0	0	0	6,705	08/20/2035	1
36202E	FM 6	GNMA II PASS #3772 5.000	09/20/2010	PAID ON PRINCIPAL		531,748	531,748	520,033	523,259	0	8,490	0	8,490	0	531,748	0	0	0	4,800	10/20/2035	1
36202A	3G 0	GNMA II PASS #799 9.000	09/20/2010	PAID ON PRINCIPAL		149	149	159	157	0	(8)	0	(8)	0	149	0	0	0	2	07/20/2017	1
36216F	HQ 6	GNMA PASS TH #163239 9.000	09/15/2010	PAID ON PRINCIPAL		50	50	53	53	0	(3)	0	(3)	0	50	0	0	0	1	04/15/2020	1
36216O	6H 1	GNMA PASS TH #180072 9.000	09/15/2010	PAID ON PRINCIPAL		85	85	90	88	0	(3)	0	(3)	0	85	0	0	0	1	08/15/2021	1
362162	TB 5	GNMA PASS TH #181546 9.000	09/15/2010	PAID ON PRINCIPAL		121	121	129	127	0	(6)	0	(6)	0	121	0	0	0	2	01/15/2020	1
36220E	BG 1	GNMA PASS TH #275539 9.000	09/15/2010	PAID ON PRINCIPAL		163	163	173	172	0	(9)	0	(9)	0	163	0	0	0	2	01/15/2020	1
36220M	FV 6	GNMA PASS TH #281980 9.000	09/15/2010	PAID ON PRINCIPAL		71	71	76	77	0	(6)	0	(6)	0	71	0	0	0	1	03/15/2020	1
36220M	HV 4	GNMA PASS TH #282044 9.000	09/15/2010	PAID ON PRINCIPAL		74	74	79	78	0	(4)	0	(4)	0	74	0	0	0	1	01/15/2020	1
36220P	P2 2	GNMA PASS TH #284041 9.000	09/15/2010	PAID ON PRINCIPAL		135	135	144	143	0	(8)	0	(8)	0	135	0	0	0	2	02/15/2020	1
36220Q	CW 8	GNMA PASS TH #284585 9.000	09/15/2010	PAID ON PRINCIPAL		29	29	31	31	0	(1)	0	(1)	0	29	0	0	0	0	01/15/2020	1
36220Q	J3 5	GNMA PASS TH #284782 9.000	09/15/2010	PAID ON PRINCIPAL		27	27	29	29	0	(1)	0	(1)	0	27	0	0	0	0	01/15/2020	1
36220R	TF 5	GNMA PASS TH #285950 9.000	09/15/2010	PAID ON PRINCIPAL		224	224	239	234	0	(10)	0	(10)	0	224	0	0	0	3	06/15/2020	1
36220R	6S 2	GNMA PASS TH #286281 9.000	09/15/2010	PAID ON PRINCIPAL		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	01/15/2020	1
36220S	JR 8	GNMA PASS TH #286572 9.000	09/15/2010	PAID ON PRINCIPAL		109	109	116	113	0	(4)	0	(4)	0	109	0	0	0	2	04/15/2020	1
36220S	2Z 8	GNMA PASS TH #287092 9.000	09/15/2010	PAID ON PRINCIPAL		33	33	36	35	0	(2)	0	(2)	0	33	0	0	0	0	03/15/2020	1
36220U	ZA 2	GNMA PASS TH #288837 9.000	09/15/2010	PAID ON PRINCIPAL		35	35	37	37	0	(2)	0	(2)	0	35	0	0	0	1	04/15/2020	1
36220W	C4 7	GNMA PASS TH #289991 9.000	09/15/2010	PAID ON PRINCIPAL		52	52	55	55	0	(3)	0	(3)	0	52	0	0	0	1	08/15/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
36220W EQ 6	GNMA PASS TH #290043 9.000		09/15/2010	PAID ON PRINCIPAL		58	58	62	62	0	(3)	0	(3)	0	58	0	0	0	1	05/15/2020	1	
36220W QZ 3	GNMA PASS TH #290372 9.000		09/15/2010	PAID ON PRINCIPAL		85	85	91	91	0	(5)	0	(5)	0	85	0	0	0	1	09/15/2020	1	
36220W U5 4	GNMA PASS TH #290504 9.000		09/15/2010	PAID ON PRINCIPAL		85	85	91	87	0	(2)	0	(2)	0	85	0	0	0	1	12/15/2020	1	
36220Y 7H 0	GNMA PASS TH #292596 9.000		09/15/2010	PAID ON PRINCIPAL		132	132	141	135	0	(3)	0	(3)	0	132	0	0	0	2	11/15/2020	1	
362204 LC 1	GNMA PASS TH #296523 9.000		09/15/2010	PAID ON PRINCIPAL		58	58	62	59	0	(1)	0	(1)	0	58	0	0	0	1	12/15/2020	1	
362209 ER 5	GNMA PASS TH #300844 9.000		09/15/2010	PAID ON PRINCIPAL		665	665	710	690	0	(25)	0	(25)	0	665	0	0	0	11	12/15/2020	1	
36223G WQ 8	GNMA PASS TH #307655 9.000		09/15/2010	PAID ON PRINCIPAL		10	10	11	11	0	(1)	0	(1)	0	10	0	0	0	1	08/15/2021	1	
36223K 6F 2	GNMA PASS TH #310570 9.000		09/15/2010	PAID ON PRINCIPAL		82	82	87	86	0	(5)	0	(5)	0	82	0	0	0	1	08/15/2021	1	
36223M FK 7	GNMA PASS TH #311670 9.000		09/15/2010	PAID ON PRINCIPAL		16	16	17	16	0	(1)	0	(1)	0	16	0	0	0	0	08/15/2021	1	
36223N UA 0	GNMA PASS TH #312977 9.000		09/15/2010	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	11/15/2021	1	
36205W QV 1	GNMA PASS TH #402868 9.000		09/15/2010	PAID ON PRINCIPAL		174	174	185	183	0	(9)	0	(9)	0	174	0	0	0	3	06/15/2024	1	
362075 LJ 0	GNMA PASS TH #44429 9.000		09/15/2010	PAID ON PRINCIPAL		482	482	511	483	0	(1)	0	(1)	0	482	0	0	0	6	07/15/2011	1	
36213C YY 0	GNMA PASS TH #550727 5.000		09/15/2010	PAID ON PRINCIPAL		318,792	318,792	313,811	315,062	0	3,730	0	3,730	0	318,792	0	0	0	2,995	11/15/2035	1	
36290R U6 8	GNMA PASS TH #615405 4.500		09/15/2010	PAID ON PRINCIPAL		123,790	123,790	120,037	120,582	0	3,207	0	3,207	0	123,790	0	0	0	921	08/15/2033	1	
36291A DH 9	GNMA PASS TH #622104 4.500		09/15/2010	PAID ON PRINCIPAL		293,402	293,402	284,508	285,552	0	7,850	0	7,850	0	293,402	0	0	0	2,300	09/15/2033	1	
36292F H6 7	GNMA PASS TH #647453 5.000		09/15/2010	PAID ON PRINCIPAL		187,151	187,151	184,227	184,978	0	2,173	0	2,173	0	187,151	0	0	0	940	10/15/2035	1	
362102 TU 9	GNMA PASS TH #68963 9.000		09/15/2010	PAID ON PRINCIPAL		66	66	70	66	0	(1)	0	(1)	0	66	0	0	0	1	09/15/2013	1	
36225A ER 7	GNMA PASS TH #780144 7.000		09/15/2010	PAID ON PRINCIPAL		56,033	56,033	53,459	54,707	0	1,326	0	1,326	0	56,033	0	0	0	609	07/15/2024	1	
36225A JD 3	GNMA PASS TH #780260 6.500		09/15/2010	PAID ON PRINCIPAL		1,209	1,209	1,191	1,205	0	4	0	4	0	1,209	0	0	0	11	10/15/2010	1	
36225C BX 3	G2 (ARM) #80053 3.375		09/20/2010	PAID ON PRINCIPAL		103	103	104	103	0	0	0	0	0	103	0	0	0	1	03/20/2027	1	
36225C CN 4	G2 (ARM) #80076 3.375		09/20/2010	PAID ON PRINCIPAL		107	107	109	107	0	0	0	0	0	107	0	0	0	1	05/20/2027	1	
0399999	Total - Bonds - U.S. Government					6,107,543	6,796,276	5,647,697	5,713,108	0	126,301	0	126,301	0	5,839,409	0	268,134	268,134	8,974	XXX	XXX	
Bonds - U.S. States, Territories and Possessions																						
041039 S4 1	ARKANSAS FED HWY GNT G 5.500		07/10/2010	REDEEMED		9,235,000	9,235,000	10,495,762	9,235,000	0	0	0	0	0	9,235,000	0	0	0	0	224,334	08/01/2010	1FE
658256 KD 3	NORTH CAROLINA GEN OBL .230		09/01/2010	REDEEMED		23,270,000	23,270,000	23,270,000	23,270,000	0	0	0	0	0	23,270,000	0	0	0	0	14,669	06/01/2019	1FE
677518 AW 2	OHIO GENERAL OBLIGATIO 6.000		08/01/2010	MATURED		4,765,000	4,765,000	5,317,264	4,808,981	0	(43,981)	0	(43,981)	0	4,765,000	0	0	0	0	142,950	08/01/2010	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					37,270,000	37,270,000	39,083,026	37,313,981	0	(43,981)	0	(43,981)	0	37,270,000	0	0	0	0	381,953	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
167485 LW 9	CHICAGO GO S2000C (FGI 5.500		07/01/2010	REDEEMED		6,327,650	6,265,000	6,234,740	6,315,684	0	11,966	0	11,966	0	6,327,650	0	0	0	0	172,288	01/01/2040	1FE
442331 AJ 3	HOUSTON GO LTD REF S20 5.750		09/01/2010	REDEEMED		825,000	825,000	903,309	834,380	0	(9,380)	0	(9,380)	0	825,000	0	0	0	0	23,719	03/01/2014	1FE
692159 8C 3	OYSTER BAY GENERAL OBL 4.875		09/20/2010	THE MUNI CENTER		22,195	20,000	19,811	19,846	0	5	0	5	0	19,851	0	2,345	2,345	303	06/01/2024	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					7,174,845	7,110,000	7,157,860	7,169,910	0	2,591	0	2,591	0	7,172,501	0	2,345	2,345	196,310	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																						
013554 NW 6	ALBUQUERQUE WATER & SE 5.250		07/01/2010	MATURED		5,000,000	5,000,000	5,596,600	5,044,300	0	(44,300)	0	(44,300)	0	5,000,000	0	0	0	0	131,250	07/01/2010	1FE
181117 BB 7	CLARK CO PUB UTIL DIST 5.625		08/06/2010	REDEEMED		6,070,000	6,070,000	6,366,216	6,070,000	0	0	0	0	0	6,070,000	0	0	0	0	203,914	01/01/2014	1FE
181117 BC 5	CLARK CO PUB UTIL DIST 5.625		08/06/2010	REDEEMED		6,410,000	6,410,000	6,686,848	6,410,000	0	0	0	0	0	6,410,000	0	0	0	0	215,336	01/01/2015	1FE
181117 BD 3	CLARK CO PUB UTIL DIST 5.625		08/06/2010	REDEEMED		6,910,000	6,910,000	7,180,872	6,910,000	0	0	0	0	0	6,910,000	0	0	0	0	232,133	01/01/2016	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
181117 BE 1	CLARK CO PUB UTIL DIST 5.625		08/06/2010	REDEEMED		8,355,000	8,355,000	8,649,347	8,355,000	0	0	0	0	0	8,355,000	0	0	0	280,676	01/01/2017	1FE
235416 E3 4	DALLAS WATERWORKS & SE 5.000		08/13/2010	REDEEMED		1,460,000	1,460,000	1,316,132	1,378,284	0	5,256	0	5,256	0	1,383,540	0	76,460	76,460	26,767	10/01/2017	1FE
341507 FA 4	FLORIDA BD ED LOTTERY 5.500		07/01/2010	REDEEMED		6,888,200	6,820,000	7,175,868	6,905,386	0	(17,186)	0	(17,186)	0	6,888,200	0	0	0	187,550	07/01/2016	1FE
414004 QQ 7	HARRIS CO TOLL RD SR L 5.375		08/15/2010	MATURED		8,000,000	8,000,000	8,955,760	8,086,960	0	(86,960)	0	(86,960)	0	8,000,000	0	0	0	215,000	08/15/2010	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .240		09/16/2010	GOLDMAN SACHS & CO		11,008,000	11,008,000	11,008,000	11,008,000	0	0	0	0	0	11,008,000	0	0	0	5,235	07/01/2038	1FE
452226 X3 2	ILLINOIS SALES TAX REV 5.250		07/29/2010	REDEEMED		175,000	175,000	180,289	175,000	0	0	0	0	0	175,000	0	0	0	1,123	06/15/2018	1FE
575577 JG 7	MASSACHUSETTS BAY TRAN 5.250		07/01/2010	REDEEMED		3,505,000	3,505,000	3,599,249	3,514,569	0	(9,569)	0	(9,569)	0	3,505,000	0	0	0	92,006	07/01/2030	1FE
575577 JH 5	MASSACHUSETTS BAY TRAN 5.250		07/01/2010	REDEEMED		2,345,000	2,345,000	2,408,057	2,351,402	0	(6,402)	0	(6,402)	0	2,345,000	0	0	0	61,556	07/01/2030	1FE
575577 JH 6	MASSACHUSETTS BAY TRAN 5.750		07/01/2010	REDEEMED		6,455,000	6,455,000	6,584,429	6,466,813	0	(11,813)	0	(11,813)	0	6,455,000	0	0	0	185,581	07/01/2016	1FE
575577 CH 2	MASSACHUSETTS BAY TRAN 5.750		07/01/2010	REDEEMED		13,470,000	13,470,000	13,696,189	13,490,609	0	(20,609)	0	(20,609)	0	13,470,000	0	0	0	387,263	07/01/2017	1FE
575577 CV 1	MASSACHUSETTS BAY TRAN 5.750		07/01/2010	REDEEMED		610,000	610,000	622,231	611,202	0	(1,202)	0	(1,202)	0	610,000	0	0	0	17,538	07/01/2016	1FE
575577 CX 7	MASSACHUSETTS BAY TRAN 5.750		07/01/2010	REDEEMED		1,235,000	1,235,000	1,255,738	1,237,013	0	(2,013)	0	(2,013)	0	1,235,000	0	0	0	35,506	07/01/2017	1FE
575577 FN 6	MASSACHUSETTS BAY TRAN 5.250		07/01/2010	REDEEMED		22,150,000	22,150,000	22,745,614	22,204,697	0	(54,697)	0	(54,697)	0	22,150,000	0	0	0	581,438	07/01/2030	1FE
57585K GQ 5	MASSACHUSETTS H/E (HAR .160		09/16/2010	GOLDMAN SACHS & CO		24,370,000	24,370,000	24,370,000	24,370,000	0	0	0	0	0	24,370,000	0	0	0	12,405	01/01/2024	1FE
575895 YN 1	MASSACHUSETTS PORT AUT 5.375		09/16/2010	REDEEMED		2,440,000	2,440,000	2,537,429	2,445,075	0	(5,075)	0	(5,075)	0	2,440,000	0	0	0	92,898	07/01/2011	1FE
575895 YP 6	MASSACHUSETTS PORT AUT 5.375		09/16/2010	REDEEMED		2,385,000	2,385,000	2,466,806	2,389,269	0	(4,269)	0	(4,269)	0	2,385,000	0	0	0	90,804	07/01/2012	1FE
575895 G4 3	MASSACHUSETTS PORT REV 5.500		09/16/2010	REDEEMED		5,000,000	5,000,000	5,091,000	5,005,150	0	(5,150)	0	(5,150)	0	5,000,000	0	0	0	194,792	07/01/2014	1FE
592596 UK 4	METRO TRANS AUTH S98A 5.500		07/01/2010	MATURED		6,895,000	6,895,000	7,141,979	6,908,238	0	(13,238)	0	(13,238)	0	6,895,000	0	0	0	189,613	07/01/2010	1FE
696550 JT 0	PALM BEACH CO SCH BRD 5.250		08/01/2010	MATURED		6,470,000	6,470,000	7,259,858	6,535,800	0	(65,800)	0	(65,800)	0	6,470,000	0	0	0	169,838	08/01/2010	1FE
735388 T8 3	PORT SEATTLE S2000A (M 5.625		08/01/2010	REDEEMED		10,000,000	10,000,000	10,294,400	10,023,800	0	(23,800)	0	(23,800)	0	10,000,000	0	0	0	281,250	02/01/2030	1FE
736742 HJ 9	PORTLAND SWR SYS REV S 5.750		08/01/2010	REDEEMED		7,500,000	7,500,000	7,738,200	7,517,775	0	(17,775)	0	(17,775)	0	7,500,000	0	0	0	215,625	08/01/2018	1FE
736742 HK 6	PORTLAND SWR SYS REV S 5.750		08/01/2010	REDEEMED		10,000,000	10,000,000	10,286,800	10,021,400	0	(21,400)	0	(21,400)	0	10,000,000	0	0	0	287,500	08/01/2019	1FE
92817F W3 6	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2010	MATURED		4,835,000	4,835,000	5,336,196	4,886,058	0	(51,058)	0	(51,058)	0	4,835,000	0	0	0	120,875	08/01/2010	1FE
92817F VN 3	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2010	REDEEMED		5,883,250	5,825,000	5,855,290	5,863,678	0	19,572	0	19,572	0	5,883,250	0	0	0	145,625	08/01/2016	1FE
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		09/15/2010	PAID ON PRINCIPAL		8,418	8,418	8,418	0	8,418	0	8,418	0	8,418	0	0	0	0	104	04/15/2021	6*
18828* AA 0	CLINTON HSG REV S78 7.125		09/15/2010	PAID ON PRINCIPAL		21,571	21,571	21,571	21,571	0	0	0	0	0	21,571	0	0	0	258	05/15/2020	5*
246394 7S 3	DELAWARE HSG AUTH SFM 5.450		07/01/2010	PAID ON PRINCIPAL		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,180	01/01/2032	1FE
3128QG CC 4	FH (3/1 ARM) #1N0067 2.640		09/15/2010	PAID ON PRINCIPAL		2,118	2,118	2,126	2,096	0	23	0	23	0	2,118	0	0	0	8	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.881		09/15/2010	PAID ON PRINCIPAL		4,873	4,873	4,852	4,835	0	38	0	38	0	4,873	0	0	0	36	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.886		08/15/2010	PAID ON PRINCIPAL		8,868	8,868	8,829	8,798	0	70	0	70	0	8,868	0	0	0	45	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.927		07/15/2010	PAID ON PRINCIPAL		47,668	47,668	47,460	47,293	0	376	0	376	0	47,668	0	0	0	121	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 3.226		09/15/2010	PAID ON PRINCIPAL		46,672	46,672	45,837	46,315	0	357	0	357	0	46,672	0	0	0	433	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 3.276		08/16/2010	PAID ON PRINCIPAL		83,170	83,170	81,682	82,534	0	636	0	636	0	83,170	0	0	0	539	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 3.344		07/15/2010	PAID ON PRINCIPAL		61,823	61,823	60,717	61,349	0	473	0	473	0	61,823	0	0	0	210	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		322,372	322,372	321,365	321,522	0	850	0	850	0	322,372	0	0	0	3,037	01/15/2034	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31292G 5P 7	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		383	383	400	418	0	(35)	0	(35)	0	383	0	0	0	3	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		3,131	3,131	3,284	3,494	0	(363)	0	(363)	0	3,131	0	0	0	38	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		1,744	1,744	1,829	1,945	0	(201)	0	(201)	0	1,744	0	0	0	19	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		1,038	1,038	1,089	1,176	0	(138)	0	(138)	0	1,038	0	0	0	14	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		2,728	2,728	2,861	2,997	0	(269)	0	(269)	0	2,728	0	0	0	45	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		959	959	1,003	1,058	0	(99)	0	(99)	0	959	0	0	0	17	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		9,247	9,247	9,492	9,595	0	(348)	0	(348)	0	9,247	0	0	0	90	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		6,471	6,471	6,642	6,726	0	(256)	0	(256)	0	6,471	0	0	0	34	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		21,997	21,997	22,495	22,823	0	(826)	0	(826)	0	21,997	0	0	0	279	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		89	89	91	92	0	(3)	0	(3)	0	89	0	0	0	1	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		174	174	183	197	0	(23)	0	(23)	0	174	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		4,827	4,827	5,062	5,475	0	(648)	0	(648)	0	4,827	0	0	0	89	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		15	15	16	18	0	(3)	0	(3)	0	15	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		58	58	61	63	0	(5)	0	(5)	0	58	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		14	14	14	16	0	(2)	0	(2)	0	14	0	0	0	0	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		1,129	1,129	1,184	1,284	0	(155)	0	(155)	0	1,129	0	0	0	14	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	0	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		124	124	130	141	0	(17)	0	(17)	0	124	0	0	0	2	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		100	100	105	112	0	(12)	0	(12)	0	100	0	0	0	1	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		66	66	69	76	0	(10)	0	(10)	0	66	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		27	27	28	31	0	(5)	0	(5)	0	27	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		25	25	27	29	0	(3)	0	(3)	0	25	0	0	0	0	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		363	363	380	419	0	(56)	0	(56)	0	363	0	0	0	5	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		344	344	360	390	0	(46)	0	(46)	0	344	0	0	0	4	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		28	28	30	31	0	(3)	0	(3)	0	28	0	0	0	0	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		1,910	1,910	1,999	2,072	0	(162)	0	(162)	0	1,910	0	0	0	35	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		115	115	120	130	0	(16)	0	(16)	0	115	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		86	86	90	100	0	(14)	0	(14)	0	86	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		94	94	99	102	0	(8)	0	(8)	0	94	0	0	0	1	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		1,682	1,682	1,764	1,875	0	(194)	0	(194)	0	1,682	0	0	0	11	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		107	107	112	121	0	(14)	0	(14)	0	107	0	0	0	1	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		40	40	42	46	0	(6)	0	(6)	0	40	0	0	0	0	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		491	491	504	519	0	(28)	0	(28)	0	491	0	0	0	5	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		88	88	92	97	0	(9)	0	(9)	0	88	0	0	0	1	07/15/2031	1

QE05.3

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation 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.							
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		531	531	555	570	0	(39)	0	(39)	0	531	0	0	0	0	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		15	15	16	17	0	(2)	0	(2)	0	15	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		357	357	374	392	0	(35)	0	(35)	0	357	0	0	0	0	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		96	96	100	104	0	(9)	0	(9)	0	96	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		526	526	540	560	0	(35)	0	(35)	0	526	0	0	0	0	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		464	464	487	503	0	(39)	0	(39)	0	464	0	0	0	0	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		74	74	78	86	0	(12)	0	(12)	0	74	0	0	0	0	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	09/15/2010	PAID ON PRINCIPAL		57	57	60	61	0	(4)	0	(4)	0	57	0	0	0	0	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		15,999	15,999	16,361	16,647	0	(648)	0	(648)	0	15,999	0	0	0	0	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		167,430	167,430	171,868	173,720	0	(6,290)	0	(6,290)	0	167,430	0	0	0	0	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		214	214	219	222	0	(8)	0	(8)	0	214	0	0	0	0	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		34,801	34,801	35,790	36,748	0	(1,947)	0	(1,947)	0	34,801	0	0	0	0	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		6,911	6,911	7,095	7,184	0	(273)	0	(273)	0	6,911	0	0	0	0	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		2,417	2,417	2,481	2,468	0	(52)	0	(52)	0	2,417	0	0	0	0	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		11,735	11,735	12,046	12,170	0	(435)	0	(435)	0	11,735	0	0	0	0	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		18,089	18,089	18,603	18,824	0	(736)	0	(736)	0	18,089	0	0	0	0	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		1,015	1,015	1,042	1,060	0	(45)	0	(45)	0	1,015	0	0	0	0	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		557	557	571	595	0	(39)	0	(39)	0	557	0	0	0	0	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		132	132	135	140	0	(8)	0	(8)	0	132	0	0	0	0	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		15,474	15,474	15,884	15,962	0	(488)	0	(488)	0	15,474	0	0	0	0	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		262	262	255	258	0	4	0	4	0	262	0	0	0	0	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		571	571	556	562	0	9	0	9	0	571	0	0	0	0	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		286	286	279	281	0	5	0	5	0	286	0	0	0	0	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	09/15/2010	PAID ON PRINCIPAL		24,441	24,441	25,041	25,208	0	(766)	0	(766)	0	24,441	0	0	0	0	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		46	46	45	45	0	1	0	1	0	46	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		42	42	41	42	0	1	0	1	0	42	0	0	0	0	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		245	245	239	241	0	4	0	4	0	245	0	0	0	0	09/15/2023	1
313980 X8 2	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		93	93	91	92	0	1	0	1	0	93	0	0	0	0	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		20	20	20	20	0	0	0	0	0	20	0	0	0	0	10/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		146	146	142	144	0	2	0	2	0	146	0	0	0	0	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		1,461	1,461	1,424	1,437	0	24	0	24	0	1,461	0	0	0	0	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		35	35	34	34	0	1	0	1	0	35	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		9	9	8	9	0	0	0	0	0	9	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		212	212	207	208	0	4	0	4	0	212	0	0	0	0	04/15/2023	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation 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.							
3128GK RX 4	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		43,882	43,882	43,909	43,883	0	(1)	0	(1)	0	43,882	0	0	0	354	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		15,890	15,890	15,900	15,902	0	(12)	0	(12)	0	15,890	0	0	0	156	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		34,016	34,016	34,537	34,331	0	(315)	0	(315)	0	34,016	0	0	0	284	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		4,960	4,960	5,035	5,005	0	(45)	0	(45)	0	4,960	0	0	0	52	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		13,767	13,767	13,978	13,908	0	(141)	0	(141)	0	13,767	0	0	0	121	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		3,485	3,485	3,538	3,517	0	(32)	0	(32)	0	3,485	0	0	0	29	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		104,940	104,940	106,547	105,809	0	(869)	0	(869)	0	104,940	0	0	0	1,110	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		336,728	336,728	341,884	339,150	0	(2,421)	0	(2,421)	0	336,728	0	0	0	2,219	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		4,082	4,082	4,281	4,614	0	(531)	0	(531)	0	4,082	0	0	0	29	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		872	872	915	973	0	(100)	0	(100)	0	872	0	0	0	12	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		4,509,014	4,509,014	4,498,259	4,498,447	0	10,567	0	10,567	0	4,509,014	0	0	0	43,903	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		09/15/2010	PAID ON PRINCIPAL		312,961	312,961	321,013	321,795	0	(8,834)	0	(8,834)	0	312,961	0	0	0	3,186	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		09/15/2010	PAID ON PRINCIPAL		26,700	26,700	27,305	27,621	0	(921)	0	(921)	0	26,700	0	0	0	268	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		09/15/2010	PAID ON PRINCIPAL		547,305	547,305	560,718	562,012	0	(14,707)	0	(14,707)	0	547,305	0	0	0	5,602	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		09/15/2010	PAID ON PRINCIPAL		423,639	423,639	434,005	435,185	0	(11,546)	0	(11,546)	0	423,639	0	0	0	4,385	02/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		09/15/2010	PAID ON PRINCIPAL		375,779	375,779	381,181	381,826	0	(6,047)	0	(6,047)	0	375,779	0	0	0	3,203	11/15/2010	1
31403D AC 3	FN (5/1 ARM) #745303 3.474		09/25/2010	PAID ON PRINCIPAL		62,654	62,654	62,032	62,190	0	463	0	463	0	62,654	0	0	0	561	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 3.500		08/25/2010	PAID ON PRINCIPAL		37,960	37,960	37,583	37,679	0	281	0	281	0	37,960	0	0	0	229	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 3.588		07/25/2010	PAID ON PRINCIPAL		438,355	438,355	434,006	435,113	0	3,242	0	3,242	0	438,355	0	0	0	1,334	01/25/2036	1
31368H JA 2	FNMA PASS TH #190257 7.000		09/25/2010	PAID ON PRINCIPAL		767	767	728	742	0	25	0	25	0	767	0	0	0	9	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		09/25/2010	PAID ON PRINCIPAL		2,402	2,402	2,502	2,723	0	(321)	0	(321)	0	2,402	0	0	0	33	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		09/25/2010	PAID ON PRINCIPAL		317	317	302	307	0	10	0	10	0	317	0	0	0	5	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		09/25/2010	PAID ON PRINCIPAL		711	711	669	686	0	24	0	24	0	711	0	0	0	8	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		09/25/2010	PAID ON PRINCIPAL		363	363	341	349	0	14	0	14	0	363	0	0	0	3	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		09/25/2010	PAID ON PRINCIPAL		257	257	244	250	0	7	0	7	0	257	0	0	0	3	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		09/25/2010	PAID ON PRINCIPAL		70	70	66	67	0	3	0	3	0	70	0	0	0	1	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		09/25/2010	PAID ON PRINCIPAL		265	265	247	254	0	11	0	11	0	265	0	0	0	3	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		09/25/2010	PAID ON PRINCIPAL		70	70	66	68	0	2	0	2	0	70	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		09/25/2010	PAID ON PRINCIPAL		74	74	69	71	0	3	0	3	0	74	0	0	0	1	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #245702 7.000		09/25/2010	PAID ON PRINCIPAL		39	39	37	38	0	1	0	1	0	39	0	0	0	0	01/25/2024	1
31371E TY 1	FNMA PASS TH #249967 7.000		09/25/2010	PAID ON PRINCIPAL		148	148	139	142	0	6	0	6	0	148	0	0	0	2	01/25/2024	1
31371F JB 9	FNMA PASS TH #250558 6.500		09/25/2010	PAID ON PRINCIPAL		623	623	588	605	0	18	0	18	0	623	0	0	0	6	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582 6.500		09/25/2010	PAID ON PRINCIPAL		3,153	3,153	2,978	3,074	0	79	0	79	0	3,153	0	0	0	20	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591 6.500		09/25/2010	PAID ON PRINCIPAL		690	690	652	675	0	15	0	15	0	690	0	0	0	8	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618 7.000		09/25/2010	PAID ON PRINCIPAL		255	255	253	253	0	2	0	2	0	255	0	0	0	3	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647 7.000		09/25/2010	PAID ON PRINCIPAL		3,181	3,181	3,155	3,161	0	20	0	20	0	3,181	0	0	0	54	07/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31371F RB 0	FNMA PASS TH #250782	7.000	09/25/2010	PAID ON PRINCIPAL		679	679	673	674	0	5	0	5	0	679	0	0	0	8	10/25/2016	1
31371F SS 2	FNMA PASS TH #250829	7.000	09/25/2010	PAID ON PRINCIPAL		714	714	708	710	0	4	0	4	0	714	0	0	0	8	11/25/2016	1
31371H 2F 4	FNMA PASS TH #252874	7.500	09/25/2010	PAID ON PRINCIPAL		644	644	671	706	0	(62)	0	(62)	0	644	0	0	0	8	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515	7.500	09/25/2010	PAID ON PRINCIPAL		623	623	649	695	0	(72)	0	(72)	0	623	0	0	0	6	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844	5.500	09/25/2010	PAID ON PRINCIPAL		39,657	39,657	39,335	39,374	0	283	0	283	0	39,657	0	0	0	429	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009	7.500	09/25/2010	PAID ON PRINCIPAL		271	271	282	296	0	(25)	0	(25)	0	271	0	0	0	3	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046	5.500	09/25/2010	PAID ON PRINCIPAL		5,176	5,176	5,145	5,149	0	27	0	27	0	5,176	0	0	0	49	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152	5.000	09/25/2010	PAID ON PRINCIPAL		9,366	9,366	9,114	9,203	0	163	0	163	0	9,366	0	0	0	103	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	09/25/2010	PAID ON PRINCIPAL		22,553	22,553	23,577	24,391	0	(1,838)	0	(1,838)	0	22,553	0	0	0	304	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	09/25/2010	PAID ON PRINCIPAL		271,378	271,378	278,289	275,776	0	(4,398)	0	(4,398)	0	271,378	0	0	0	2,633	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	09/25/2010	PAID ON PRINCIPAL		380,284	380,284	388,425	385,342	0	(5,057)	0	(5,057)	0	380,284	0	0	0	3,685	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	09/25/2010	PAID ON PRINCIPAL		127,431	127,431	127,152	127,116	0	315	0	315	0	127,431	0	0	0	1,180	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	09/25/2010	PAID ON PRINCIPAL		114,162	114,162	113,913	113,876	0	286	0	286	0	114,162	0	0	0	1,017	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	09/25/2010	PAID ON PRINCIPAL		981,599	981,599	1,003,684	994,861	0	(13,262)	0	(13,262)	0	981,599	0	0	0	9,217	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	09/25/2010	PAID ON PRINCIPAL		388,306	388,306	390,855	389,435	0	(1,129)	0	(1,129)	0	388,306	0	0	0	3,428	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	09/25/2010	PAID ON PRINCIPAL		69,218	69,218	69,370	69,226	0	(8)	0	(8)	0	69,218	0	0	0	509	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	09/25/2010	PAID ON PRINCIPAL		645	645	659	653	0	(8)	0	(8)	0	645	0	0	0	6	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	09/25/2010	PAID ON PRINCIPAL		189,095	189,095	193,114	191,483	0	(2,388)	0	(2,388)	0	189,095	0	0	0	1,796	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	09/25/2010	PAID ON PRINCIPAL		172,708	172,708	176,378	174,803	0	(2,095)	0	(2,095)	0	172,708	0	0	0	1,534	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	09/25/2010	PAID ON PRINCIPAL		392,211	392,211	402,200	397,951	0	(5,739)	0	(5,739)	0	392,211	0	0	0	3,597	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	09/25/2010	PAID ON PRINCIPAL		58	58	55	56	0	2	0	2	0	58	0	0	0	1	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	09/25/2010	PAID ON PRINCIPAL		13	13	13	13	0	0	0	0	0	13	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	09/25/2010	PAID ON PRINCIPAL		29	29	28	28	0	1	0	1	0	29	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	09/25/2010	PAID ON PRINCIPAL		133	133	130	131	0	3	0	3	0	133	0	0	0	2	01/25/2024	1
31371W XQ 3	FNMA PASS TH #264487	7.000	09/25/2010	PAID ON PRINCIPAL		867	867	824	854	0	14	0	14	0	867	0	0	0	7	12/25/2023	1
31371X JM 6	FNMA PASS TH #264968	7.000	09/25/2010	PAID ON PRINCIPAL		9,815	9,815	9,211	9,458	0	357	0	357	0	9,815	0	0	0	171	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	09/25/2010	PAID ON PRINCIPAL		44	44	42	42	0	2	0	2	0	44	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	09/25/2010	PAID ON PRINCIPAL		203	203	194	198	0	5	0	5	0	203	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	09/25/2010	PAID ON PRINCIPAL		360	360	338	348	0	12	0	12	0	360	0	0	0	4	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	09/25/2010	PAID ON PRINCIPAL		204	204	194	197	0	7	0	7	0	204	0	0	0	2	03/25/2024	1
31372B JB 7	FNMA PASS TH #267658	7.000	09/25/2010	PAID ON PRINCIPAL		251	251	239	243	0	7	0	7	0	251	0	0	0	3	01/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000	09/25/2010	PAID ON PRINCIPAL		17	17	15	16	0	1	0	1	0	17	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000	09/25/2010	PAID ON PRINCIPAL		179	179	171	174	0	4	0	4	0	179	0	0	0	2	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000	09/25/2010	PAID ON PRINCIPAL		32	32	31	31	0	1	0	1	0	32	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000	09/25/2010	PAID ON PRINCIPAL		114	114	108	110	0	4	0	4	0	114	0	0	0	1	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000	09/25/2010	PAID ON PRINCIPAL		102	102	97	99	0	3	0	3	0	102	0	0	0	1	03/25/2024	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation 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.							
31372H 2U 0	FNMA PASS TH #273587	7.000	09/25/2010	PAID ON PRINCIPAL		559	559	529	540	0	19	0	19	0	559	0	0	0	7	02/25/2024	1
31372K N7 1	FNMA PASS TH #275014	7.000	09/25/2010	PAID ON PRINCIPAL		92	92	88	90	0	2	0	2	0	92	0	0	0	1	03/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000	09/25/2010	PAID ON PRINCIPAL		281	281	273	276	0	5	0	5	0	281	0	0	0	3	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	09/25/2010	PAID ON PRINCIPAL		385	385	366	373	0	12	0	12	0	385	0	0	0	4	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027	7.000	09/25/2010	PAID ON PRINCIPAL		170	170	162	165	0	5	0	5	0	170	0	0	0	2	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	09/25/2010	PAID ON PRINCIPAL		1,929	1,929	1,816	1,865	0	64	0	64	0	1,929	0	0	0	23	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	09/25/2010	PAID ON PRINCIPAL		580	580	554	561	0	19	0	19	0	580	0	0	0	7	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000	09/25/2010	PAID ON PRINCIPAL		109	109	103	105	0	3	0	3	0	109	0	0	0	1	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881	7.000	09/25/2010	PAID ON PRINCIPAL		371	371	348	357	0	14	0	14	0	371	0	0	0	4	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000	09/25/2010	PAID ON PRINCIPAL		1,372	1,372	1,291	1,324	0	48	0	48	0	1,372	0	0	0	14	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000	09/25/2010	PAID ON PRINCIPAL		79	79	75	77	0	2	0	2	0	79	0	0	0	1	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000	09/25/2010	PAID ON PRINCIPAL		986	986	931	957	0	29	0	29	0	986	0	0	0	12	05/25/2024	1
31373N FL 2	FNMA PASS TH #298171	6.500	09/25/2010	PAID ON PRINCIPAL		938	938	886	911	0	27	0	27	0	938	0	0	0	10	05/25/2016	1
31373U F3 6	FNMA PASS TH #303586	6.500	09/25/2010	PAID ON PRINCIPAL		4,633	4,633	4,342	4,416	0	217	0	217	0	4,633	0	0	0	47	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500	09/25/2010	PAID ON PRINCIPAL		169	169	176	181	0	(12)	0	(12)	0	169	0	0	0	2	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000	09/25/2010	PAID ON PRINCIPAL		346	346	329	337	0	9	0	9	0	346	0	0	0	4	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945	7.000	09/25/2010	PAID ON PRINCIPAL		192	192	190	190	0	1	0	1	0	192	0	0	0	2	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499	6.500	09/25/2010	PAID ON PRINCIPAL		241	241	223	228	0	13	0	13	0	241	0	0	0	3	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500	09/25/2010	PAID ON PRINCIPAL		266	266	246	251	0	15	0	15	0	266	0	0	0	3	11/25/2025	1
31375D 4U 4	FNMA PASS TH #332135	6.500	09/25/2010	PAID ON PRINCIPAL		448	448	414	424	0	24	0	24	0	448	0	0	0	5	12/25/2025	1
31375D 5F 6	FNMA PASS TH #332146	6.500	09/25/2010	PAID ON PRINCIPAL		1,275	1,275	1,177	1,211	0	64	0	64	0	1,275	0	0	0	14	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000	09/25/2010	PAID ON PRINCIPAL		16	16	16	16	0	0	0	0	0	16	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940	6.500	09/25/2010	PAID ON PRINCIPAL		15,331	15,331	14,677	14,928	0	403	0	403	0	15,331	0	0	0	180	06/25/2024	1
31375M HX 4	FNMA PASS TH #338746	6.500	09/25/2010	PAID ON PRINCIPAL		196	196	185	191	0	4	0	4	0	196	0	0	0	2	03/25/2016	1
31375P ZX 7	FNMA PASS TH #341058	6.500	09/25/2010	PAID ON PRINCIPAL		45	45	43	44	0	1	0	1	0	45	0	0	0	0	04/25/2016	1
31375R SY 9	FNMA PASS TH #342635	6.500	09/25/2010	PAID ON PRINCIPAL		453	453	428	441	0	12	0	12	0	453	0	0	0	5	04/25/2016	1
31375S CQ 1	FNMA PASS TH #343079	6.500	09/25/2010	PAID ON PRINCIPAL		2,103	2,103	1,987	2,048	0	56	0	56	0	2,103	0	0	0	23	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171	6.500	09/25/2010	PAID ON PRINCIPAL		33,535	33,535	31,680	32,623	0	912	0	912	0	33,535	0	0	0	188	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	09/25/2010	PAID ON PRINCIPAL		880	880	873	874	0	6	0	6	0	880	0	0	0	10	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	09/25/2010	PAID ON PRINCIPAL		1,361	1,361	1,285	1,328	0	33	0	33	0	1,361	0	0	0	15	06/25/2016	1
31376D Q2 1	FNMA PASS TH #352473	6.500	09/25/2010	PAID ON PRINCIPAL		2,009	2,009	1,898	1,978	0	31	0	31	0	2,009	0	0	0	22	07/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	09/25/2010	PAID ON PRINCIPAL		169	169	168	168	0	1	0	1	0	169	0	0	0	2	08/25/2016	1
31376Q N3 3	FNMA PASS TH #362310	7.000	09/25/2010	PAID ON PRINCIPAL		1,545	1,545	1,532	1,536	0	9	0	9	0	1,545	0	0	0	18	10/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	09/25/2010	PAID ON PRINCIPAL		7,352	7,352	7,290	7,303	0	50	0	50	0	7,352	0	0	0	86	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	09/25/2010	PAID ON PRINCIPAL		6,340	6,340	6,119	6,154	0	186	0	186	0	6,340	0	0	0	90	11/25/2026	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31376U	MV 3		09/25/2010	FNMA PASS TH #365872	7.500	793	793	765	771	0	21	0	21	0	793	0	0	0	10	12/25/2026	1
31376Y	LA 2		09/25/2010	FNMA PASS TH #369421	7.500	435	435	438	437	0	(2)	0	(2)	0	435	0	0	0	5	01/25/2027	1
31378B	Q6 4		09/25/2010	FNMA PASS TH #393877	7.500	11,647	11,647	11,654	11,644	0	3	0	3	0	11,647	0	0	0	75	07/25/2027	1
31378R	S5 9		09/25/2010	FNMA PASS TH #406540	6.500	31	31	31	31	0	(0)	0	(0)	0	31	0	0	0	0	12/25/2027	1
31378R	S8 3		09/25/2010	FNMA PASS TH #406543	6.500	45,295	45,295	45,398	45,306	0	(12)	0	(12)	0	45,295	0	0	0	708	12/25/2027	1
31379F	J3 9		09/25/2010	FNMA PASS TH #417982	7.000	765	765	777	772	0	(8)	0	(8)	0	765	0	0	0	9	03/25/2028	1
31379T	BL 7		09/25/2010	FNMA PASS TH #428543	6.500	3,515	3,515	3,500	3,500	0	15	0	15	0	3,515	0	0	0	38	06/25/2028	1
31379T	G5 7		09/25/2010	FNMA PASS TH #428720	6.500	3,185	3,185	3,172	3,172	0	13	0	13	0	3,185	0	0	0	35	06/25/2028	1
31383C	XT 7		09/25/2010	FNMA PASS TH #499390	7.500	9	9	10	11	0	(1)	0	(1)	0	9	0	0	0	0	09/25/2029	1
31383M	HJ 5		09/25/2010	FNMA PASS TH #507033	7.500	62	62	65	68	0	(6)	0	(6)	0	62	0	0	0	1	08/25/2029	1
31383M	S7 9		09/25/2010	FNMA PASS TH #507342	7.500	86	86	90	90	0	(4)	0	(4)	0	86	0	0	0	1	08/25/2029	1
313615	L4 6		09/25/2010	FNMA PASS TH #50747	7.000	3,323	3,323	3,105	3,185	0	138	0	138	0	3,323	0	0	0	36	06/25/2023	1
313615	ST 4		09/25/2010	FNMA PASS TH #50930	7.000	124	124	118	120	0	4	0	4	0	124	0	0	0	1	11/25/2023	1
313615	TX 4		09/25/2010	FNMA PASS TH #50966	7.000	1,325	1,325	1,254	1,280	0	45	0	45	0	1,325	0	0	0	16	01/25/2024	1
313615	UT 1		09/25/2010	FNMA PASS TH #50994	7.000	372	372	349	358	0	14	0	14	0	372	0	0	0	4	03/25/2024	1
31383S	DT 4		09/25/2010	FNMA PASS TH #511414	7.500	16	16	17	18	0	(1)	0	(1)	0	16	0	0	0	0	08/25/2029	1
31384E	T8 3		09/25/2010	FNMA PASS TH #521775	7.500	116	116	120	126	0	(10)	0	(10)	0	116	0	0	0	1	01/25/2030	1
31384H	PU 1		09/25/2010	FNMA PASS TH #524335	7.500	9	9	10	11	0	(1)	0	(1)	0	9	0	0	0	0	05/25/2030	1
31384K	XD 3		09/25/2010	FNMA PASS TH #526376	7.500	84	84	87	93	0	(9)	0	(9)	0	84	0	0	0	1	05/25/2030	1
31384S	E2 1		09/25/2010	FNMA PASS TH #532153	7.500	42	42	43	47	0	(5)	0	(5)	0	42	0	0	0	0	02/25/2030	1
31384T	FM 4		09/25/2010	FNMA PASS TH #533072	7.500	19	19	20	22	0	(3)	0	(3)	0	19	0	0	0	0	05/25/2030	1
31384V	L7 5		09/25/2010	FNMA PASS TH #535050	7.500	15,755	15,755	16,445	17,251	0	(1,496)	0	(1,496)	0	15,755	0	0	0	217	12/25/2029	1
31384V	UY 6		09/25/2010	FNMA PASS TH #535299	7.500	1,396	1,396	1,454	1,551	0	(155)	0	(155)	0	1,396	0	0	0	17	05/25/2030	1
31385F	Z3 3		09/25/2010	FNMA PASS TH #543562	7.500	2,553	2,553	2,659	2,892	0	(339)	0	(339)	0	2,553	0	0	0	32	06/25/2030	1
31385H	QW 5		09/25/2010	FNMA PASS TH #545069	6.000	13,502	13,502	14,069	13,987	0	(484)	0	(484)	0	13,502	0	0	0	141	07/25/2016	1
31385H	YA 4		09/25/2010	FNMA PASS TH #545305	6.000	4,642	4,642	4,832	4,811	0	(169)	0	(169)	0	4,642	0	0	0	49	11/25/2016	1
31385H	5H 1		09/25/2010	FNMA PASS TH #545448	7.500	4,364	4,364	4,545	4,803	0	(438)	0	(438)	0	4,364	0	0	0	58	02/25/2032	1
31385J	D4 7		09/25/2010	FNMA PASS TH #545623	6.000	5,111	5,111	5,321	5,292	0	(181)	0	(181)	0	5,111	0	0	0	52	05/25/2017	1
31385N	JX 8		09/25/2010	FNMA PASS TH #547578	7.500	2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385Q	2U 5		09/25/2010	FNMA PASS TH #549887	7.500	292	292	305	307	0	(14)	0	(14)	0	292	0	0	0	4	09/25/2030	1
31385R	6U 9		09/25/2010	FNMA PASS TH #550883	7.500	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U	H9 7		09/25/2010	FNMA PASS TH #552956	7.500	262	262	273	284	0	(22)	0	(22)	0	262	0	0	0	5	09/25/2030	1
31385X	M8 7		09/25/2010	FNMA PASS TH #555783	4.500	809,619	809,619	798,581	801,209	0	8,409	0	8,409	0	809,619	0	0	0	6,251	10/25/2033	1
31386C	Y4 8		09/25/2010	FNMA PASS TH #559731	7.500	23	23	24	26	0	(3)	0	(3)	0	23	0	0	0	0	12/25/2030	1
31386H	TX 9		09/25/2010	FNMA PASS TH #564066	7.500	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S	PK 7		09/25/2010	FNMA PASS TH #572026	5.500	9,514	9,514	9,458	9,460	0	55	0	55	0	9,514	0	0	0	87	04/25/2016	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31386T MD 4	FNMA PASS TH #572856 5.500		09/25/2010	PAID ON PRINCIPAL		5,718	5,718	5,684	5,686	0	32	0	32	0	5,718	0	0	0	57	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		09/25/2010	PAID ON PRINCIPAL		8,731	8,731	8,680	8,686	0	46	0	46	0	8,731	0	0	0	79	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883 5.500		09/25/2010	PAID ON PRINCIPAL		24,851	24,851	24,649	24,673	0	177	0	177	0	24,851	0	0	0	227	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744 5.500		09/25/2010	PAID ON PRINCIPAL		53,308	53,308	52,992	53,023	0	285	0	285	0	53,308	0	0	0	688	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056 5.000		09/25/2010	PAID ON PRINCIPAL		16,837	16,837	16,384	16,572	0	265	0	265	0	16,837	0	0	0	141	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169 5.500		09/25/2010	PAID ON PRINCIPAL		23,514	23,514	23,512	23,523	0	(9)	0	(9)	0	23,514	0	0	0	287	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320 5.500		09/25/2010	PAID ON PRINCIPAL		142,786	142,786	142,362	142,340	0	445	0	445	0	142,786	0	0	0	975	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145 5.500		09/25/2010	PAID ON PRINCIPAL		15,951	15,951	15,947	15,935	0	16	0	16	0	15,951	0	0	0	143	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226 7.500		09/25/2010	PAID ON PRINCIPAL		4,585	4,585	4,776	4,821	0	(236)	0	(236)	0	4,585	0	0	0	30	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066 5.500		09/25/2010	PAID ON PRINCIPAL		29,961	29,961	29,954	29,918	0	43	0	43	0	29,961	0	0	0	259	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379 6.000		09/25/2010	PAID ON PRINCIPAL		39,543	39,543	41,248	41,274	0	(1,731)	0	(1,731)	0	39,543	0	0	0	353	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925 5.500		09/25/2010	PAID ON PRINCIPAL		14,898	14,898	15,057	15,035	0	(137)	0	(137)	0	14,898	0	0	0	92	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041 5.500		09/25/2010	PAID ON PRINCIPAL		31,105	31,105	31,098	31,076	0	29	0	29	0	31,105	0	0	0	285	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148 5.500		09/25/2010	PAID ON PRINCIPAL		24,866	24,866	24,664	24,695	0	171	0	171	0	24,866	0	0	0	286	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060 5.500		09/25/2010	PAID ON PRINCIPAL		11,595	11,595	11,592	11,585	0	10	0	10	0	11,595	0	0	0	108	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773 5.500		09/25/2010	PAID ON PRINCIPAL		21,220	21,220	21,215	21,196	0	25	0	25	0	21,220	0	0	0	194	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387 6.000		09/25/2010	PAID ON PRINCIPAL		4,027	4,027	4,201	4,230	0	(203)	0	(203)	0	4,027	0	0	0	41	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781 5.500		09/25/2010	PAID ON PRINCIPAL		95,346	95,346	94,541	94,666	0	680	0	680	0	95,346	0	0	0	981	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795 5.500		09/25/2010	PAID ON PRINCIPAL		44,299	44,299	44,036	44,064	0	235	0	235	0	44,299	0	0	0	408	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072 6.000		09/25/2010	PAID ON PRINCIPAL		5,389	5,389	5,621	5,702	0	(314)	0	(314)	0	5,389	0	0	0	54	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482 5.500		09/25/2010	PAID ON PRINCIPAL		29,486	29,486	29,484	29,461	0	25	0	25	0	29,486	0	0	0	259	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490 7.500		09/25/2010	PAID ON PRINCIPAL		246	246	256	267	0	(21)	0	(21)	0	246	0	0	0	3	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510 5.500		09/25/2010	PAID ON PRINCIPAL		62,287	62,287	62,272	62,236	0	51	0	51	0	62,287	0	0	0	558	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538 5.500		09/25/2010	PAID ON PRINCIPAL		17,192	17,192	17,052	17,065	0	126	0	126	0	17,192	0	0	0	157	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546 5.500		09/25/2010	PAID ON PRINCIPAL		46,915	46,915	46,776	46,771	0	144	0	144	0	46,915	0	0	0	426	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547 6.000		09/25/2010	PAID ON PRINCIPAL		21,638	21,638	22,526	22,426	0	(789)	0	(789)	0	21,638	0	0	0	273	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553 5.500		09/25/2010	PAID ON PRINCIPAL		6,693	6,693	6,692	6,688	0	5	0	5	0	6,693	0	0	0	61	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746 5.500		09/25/2010	PAID ON PRINCIPAL		6,210	6,210	6,173	6,176	0	33	0	33	0	6,210	0	0	0	57	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		09/25/2010	PAID ON PRINCIPAL		11,297	11,297	11,230	11,238	0	59	0	59	0	11,297	0	0	0	105	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371 5.000		09/25/2010	PAID ON PRINCIPAL		4,517	4,517	4,396	4,443	0	74	0	74	0	4,517	0	0	0	39	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446 5.500		09/25/2010	PAID ON PRINCIPAL		13,682	13,682	13,601	13,607	0	75	0	75	0	13,682	0	0	0	126	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191 5.000		09/25/2010	PAID ON PRINCIPAL		6,340	6,340	6,170	6,194	0	147	0	147	0	6,340	0	0	0	49	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277 5.500		09/25/2010	PAID ON PRINCIPAL		26,905	26,905	26,745	26,765	0	139	0	139	0	26,905	0	0	0	164	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657 5.500		09/25/2010	PAID ON PRINCIPAL		31,030	31,030	30,846	30,860	0	170	0	170	0	31,030	0	0	0	374	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927 5.500		09/25/2010	PAID ON PRINCIPAL		2,818	2,818	2,848	2,844	0	(26)	0	(26)	0	2,818	0	0	0	26	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210 5.500		09/25/2010	PAID ON PRINCIPAL		13,448	13,448	13,592	13,531	0	(83)	0	(83)	0	13,448	0	0	0	148	12/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31388T	KY 8 FNMA PASS TH #614211 5.500		09/25/2010	PAID ON PRINCIPAL		141,795	141,795	143,313	142,586	0	(791)	0	(791)	0	141,795	0	0	0	1,338	12/25/2016	1
31388U	S2 7 FNMA PASS TH #615337 5.500		09/25/2010	PAID ON PRINCIPAL		16,203	16,203	16,377	16,341	0	(138)	0	(138)	0	16,203	0	0	0	149	12/25/2016	1
31388V	V4 7 FNMA PASS TH #616335 5.500		09/25/2010	PAID ON PRINCIPAL		22,038	22,038	22,274	22,221	0	(183)	0	(183)	0	22,038	0	0	0	202	12/25/2016	1
31388V	XR 4 FNMA PASS TH #616388 5.500		09/25/2010	PAID ON PRINCIPAL		73,617	73,617	74,405	74,190	0	(573)	0	(573)	0	73,617	0	0	0	521	12/25/2016	1
31388V	5C 8 FNMA PASS TH #616543 5.000		09/25/2010	PAID ON PRINCIPAL		58,976	58,976	57,391	58,027	0	948	0	948	0	58,976	0	0	0	492	12/25/2016	1
31389E	FJ 9 FNMA PASS TH #623069 6.000		09/25/2010	PAID ON PRINCIPAL		10,926	10,926	11,395	11,371	0	(445)	0	(445)	0	10,926	0	0	0	109	12/25/2016	1
31389J	B7 8 FNMA PASS TH #626562 6.000		09/25/2010	PAID ON PRINCIPAL		32,203	32,203	33,525	33,589	0	(1,386)	0	(1,386)	0	32,203	0	0	0	427	02/25/2017	1
31389J	K2 9 FNMA PASS TH #626813 6.000		09/25/2010	PAID ON PRINCIPAL		13,979	13,979	14,582	14,528	0	(549)	0	(549)	0	13,979	0	0	0	99	07/25/2017	1
31389N	5H 4 FNMA PASS TH #630948 6.000		09/25/2010	PAID ON PRINCIPAL		5,236	5,236	5,461	5,473	0	(238)	0	(238)	0	5,236	0	0	0	63	02/25/2017	1
31389Y	M7 3 FNMA PASS TH #639482 7.500		09/25/2010	PAID ON PRINCIPAL		36,692	36,692	38,357	40,449	0	(3,757)	0	(3,757)	0	36,692	0	0	0	458	01/25/2032	1
31390E	R9 5 FNMA PASS TH #644112 6.000		09/25/2010	PAID ON PRINCIPAL		2,404	2,404	2,508	2,532	0	(127)	0	(127)	0	2,404	0	0	0	24	05/25/2017	1
31390F	ND 7 FNMA PASS TH #644888 6.000		09/25/2010	PAID ON PRINCIPAL		2,469	2,469	2,576	2,594	0	(124)	0	(124)	0	2,469	0	0	0	25	06/25/2017	1
31390K	RG 5 FNMA PASS TH #648587 7.500		09/25/2010	PAID ON PRINCIPAL		379	379	397	419	0	(39)	0	(39)	0	379	0	0	0	5	05/25/2032	1
31390L	2C 9 FNMA PASS TH #649771 6.000		09/25/2010	PAID ON PRINCIPAL		12,058	12,058	12,578	12,589	0	(531)	0	(531)	0	12,058	0	0	0	149	06/25/2017	1
31390S	3R 0 FNMA PASS TH #655208 6.000		09/25/2010	PAID ON PRINCIPAL		33,191	33,191	34,623	34,432	0	(1,241)	0	(1,241)	0	33,191	0	0	0	331	09/25/2017	1
31391E	HS 3 FNMA PASS TH #664541 6.000		09/25/2010	PAID ON PRINCIPAL		10,204	10,204	10,644	10,757	0	(553)	0	(553)	0	10,204	0	0	0	99	10/25/2017	1
31391F	DW 5 FNMA PASS TH #665317 6.000		09/25/2010	PAID ON PRINCIPAL		28,835	28,835	30,072	29,848	0	(1,014)	0	(1,014)	0	28,835	0	0	0	288	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463 5.000		09/25/2010	PAID ON PRINCIPAL		102,802	102,802	105,325	104,128	0	(1,326)	0	(1,326)	0	102,802	0	0	0	853	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450 5.000		09/25/2010	PAID ON PRINCIPAL		426,484	426,484	436,950	433,029	0	(6,545)	0	(6,545)	0	426,484	0	0	0	3,819	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199 5.000		09/25/2010	PAID ON PRINCIPAL		225,842	225,842	231,384	229,267	0	(3,425)	0	(3,425)	0	225,842	0	0	0	2,003	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794 5.000		09/25/2010	PAID ON PRINCIPAL		95,971	95,971	98,326	97,439	0	(1,468)	0	(1,468)	0	95,971	0	0	0	922	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048 5.500		09/25/2010	PAID ON PRINCIPAL		15,438	15,438	15,768	15,685	0	(247)	0	(247)	0	15,438	0	0	0	146	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337 5.000		09/25/2010	PAID ON PRINCIPAL		682,082	682,082	698,689	690,447	0	(8,365)	0	(8,365)	0	682,082	0	0	0	5,764	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060 6.000		09/25/2010	PAID ON PRINCIPAL		1,679	1,679	1,718	1,720	0	(40)	0	(40)	0	1,679	0	0	0	17	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116 5.000		09/25/2010	PAID ON PRINCIPAL		216,898	216,898	222,193	219,737	0	(2,839)	0	(2,839)	0	216,898	0	0	0	2,025	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144 5.000		09/25/2010	PAID ON PRINCIPAL		87,177	87,177	86,666	86,753	0	424	0	424	0	87,177	0	0	0	727	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772 5.000		09/25/2010	PAID ON PRINCIPAL		40,363	40,363	41,354	40,986	0	(623)	0	(623)	0	40,363	0	0	0	336	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724 5.000		09/25/2010	PAID ON PRINCIPAL		93,995	93,995	96,302	95,324	0	(1,329)	0	(1,329)	0	93,995	0	0	0	986	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		09/25/2010	PAID ON PRINCIPAL		176,723	176,723	170,317	172,161	0	4,563	0	4,563	0	176,723	0	0	0	1,054	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577 5.000		09/25/2010	PAID ON PRINCIPAL		265,120	265,120	263,753	263,955	0	1,164	0	1,164	0	265,120	0	0	0	2,724	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491 5.000		09/25/2010	PAID ON PRINCIPAL		311,604	311,604	309,988	310,218	0	1,386	0	1,386	0	311,604	0	0	0	3,003	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936 5.500		09/25/2010	PAID ON PRINCIPAL		19,199	19,199	19,610	19,417	0	(218)	0	(218)	0	19,199	0	0	0	176	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468 4.500		09/25/2010	PAID ON PRINCIPAL		24,444	24,444	24,525	24,469	0	(25)	0	(25)	0	24,444	0	0	0	160	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835 5.000		09/25/2010	PAID ON PRINCIPAL		11,835	11,835	11,771	11,780	0	55	0	55	0	11,835	0	0	0	97	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953 5.000		09/25/2010	PAID ON PRINCIPAL		188,702	188,702	188,584	188,430	0	271	0	271	0	188,702	0	0	0	1,703	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		09/25/2010	PAID ON PRINCIPAL		176,938	176,938	175,901	176,057	0	881	0	881	0	176,938	0	0	0	1,461	04/25/2034	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31404N 2P 0	FNMA PASS TH #773982 5.000		09/25/2010	PAID ON PRINCIPAL		367,645	367,645	365,490	365,870	0	1,775	0	1,775	0	367,645	0	0	0	2,722	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		09/25/2010	PAID ON PRINCIPAL		206,040	206,040	204,833	205,045	0	995	0	995	0	206,040	0	0	0	1,636	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		09/25/2010	PAID ON PRINCIPAL		634,645	634,645	606,185	614,965	0	19,680	0	19,680	0	634,645	0	0	0	5,820	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		09/25/2010	PAID ON PRINCIPAL		145,400	145,400	139,448	141,106	0	4,294	0	4,294	0	145,400	0	0	0	1,212	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2010	PAID ON PRINCIPAL		900,306	900,306	895,325	895,986	0	4,320	0	4,320	0	900,306	0	0	0	8,481	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		09/25/2010	PAID ON PRINCIPAL		593,882	593,882	568,085	577,111	0	16,771	0	16,771	0	593,882	0	0	0	6,177	07/25/2035	1
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		09/15/2010	PAID ON PRINCIPAL		12,592	12,592	12,592	12,592	0	0	0	0	0	12,592	0	0	0	150	06/15/2020	5*
63967C XZ 0	NEBRASKA FIN AUTH SFM 5.850		09/01/2010	PAID ON PRINCIPAL		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	3,413	09/01/2024	1FE
63967C YA 4	NEBRASKA FIN AUTH SFM 5.900		09/01/2010	PAID ON PRINCIPAL		210,000	210,000	209,444	209,572	0	428	0	428	0	210,000	0	0	0	4,990	09/01/2024	1FE
65888M P6 2	NORTH DAKOTA HSG FIN A 5.450		07/01/2010	PAID ON PRINCIPAL		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	5,314	07/01/2021	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		09/01/2010	PAID ON PRINCIPAL		24,115	24,115	24,115	24,115	0	0	0	0	0	24,115	0	0	0	292	03/01/2020	1
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2010	PAID ON PRINCIPAL		505,744	505,744	465,908	486,683	0	19,062	0	19,062	0	505,744	0	0	0	5,053	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2010	PAID ON PRINCIPAL		700,120	700,120	651,048	678,376	0	21,745	0	21,745	0	700,120	0	0	0	7,151	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2010	PAID ON PRINCIPAL		81,942	81,942	84,028	82,397	0	(455)	0	(455)	0	81,942	0	0	0	990	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		09/15/2010	PAID ON PRINCIPAL		26,164	26,164	25,558	25,876	0	288	0	288	0	26,164	0	0	0	330	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2010	PAID ON PRINCIPAL		35,093	35,093	35,018	35,015	0	78	0	78	0	35,093	0	0	0	335	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2010	PAID ON PRINCIPAL		207,954	207,954	197,823	203,070	0	4,884	0	4,884	0	207,954	0	0	0	2,358	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2010	PAID ON PRINCIPAL		346,884	346,884	327,991	337,873	0	9,011	0	9,011	0	346,884	0	0	0	3,962	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		09/15/2010	PAID ON PRINCIPAL		414,920	414,920	385,031	401,670	0	13,250	0	13,250	0	414,920	0	0	0	4,042	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		09/15/2010	PAID ON PRINCIPAL		1,130,741	1,130,741	1,137,101	1,131,441	0	(700)	0	(700)	0	1,130,741	0	0	0	11,394	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2010	PAID ON PRINCIPAL		451,681	451,681	448,400	449,563	0	2,119	0	2,119	0	451,681	0	0	0	4,922	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		09/15/2010	PAID ON PRINCIPAL		761,387	761,387	767,216	761,972	0	(585)	0	(585)	0	761,387	0	0	0	8,222	05/15/2032	1
31393H DF 6	FHR 2543 OB CMO 6.000		09/15/2010	PAID ON PRINCIPAL		99,986	99,986	104,861	100,779	0	(793)	0	(793)	0	99,986	0	0	0	1,063	03/15/2032	1
31393J AR 9	FHR 2549 NB CMO 6.000		09/15/2010	PAID ON PRINCIPAL		324,362	324,362	339,059	326,128	0	(1,766)	0	(1,766)	0	324,362	0	0	0	3,272	03/15/2030	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2010	PAID ON PRINCIPAL		23,328	23,328	23,525	23,430	0	(102)	0	(102)	0	23,328	0	0	0	329	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		09/25/2010	PAID ON PRINCIPAL		15,586	15,586	15,821	15,704	0	(118)	0	(118)	0	15,586	0	0	0	256	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		09/25/2010	PAID ON PRINCIPAL		44,989	44,989	39,227	42,152	0	2,837	0	2,837	0	44,989	0	0	0	384	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		09/25/2010	PAID ON PRINCIPAL		970,575	970,575	934,897	952,663	0	17,912	0	17,912	0	970,575	0	0	0	10,144	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		09/25/2010	PAID ON PRINCIPAL		210,449	210,449	200,191	205,042	0	5,407	0	5,407	0	210,449	0	0	0	2,660	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		09/25/2010	PAID ON PRINCIPAL		76,397	76,397	72,661	74,005	0	2,392	0	2,392	0	76,397	0	0	0	731	06/25/2029	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		09/25/2010	PAID ON PRINCIPAL		682,640	682,640	713,145	687,999	0	(5,359)	0	(5,359)	0	682,640	0	0	0	6,460	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		09/25/2010	PAID ON PRINCIPAL		417,713	417,713	437,424	422,130	0	(4,417)	0	(4,417)	0	417,713	0	0	0	4,259	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		09/25/2010	PAID ON PRINCIPAL		660,459	660,459	654,577	656,411	0	4,049	0	4,049	0	660,459	0	0	0	8,454	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		09/25/2010	PAID ON PRINCIPAL		18,027	18,027	18,757	19,243	0	(1,216)	0	(1,216)	0	18,027	0	0	0	220	06/25/2042	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		09/25/2010	PAID ON PRINCIPAL		1,343,957	1,343,957	1,417,874	1,415,427	0	(71,470)	0	(71,470)	0	1,343,957	0	0	0	11,939	05/25/2022	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		09/20/2010	PAID ON PRINCIPAL		231,382	231,382	237,460	232,124	0	(742)	0	(742)	0	231,382	0	0	0	3,399	08/20/2030	1

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		09/20/2010	PAID ON PRINCIPAL		15,193	15,193	14,405	14,653	0	539	0	539	0	15,193	0	0	0	181	10/20/2030	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		09/20/2010	PAID ON PRINCIPAL		360,346	360,346	328,359	342,364	0	17,982	0	17,982	0	360,346	0	0	0	3,782	08/20/2031	1
38373M EN 6	GNR 2002-53 B (PROJECT 5.552		09/16/2010	PAID ON PRINCIPAL		906,760	906,760	920,362	911,677	0	(4,917)	0	(4,917)	0	906,760	0	0	0	5,070	05/16/2026	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					227,474,230	227,347,780	234,041,613	227,850,155	8,418	(460,803)	0	(452,385)	0	227,397,770	0	76,460	76,460	4,969,542	XXX	XXX
Bonds - Industrial and Miscellaneous																					
165167 BJ 5	CHESAPEAKE ENERGY 7.000		08/17/2010	TENDERED		2,129,988	2,075,000	2,114,313	2,100,938	10,956	(2,556)	0	8,400	0	2,109,337	0	20,650	20,650	73,432	08/15/2014	3FE
125581 FT 0	CIT GROUP 7.000		09/24/2010	VARIOUS		142,798	141,911	132,332	132,332	0	0	0	0	0	132,332	0	10,466	10,466	4,525	05/01/2013	4
228188 AB 4	CROWN AMERICAS 7.625		08/27/2010	REDEEMED		1,651,665	1,591,000	1,591,228	1,591,071	0	(31)	0	(31)	0	1,591,039	0	60,626	60,626	34,372	11/15/2013	3FE
126410 LM 9	CSX TRANS 6.251		07/15/2010	PAID ON PRINCIPAL		80,510	80,510	80,510	80,510	0	0	0	0	0	80,510	0	0	0	2,516	01/15/2023	1FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2010	PAID ON PRINCIPAL		32,735	32,735	27,453	27,537	0	5,198	0	5,198	0	32,735	0	0	0	321	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2010	PAID ON PRINCIPAL		14,406	14,406	13,508	13,518	0	888	0	888	0	14,406	0	0	0	167	01/10/2030	2FE
338032 BB 0	FISHER SCIENTIFIC INTL 6.125		07/01/2010	REDEEMED		1,030,630	1,000,000	1,006,250	1,003,145	0	(410)	0	(410)	0	1,002,735	0	27,895	27,895	30,625	07/01/2015	2FE
370425 SC 5	GENERAL MOTORS ACCEPTA 7.000		09/01/2010	DEUTSCHE BANC		1,281,250	1,250,000	509,513	509,513	0	0	0	0	0	509,513	0	771,738	771,738	52,500	02/01/2012	4FE
36186C AF 0	GMAC LLC 6.000		08/09/2010	GOLDMAN SACHS & CO		2,032,500	2,000,000	889,280	889,280	0	0	0	0	0	889,280	0	1,143,220	1,143,220	19,000	12/15/2011	4FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		09/29/2010	PAID ON PRINCIPAL		159,708	159,708	157,749	158,109	0	1,599	0	1,599	0	159,708	0	0	0	4,509	03/29/2021	2FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2010	PAID ON PRINCIPAL		8,134	8,134	8,134	8,134	0	0	0	0	0	8,134	0	0	0	134	06/15/2033	2FE
665772 BZ 1	NORTHERN STATES POWER 4.750		08/01/2010	MATURED		2,000,000	2,000,000	2,067,040	2,007,351	0	(7,351)	0	(7,351)	0	2,000,000	0	0	0	47,500	08/01/2010	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2010	PAID ON PRINCIPAL		67,500	67,500	84,567	81,672	0	(14,172)	0	(14,172)	0	67,500	0	0	0	3,159	01/01/2021	1FE
797224 AA 0	SAN CLEMENTE 3.585		09/01/2010	PAID ON PRINCIPAL		85,882	85,882	85,882	85,882	0	0	0	0	0	85,882	0	0	0	770	08/27/2021	1FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2010	PAID ON PRINCIPAL		56,960	56,960	56,960	56,960	0	0	0	0	0	56,960	0	0	0	1,671	07/02/2030	1FE
94106L AK 5	WASTE MANAGEMENT INC 7.375		08/01/2010	MATURED		1,000,000	1,000,000	1,057,260	1,013,460	0	(13,460)	0	(13,460)	0	1,000,000	0	0	0	36,875	08/01/2010	2FE
20825U AB 0	CONOCO FUNDING 6.350	A.	08/03/2010	REDEEMED		1,069,015	1,000,000	1,033,220	1,021,498	0	(6,895)	0	(6,895)	0	1,014,603	0	54,412	54,412	19,050	10/15/2011	1FE
77531Q AB 4	ROGERS WIRELESS 9.625	A.	08/27/2010	REDEEMED		1,059,990	1,000,000	1,135,700	1,055,313	0	(26,788)	0	(26,788)	0	1,028,524	0	31,466	31,466	31,014	05/01/2011	2FE
055654 AB 3	BSCH ISSUANCES 7.625	F.	09/14/2010	MATURED		2,000,000	2,000,000	2,336,980	2,046,691	0	(46,691)	0	(46,691)	0	2,000,000	0	0	0	76,250	09/14/2010	1FE
79549A XJ 3	SBM7 2003-HE1 M1 1.531		09/27/2010	PAID ON PRINCIPAL		21,582	21,582	17,644	17,644	0	3,939	0	3,939	0	21,582	0	0	0	91	04/25/2033	2Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.538		08/25/2010	PAID ON PRINCIPAL		101,643	101,643	83,093	83,093	0	18,550	0	18,550	0	101,643	0	0	0	146	04/25/2033	2Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.603		07/26/2010	PAID ON PRINCIPAL		278,441	278,441	227,625	227,625	0	50,815	0	50,815	0	278,441	0	0	0	0	04/25/2033	2Z*
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		09/21/2010	PAID ON PRINCIPAL		132,320	132,320	138,109	131,802	0	518	0	518	0	132,320	0	0	0	1,552	03/21/2029	1Z*
06051G CF 4	BAFC 2004-2 3A12 CMO 5.500		09/20/2010	PAID ON PRINCIPAL		1,105,148	1,105,148	1,101,090	1,101,754	0	3,394	0	3,394	0	1,105,148	0	0	0	12,370	09/20/2034	1Z*
05946X TD 5	BAFC 2005-2 1A14 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		510,118	510,118	505,522	507,732	0	2,387	0	2,387	0	510,118	0	0	0	5,431	04/25/2035	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.958		09/25/2010	PAID ON PRINCIPAL		53,349	53,349	54,015	52,192	0	1,158	0	1,158	0	53,349	0	0	0	331	05/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.958		07/25/2010	PAID ON PRINCIPAL		34,175	34,175	34,602	33,434	0	742	0	742	0	34,175	0	0	0	84	05/25/2033	1Z*
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.869		09/25/2010	PAID ON PRINCIPAL		3,749	3,749	3,786	3,713	0	36	0	36	0	3,749	0	0	0	22	06/25/2033	1Z*
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.869		07/25/2010	PAID ON PRINCIPAL		15,627	15,627	15,783	15,478	0	149	0	149	0	15,627	0	0	0	37	06/25/2033	1Z*
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		445,492	445,492	450,417	447,436	0	(1,944)	0	(1,944)	0	445,492	0	0	0	4,026	09/25/2018	1Z*
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		252,557	252,557	246,809	248,372	0	4,185	0	4,185	0	252,557	0	0	0	1,958	11/25/2018	1Z*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		678,640	678,640	663,265	667,434	0	11,207	0	11,207	0	678,640	0	0	0	5,628	12/25/2018	1Z*
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		6,660	6,660	6,658	6,635	0	25	0	25	0	6,660	0	0	0	67	05/25/2017	1Z*
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		3,728	3,728	3,703	3,708	0	21	0	21	0	3,728	0	0	0	39	11/25/2033	1Z*
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		71,395	71,395	74,063	61,333	12,389	(2,326)	0	10,062	0	71,395	0	0	0	797	12/25/2033	1Z*
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		514,370	514,370	519,112	515,901	0	(1,531)	0	(1,531)	0	514,370	0	0	0	4,276	10/25/2019	1Z*
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		303,595	303,595	306,631	304,335	0	(740)	0	(740)	0	303,595	0	0	0	2,763	08/25/2018	1Z*
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		115,442	115,442	115,893	115,474	0	(31)	0	(31)	0	115,442	0	0	0	907	09/25/2018	1Z*
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		1,945,786	1,945,786	1,901,398	1,921,571	0	24,215	0	24,215	0	1,945,786	0	0	0	19,124	09/25/2033	1Z*
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		1,153,427	1,153,427	1,147,479	1,148,506	0	4,921	0	4,921	0	1,153,427	0	0	0	11,035	10/25/2018	1Z*
76110W UX 2	RASC 2003-KS10 AI6 4.540		09/25/2010	PAID ON PRINCIPAL		29,189	29,189	29,184	29,136	0	53	0	53	0	29,189	0	0	0	219	12/25/2033	1Z*
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		1,092,075	1,092,075	1,053,426	1,064,516	0	27,560	0	27,560	0	1,092,075	0	0	0	8,608	12/25/2018	1Z*
81375F CX 9	SASI 1993-7 B1 CMO 6.250		09/25/2010	PAID ON PRINCIPAL		1,441	1,441	1,393	1,417	0	25	0	25	0	1,441	0	0	0	15	12/25/2023	1Z*
939335 4J 1	WAMMS 2002-MS5 2A1 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		7,785	7,785	7,867	7,760	0	25	0	25	0	7,785	0	0	0	78	07/25/2017	1Z*
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		35,982	35,982	36,426	36,463	0	(481)	0	(481)	0	35,982	0	0	0	358	01/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.383		09/25/2010	PAID ON PRINCIPAL		8,452	8,452	8,537	7,666	0	786	0	786	0	8,452	0	0	0	43	03/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.386		07/25/2010	PAID ON PRINCIPAL		2,495	2,495	2,520	2,263	0	232	0	232	0	2,495	0	0	0	5	03/25/2033	1Z*
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		09/27/2010	PAID ON PRINCIPAL		1,569,066	1,569,066	1,563,182	1,563,541	0	5,525	0	5,525	0	1,569,066	0	0	0	13,102	10/25/2018	1Z*
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		170,934	170,934	168,370	169,303	0	1,632	0	1,632	0	170,934	0	0	0	1,283	12/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		148,852	148,852	149,317	148,975	0	(124)	0	(124)	0	148,852	0	0	0	1,209	07/25/2018	1Z*
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		09/25/2010	PAID ON PRINCIPAL		418,620	418,620	398,752	401,104	0	17,516	0	17,516	0	418,620	0	0	0	3,078	06/25/2033	1Z*
94980D AB 4	WFMBS 2003-M A2 CMO 4.677		07/25/2010	PAID ON PRINCIPAL		85,786	85,786	83,447	81,281	0	4,505	0	4,505	0	85,786	0	0	0	334	12/25/2033	1Z*
94980D AB 4	WFMBS 2003-M A2 CMO 4.678		09/25/2010	PAID ON PRINCIPAL		130,188	130,188	126,639	123,351	0	6,837	0	6,837	0	130,188	0	0	0	1,293	12/25/2033	1Z*
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		93,065	93,065	92,512	92,636	0	428	0	428	0	93,065	0	0	0	750	12/25/2018	1Z*
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		1,050,936	1,050,936	1,029,507	1,038,938	0	11,998	0	11,998	0	1,050,936	0	0	0	10,214	12/25/2033	1Z*
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2010	PAID ON PRINCIPAL		710,300	710,300	711,341	708,954	0	1,346	0	1,346	0	710,300	0	0	0	6,807	01/31/2036	1Z*
36242D KV 4	GSR 2004-12 2A2 CMO 3.368		09/27/2010	PAID ON PRINCIPAL		127,047	127,047	116,169	104,992	0	22,055	0	22,055	0	127,047	0	0	0	913	12/25/2034	1Z*
36242D KV 4	GSR 2004-12 2A2 CMO 3.510		07/25/2010	PAID ON PRINCIPAL		7,422	7,422	6,786	6,133	0	1,288	0	1,288	0	7,422	0	0	0	22	12/25/2034	1Z*
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.291		09/25/2010	PAID ON PRINCIPAL		431,866	431,866	420,597	420,597	0	11,269	0	11,269	0	431,866	0	0	0	4,185	12/25/2035	1Z*
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.293		07/25/2010	PAID ON PRINCIPAL		258,660	258,660	251,910	251,910	0	6,749	0	6,749	0	258,660	0	0	0	1,141	12/25/2035	1Z*
57643L RK 4	MABS 2006-WMC1 A3 443		09/25/2010	PAID ON PRINCIPAL		445,494	445,494	264,512	253,583	0	191,910	0	191,910	0	445,494	0	0	0	395	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 527		07/25/2010	PAID ON PRINCIPAL		227,041	227,041	134,806	129,236	0	97,805	0	97,805	0	227,041	0	0	0	0	02/25/2036	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) 903		09/25/2010	PAID ON PRINCIPAL		7,641	7,641	5,552	2,488	4,484	670	0	5,154	0	7,641	0	0	0	13	11/25/2033	1Z*
81377N AA 2	SABR 2007-BR3 A2A 326		09/27/2010	PAID ON PRINCIPAL		126,187	126,187	78,236	76,738	0	49,450	0	49,450	0	126,187	0	0	0	126	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A 333		08/25/2010	PAID ON PRINCIPAL		189,232	189,232	117,324	115,076	0	74,155	0	74,155	0	189,232	0	0	0	131	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A 398		07/26/2010	PAID ON PRINCIPAL		262,863	262,863	162,975	159,854	0	103,010	0	103,010	0	262,863	0	0	0	94	04/25/2037	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.428		07/20/2010	PAID ON PRINCIPAL		181,048	181,048	177,229	177,229	0	3,819	0	3,819	0	181,048	0	0	0	819	10/20/2035	1Z*

QE05.13

SCHEDULE D - PART 4

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

1 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.							
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.428		09/20/2010	PAID ON PRINCIPAL		369,050	369,050	361,266	361,266	0	7,785	0	7,785	0	369,050	0	0	0	4,270	10/20/2035	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		09/11/2010	PAID ON PRINCIPAL		738,198	738,198	741,927	737,863	0	335	0	335	0	738,198	0	0	0	6,510	03/11/2041	1FE
52108H JS 4	LBUBS 2002-C2 A3 5.386		09/15/2010	PAID ON PRINCIPAL		768,306	768,306	759,063	763,062	0	5,245	0	5,245	0	768,306	0	0	0	7,500	06/15/2026	1FE
929766 EA 7	WBCMT 2003-C4 A2 4.566		09/15/2010	PAID ON PRINCIPAL		12,071	12,071	12,258	12,122	0	(51)	0	(51)	0	12,071	0	0	0	91	04/15/2035	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					33,358,210	33,018,286	31,077,603	30,547,537	27,829	662,373	0	690,202	0	31,237,738	0	2,120,472	2,120,472	582,680	XXX	XXX
8399997.	Total - Bonds - Part 4					311,384,829	311,542,342	317,007,798	308,594,691	36,247	286,480	0	322,727	0	308,917,418	0	2,467,411	2,467,411	6,139,459	XXX	XXX
8399999.	Total - Bonds					311,384,829	311,542,342	317,007,798	308,594,691	36,247	286,480	0	322,727	0	308,917,418	0	2,467,411	2,467,411	6,139,459	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
906548 77 1	UNION ELEC CO PFD \$7.64		08/20/2010	ISSUE CALLED at 100.850		77,700,000	77,700,000	8,206,180	7,808,850	397,330	0	0	397,330	0	8,206,180	0	(370,135)	(370,135)	453,466	XXX	P3UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					7,836,045	XXX	8,206,180	7,808,850	397,330	0	0	397,330	0	8,206,180	0	(370,135)	(370,135)	453,466	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					7,836,045	XXX	8,206,180	7,808,850	397,330	0	0	397,330	0	8,206,180	0	(370,135)	(370,135)	453,466	XXX	XXX
8999999.	Total - Preferred Stocks					7,836,045	XXX	8,206,180	7,808,850	397,330	0	0	397,330	0	8,206,180	0	(370,135)	(370,135)	453,466	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03304B 10 2	ANCHOR GLASS CONTAINER CORP COM STK		08/04/2010	WRITTEN OFF		121,000	121,000	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999.	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					7,836,045	XXX	8,206,180	7,808,850	397,330	0	0	397,330	0	8,206,180	0	(370,135)	(370,135)	453,466	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					319,220,874	XXX	325,213,978	316,403,541	433,577	286,480	0	720,057	0	317,123,598	0	2,097,276	2,097,276	6,592,925	XXX	XXX

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

QE05.14

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

QE06

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0	

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Book/ Adjusted Carrying Value	Change in Variation Margin				18 Potential Exposure	19 Hedge Effectiveness at Inception and at Quarter-end (a)
													14 Cumulative	15 Gain (Loss) Recognized in Current Year	16 Gain (Loss) Used to Adjust Basis of Hedged Item	17 Deferred		
Short Futures																		
Hedging Other																		
FVZ0.....	.....(70)	.....(70,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.12/01/2010	CBT.....	.08/30/2010	.....120	.....121	.....56,328	.....(56,328)	.....0	.....0	.....(56,328)	.....(56,000)	0001.....
TYZ0.....	.....(1,403)	.....(1,403,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.12/01/2010	CBT.....	.08/30/2010	.....125	.....126	.....1,052,250	.....(1,052,250)	.....0	.....0	.....(1,052,250)	.....(1,964,200)	0001.....
USZ0.....	.....(27)	.....(27,000)	US 30-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.12/01/2010	CBT.....	.08/30/2010	.....134	.....134	.....(4,008)	.....4,008	.....0	.....0	.....4,008	.....(67,500)	0001.....
1349999. Total-Short Futures-Hedging Other.....												.....1,104,570	.....(1,104,570)	.....0	.....0	.....(1,104,570)	.....(2,087,700)	.....XXX.....
1389999. Total-Short Futures.....												.....1,104,570	.....(1,104,570)	.....0	.....0	.....(1,104,570)	.....(2,087,700)	.....XXX.....
1409999. Total-Hedging Other.....												.....1,104,570	.....(1,104,570)	.....0	.....0	.....(1,104,570)	.....(2,087,700)	.....XXX.....
1449999. TOTAL.....												.....1,104,570	.....(1,104,570)	.....0	.....0	.....(1,104,570)	.....(2,087,700)	.....XXX.....

QE07

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0	

NONE

Broker Name	Net Cash Deposits
Brokers	
.....	.....0
Total Net Cash Deposits.....	.....0

NONE

SCHEDULE DB - PART D

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral			
Exchange Traded Derivatives												
0199999. Exchange Traded.....	XXX.....	XXX.....	XXX.....	1,104,570	0	1,104,570	0	0	0	0	(2,087,700)	(2,087,700)
0899999. Totals.....			0	1,104,570	0	1,104,570	0	0	0	0	(2,087,700)	(2,087,700)

QE08

TRAVELERS CASUALTY AND SURETY 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	

Open Depositories

Bank of America, N.A..... Hartford,CT.....		.....0.350	.....(76)	.....0	.....(31,217)	.....312,296	.....131,669	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(9,510)	.....(92,429)	.....7,927	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....25,293	.....14,921	.....34,367	XXX..
0199999. Total Open Depositories.....	...XXX	...XXX	.....(76)	.....0	.....(15,435)	.....234,789	.....173,963	XXX..
0399999. Total Cash on Deposit.....	...XXX	...XXX	.....(76)	.....0	.....(15,435)	.....234,789	.....173,963	XXX..
0499999. Cash in Company's Office.....	...XXX	...XXX	...XXX	...XXX	.....246	.....87	.....286	XXX..
0599999. Total Cash.....	...XXX	...XXX	.....(76)	.....0	.....(15,189)	.....234,876	.....174,249	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE10



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	1	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(28,469)	0	0	6,663
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	72,500	13	7,499	212,500	34	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	(2,819)	0	0	140
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(399)	0	0	20
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(8,228)	0	0	410
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	72,500	14	(32,416)	212,500	34	7,232

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	52,133	0	0	52,054
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	2,055	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(18,792)	0	0	4,398
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	(372,405)	0	0	18,540
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(10,208)	0	0	508
23. Michigan.....MI	0	0	0	0	(178,903)	0	0	8,906
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	(210,748)	0	0	10,492
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(328,837)	0	0	16,381
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(21,536)	0	0	1,072
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(12,616)	0	0	628
39. Pennsylvania.....PA	0	0	0	0	(32,364)	0	0	1,611
40. Rhode Island.....RI	0	0	0	0	(601)	0	0	30
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(2,587)	0	0	129
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	151,080
48. Washington.....WA	0	0	0	0	(5,689)	0	0	345
49. West Virginia.....WV	0	0	0	0	(176,526)	0	0	8,788
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(1,317,626)	0	0	274,963

DETAILS OF WRITE-INS

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



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(33,624)	0	0	7,869
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(9,016)	0	0	449
23. Michigan.....MI	0	0	0	0	(324)	0	0	16
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(160,765)	0	0	8,009
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	(131)	0	0	7
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(203,861)	0	0	16,349

DETAILS OF WRITE-INS

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



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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	1	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(1,528)	0	0	76
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(850)	0	0	42
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	1	(2,378)	0	0	118

DETAILS OF WRITE-INS

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

NONE