

QUARTERLY STATEMENT

AS OF MARCH 31, 2011

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


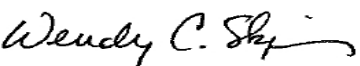
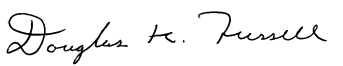
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & Chief Executive Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	DOREEN SPADORCIA.....	Executive Vice President, Claim
3. CHARLES 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 KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDLOWSKI

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 April, 2011



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.....	8,711,118,538	0	8,711,118,538	8,875,261,737
2. Stocks:				
2.1 Preferred stocks.....	38,241,717	0	38,241,717	37,663,947
2.2 Common stocks.....	3,199,107,186	836,743	3,198,270,443	3,065,867,400
3. Mortgage loans on real estate:				
3.1 First liens.....	39,070	0	39,070	42,508
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 (\$.....(778,126)), cash equivalents (\$.....0) and short-term investments (\$.....343,977,796).....	343,199,670	0	343,199,670	402,771,500
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	869,996,575	32,434,847	837,561,727	834,882,229
9. Receivables for securities.....	13,743,014	0	13,743,014	0
10. Securities lending reinvested collateral assets.....	24,011,000	0	24,011,000	24,676,000
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,199,456,770	33,271,591	13,166,185,179	13,241,165,321
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	109,847,643	0	109,847,643	113,767,748
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	433,205,891	31,866,380	401,339,512	404,364,796
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(3,645,510) earned but unbilled premiums).....	792,582,759	4,841,964	787,740,795	745,395,668
15.3 Accrued retrospective premiums.....	40,471,755	553,564	39,918,191	39,791,036
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,064,350	0	3,064,350	(9,133,392)
16.2 Funds held by or deposited with reinsured companies.....	4,269,988	0	4,269,988	4,336,814
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	5,396,521
18.2 Net deferred tax asset.....	427,195,916	131,933,800	295,262,116	293,283,808
19. Guaranty funds receivable or on deposit.....	779,096	0	779,096	942,115
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	3,562,286	0	3,562,286	108,607,160
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	184,465,251	120,995,008	63,470,243	86,646,326
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,198,901,706	323,462,306	14,875,439,401	15,034,563,922
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	15,198,901,706	323,462,306	14,875,439,401	15,034,563,922

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Equities and deposits in pools and associations.....	33,272,878	0	33,272,878	36,517,847
2502. Suspense, undistributed payments.....	10,338,495	0	10,338,495	31,362,771
2503. State surcharges receivable.....	10,289,152	0	10,289,152	11,034,944
2598. Summary of remaining write-ins for Line 25 from overflow page.....	130,564,727	120,995,008	9,569,719	7,730,764
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	184,465,251	120,995,008	63,470,243	86,646,326

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....397,781,469).....	5,900,483,244	5,897,012,477
2. Reinsurance payable on paid losses and loss adjustment expenses.....	234,120,400	249,260,790
3. Loss adjustment expenses.....	1,345,996,496	1,367,018,565
4. Commissions payable, contingent commissions and other similar charges.....	56,812,684	104,528,732
5. Other expenses (excluding taxes, licenses and fees).....	53,433,949	95,430,493
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	79,479,424	76,856,308
7.1 Current federal and foreign income taxes (including \$....(54,687,333) on realized capital gains (losses)).....	25,653,893	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....290,725 and interest thereon \$....37,727.....	328,452	335,777
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....173,487,394 and including warranty reserves of \$.....0).....	1,714,909,200	1,683,237,954
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,351,123	7,610,528
12. Ceded reinsurance premiums payable (net of ceding commissions).....	92,127,753	80,355,981
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	23,089,318	21,038,343
15. Remittances and items not allocated.....	(1,839,752)	(7,223,590)
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	3,875,000
21. Payable for securities.....	6,832,590	16,709,291
22. Payable for securities lending.....	24,011,000	24,676,000
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(24,563,779)	(25,920,876)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,539,225,996	9,594,801,776
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,539,225,996	9,594,801,776
29. Aggregate write-ins for special surplus funds.....	105,209,854	104,760,649
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
35. Unassigned funds (surplus).....	3,026,178,966	3,130,176,912
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,336,213,405	5,439,762,147
38. Totals.....	14,875,439,401	15,034,563,922

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	464,944	465,464
2503. Payable for renewal rights.....	44,792	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(25,573,515)	(26,886,340)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(24,563,779)	(25,920,876)
2901. Special surplus for deferred taxes.....	81,240,715	79,884,826
2902. Special surplus from retroactive reinsurance.....	23,969,139	24,875,823
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	105,209,854	104,760,649
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 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 \$.....71,880,643).....	68,554,190	104,133,008	400,158,584
1.2 Assumed..... (written \$.....969,351,957).....	940,724,362	905,318,790	3,715,062,090
1.3 Ceded..... (written \$.....74,099,296).....	70,859,101	107,997,661	409,307,757
1.4 Net..... (written \$.....967,133,303).....	938,419,451	901,454,137	3,705,912,917
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....530,396,661):			
2.1 Direct.....	(88,663,908)	75,831,979	(64,872,295)
2.2 Assumed.....	492,911,347	478,481,741	1,875,640,265
2.3 Ceded.....	(85,088,492)	79,721,658	(56,604,423)
2.4 Net.....	489,335,932	474,592,062	1,867,372,393
3. Loss adjustment expenses incurred.....	102,861,261	89,781,054	431,109,792
4. Other underwriting expenses incurred.....	311,443,606	296,333,118	1,219,297,277
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	903,640,799	860,706,234	3,517,779,462
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	34,778,652	40,747,902	188,133,455
INVESTMENT INCOME			
9. Net investment income earned.....	117,845,215	110,133,429	1,062,109,728
10. Net realized capital gains (losses) less capital gains tax of \$.....19,978,572.....	(15,955,352)	8,679,598	(52,243,604)
11. Net investment gain (loss) (Lines 9 + 10).....	101,889,864	118,813,026	1,009,866,123
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(3,983,087) amount charged off \$.....176,731).....	(4,159,818)	(3,203,477)	(11,294,060)
13. Finance and service charges not included in premiums.....	4,723,312	4,823,040	18,775,481
14. Aggregate write-ins for miscellaneous income.....	(267,214)	(37,427)	(689,108)
15. Total other income (Lines 12 through 14).....	296,279	1,582,136	6,792,312
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	136,964,794	161,143,065	1,204,791,890
17. Dividends to policyholders.....	1,480,972	1,103,776	4,882,604
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).....	135,483,822	160,039,290	1,199,909,287
19. Federal and foreign income taxes incurred.....	24,873,457	29,834,638	111,364,561
20. Net income (Line 18 minus Line 19) (to Line 22).....	110,610,365	130,204,651	1,088,544,725
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,439,762,147	6,197,925,689	6,197,925,689
22. Net income (from Line 20).....	110,610,365	130,204,651	1,088,544,725
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 \$.....3,046,087.....	146,486,298	136,282,939	115,166,356
25. Change in net unrealized foreign exchange capital gain (loss).....	6,019,094	(2,232,297)	(2,286,057)
26. Change in net deferred income tax.....	5,729,836	598,906	(32,344,166)
27. Change in nonadmitted assets.....	4,249,777	6,412,305	61,980,283
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	0	0
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	0	0
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.....	(378,000,000)	(1,275,000,000)	(1,985,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	1,355,889	295,236	(4,224,684)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(103,548,741)	(1,003,438,259)	(758,163,543)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,336,213,405	5,194,487,430	5,439,762,147
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.....	(7,491)	(3,606)	(23,372)
1402. Retroactive reinsurance gain/loss.....	(98,571)	28,965	(363,612)
1403. Profit and loss, miscellaneous.....	(161,153)	(62,785)	(302,125)
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).....	(267,214)	(37,427)	(689,108)
3701. Change in special surplus from deferred taxes.....	1,355,889	295,236	(4,224,684)
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).....	1,355,889	295,236	(4,224,684)

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.....	945,863,681	956,615,937	3,746,877,760
2. Net investment income.....	132,041,143	125,511,924	1,114,982,838
3. Miscellaneous income.....	296,279	1,582,136	6,792,312
4. Total (Lines 1 through 3).....	1,078,201,104	1,083,709,998	4,868,652,910
5. Benefit and loss related payments.....	513,136,470	464,937,128	1,853,060,540
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.....	520,484,765	510,045,130	1,711,973,778
8. Dividends paid to policyholders.....	740,378	756,045	4,800,059
9. Federal and foreign income taxes paid (recovered) net of \$....(760,598) tax on capital gains (losses).....	13,801,615	21,200,700	110,207,809
10. Total (Lines 5 through 9).....	1,048,163,229	996,939,002	3,680,042,186
11. Net cash from operations (Line 4 minus Line 10).....	30,037,875	86,770,996	1,188,610,724
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	384,894,323	825,040,646	1,727,234,077
12.2 Stocks.....	0	475,623,195	483,460,140
12.3 Mortgage loans.....	3,438	3,127	12,969
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	34,810,420	25,990,269	79,131,933
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	712,047	275,384
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	419,708,181	1,327,369,284	2,290,114,503
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	230,971,345	165,209,209	960,207,174
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	16,042,667	251,792,344	360,124,064
13.6 Miscellaneous applications.....	23,807,215	40,559,601	23,963,898
13.7 Total investments acquired (Lines 13.1 to 13.6).....	270,821,228	457,561,154	1,344,295,136
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).....	148,886,954	869,808,130	945,819,368
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	0	0
16.3 Borrowed funds.....	(7,350)	(6,863)	373,332
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	378,000,000	1,275,000,000	1,985,000,000
16.6 Other cash provided (applied).....	139,510,691	(39,600,659)	(129,815,184)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(238,496,659)	(1,314,607,522)	(2,114,441,852)
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).....	(59,571,830)	(358,028,397)	19,988,240
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	402,771,500	382,783,260	382,783,260
19.2 End of period (Line 18 plus Line 19.1).....	343,199,670	24,754,863	402,771,500
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Merger with Travelers PC Fund Investments, Inc.....	0	0	375,393,706
20.0002 Merger with TCS European Investments, Inc.....	0	0	99,710,147

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 Company has no prescribed or permitted accounting practices.

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 material 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, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically based upon actual historical and/or projected future cash flows, which are obtained from a nationally recognized securities data provider.

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 and structured securities.

In the quarter ending March 31, 2011, the Company had no new securities which changed from the retrospective to prospective valuation method.

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments from January 1, 2011 through March 31, 2011:

	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	\$32,182,608	\$1,354,041	\$30,828,567	\$28,120,897

NOTES TO FINANCIAL STATEMENTS

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
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
55275RAD4	7,889,095	6,993,000	896,095	6,993,000	6,003,840	Q4 - 2010
05949QAW5	16,373,110	16,372,806	303	16,372,806	15,632,705	Q4 - 2010
576455AC3	9,540,731	8,470,800	1,069,931	8,470,800	6,753,750	Q4 - 2010
57643LRK4	6,355,945	6,144,456	211,489	6,144,456	6,331,259	Q4 - 2010
92977YBR1	5,080,156	4,986,837	93,319	4,986,837	4,950,464	Q1 - 2011
576455AC3	8,550,207	8,402,550	147,657	8,402,550	6,091,620	Q1 - 2011
57643LRK4	6,009,672	5,533,223	476,449	5,533,223	5,805,474	Q1 - 2011
81377NAA2	4,183,873	3,887,070	296,802	3,887,070	4,145,553	Q1 - 2011
79549AXJ3	8,358,700	8,018,886	339,814	8,018,886	7,127,786	Q1 - 2011

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 March 31, 2011	<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	\$ 80,138	\$ 2,006	\$ 77,827	\$ 566,621	\$ 157,965	\$ 568,627
Structured securities	12,086,789	1,139,693	27,165,827	3,417,638	39,252,616	4,557,331

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

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

The Company paid ordinary dividends of \$378 million on March 21, 2011, to its parent company, Travelers Insurance Group Holdings Inc.

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 - Fair Value Measurements

The estimates of fair value for financial assets are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets, and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.
- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

(1) Assets measured at fair value as of March 31, 2011:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and Miscellaneous	\$ -	22,695,402	-	\$ 22,695,402
Preferred Stock				
Redeemable Preferred Stock	27,625,000	-	-	27,625,000
Non-redeemable Preferred Stock	8,772,222	-	-	8,772,222
Total Preferred Stock	36,397,222	-	-	36,397,222
Total Assets at Fair Value	\$36,397,222	22,695,402	-	\$59,092,624

There were no significant transfers between level 1 and level 2.

(2) Assets measured at fair value using significant unobservable inputs (level 3):

	Balance at 1/01/2011	Transfers in level 3	Transfers out level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, issuance, sales and settlements	Balance at 3/31/2011
Bonds	\$ 20,694	-	(10)	-	20,694	(41,378)	\$ -
Total	\$ 20,694	-	(10)	-	20,694	(41,378)	\$ -

NOTES TO FINANCIAL STATEMENTS

- (3) In accordance with SSAP No. 26, securities rated 3 or lower by the NAIC are carried at the lower of amortized cost or fair value. With fluctuations in the market value, the method of valuation may change from amortized cost to fair value or vice versa. These changes in the valuation method are captured in the transfers in or out of the level 3 hierarchy.
- (4) Bonds were carried at fair value under the lower of cost or market requirement. These bonds were generally priced by the SVO or by a third party organization.
- (5) Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2011 to March 31, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$50,112,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, special property and homeowners lines, partially offset by deterioration in the commercial auto liability line. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2008 and prior and reflected favorable legal and judicial environments. The improvement in the special property line primarily reflected better than expected loss development for the inland marine business for the 2010 accident year. The improvement in the homeowners line was driven by better than expected loss development related to catastrophe losses incurred in 2010. The deterioration in the commercial auto liability line was driven primarily by unfavorable development on one catastrophic PIP claim for accident year 1995.

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.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 36 - 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 [X]

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 [X]

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 [X]
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 [X]

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 [X]
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. 12/31/2009.....

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). 3/14/2011.....

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] 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 [X]

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 [X]

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 [X]

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 [X] 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 [X]

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

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

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 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

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 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.....	\$3,066,701,560	\$3,199,107,186
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$18,488,880	\$18,982,011
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,085,190,440	\$3,218,089,197
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 No

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

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

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

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 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	....15,939,075	....15,939,075	.....0	.....0	.....139,179	.....139,179
Total.....	.....XXX...	.....XXX.....	.....0	.....0	....15,939,075	....15,939,075	.....0	.....0	.....139,179	.....139,179

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

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 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
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NONE

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	852,041	846,043	785,228	999,530	54,946,315	66,394,967
2. Alaska.....AK	L	228,007	24,528	12,077	55,233	775,706	1,513,947
3. Arizona.....AZ	L	935,313	1,266,919	136,262	167,426	14,151,024	15,198,877
4. Arkansas.....AR	L	294,868	695,890	175,441	154,045	14,915,103	14,556,553
5. California.....CA	L	4,721,977	68,209,500	10,683,014	9,145,328	214,737,109	222,048,396
6. Colorado.....CO	L	506,067	676,279	210,613	159,086	12,877,443	14,600,527
7. Connecticut.....CT	L	3,007,764	4,339,864	4,417,552	3,764,031	293,127,165	382,530,927
8. Delaware.....DE	L	61,031	145,953	161,042	100,640	41,275,589	51,566,810
9. District of Columbia.....DC	L	995,235	611,631	196,897	127,002	21,438,341	26,645,177
10. Florida.....FL	L	5,172,184	4,067,459	2,610,025	2,915,236	139,990,060	204,007,387
11. Georgia.....GA	L	2,127,534	2,459,922	1,377,994	2,450,256	44,695,211	58,923,487
12. Hawaii.....HI	L	214,490	176,114	282,055	30,523	1,902,733	2,385,997
13. Idaho.....ID	L	127,294	197,620	117,567	128,801	6,911,103	5,697,233
14. Illinois.....IL	L	1,504,116	1,915,994	991,932	1,144,317	47,587,683	58,672,123
15. Indiana.....IN	L	1,038,886	950,868	309,168	340,142	17,408,078	19,330,470
16. Iowa.....IA	L	514,222	591,188	544,052	391,967	6,152,069	16,799,416
17. Kansas.....KS	L	1,219,710	1,726,816	602,822	799,855	19,638,346	21,555,149
18. Kentucky.....KY	L	640,968	658,369	424,463	434,513	29,945,924	35,429,826
19. Louisiana.....LA	L	1,526,969	1,792,048	574,551	697,337	87,074,254	94,619,358
20. Maine.....ME	L	134,912	124,282	235,237	235,667	20,725,938	20,291,585
21. Maryland.....MD	L	1,157,441	1,550,535	2,382,383	491,230	62,791,624	72,070,787
22. Massachusetts.....MA	L	5,017,647	5,272,570	2,604,664	2,728,840	156,029,311	158,767,083
23. Michigan.....MI	L	466,017	424,383	782,431	1,797,938	171,025,572	244,580,682
24. Minnesota.....MN	L	787,843	561,995	941,018	871,389	35,954,972	36,925,445
25. Mississippi.....MS	L	504,535	370,989	279,833	211,953	12,675,750	14,983,021
26. Missouri.....MO	L	1,048,174	1,421,511	663,240	680,879	36,569,085	38,162,804
27. Montana.....MT	L	91,970	111,020	33,822	17,681	2,989,544	2,948,411
28. Nebraska.....NE	L	926,379	801,341	220,491	459,793	13,104,426	11,795,075
29. Nevada.....NV	L	241,782	162,895	48,988	38,557	2,268,927	2,694,793
30. New Hampshire.....NH	L	203,010	198,489	220,478	187,959	29,233,309	23,221,809
31. New Jersey.....NJ	L	447,801	1,579,992	1,609,624	1,454,901	128,773,477	139,872,733
32. New Mexico.....NM	L	184,767	150,701	102,104	103,745	5,487,648	10,438,180
33. New York.....NY	L	6,166,434	8,333,859	23,206,143	17,721,100	402,147,910	499,965,472
34. North Carolina.....NC	L	1,619,099	1,302,450	692,446	1,080,613	42,287,119	49,123,785
35. North Dakota.....ND	L	16,134	10,737	(739)	(48)	185,073	220,163
36. Ohio.....OH	L	282,121	744,692	504,290	589,852	246,962,969	285,633,643
37. Oklahoma.....OK	L	344,736	396,964	69,301	149,409	12,227,005	15,948,503
38. Oregon.....OR	L	408,781	1,098,662	106,727	166,037	12,454,708	12,998,876
39. Pennsylvania.....PA	L	4,779,273	2,393,198	3,107,388	(18,973,928)	188,075,434	217,723,500
40. Rhode Island.....RI	L	213,580	93,534	411,171	784,291	41,366,548	44,358,288
41. South Carolina.....SC	L	724,032	402,857	159,021	187,423	18,420,400	19,315,934
42. South Dakota.....SD	L	70,074	159,316	78,048	25,017	1,626,977	1,587,393
43. Tennessee.....TN	L	2,038,998	2,732,296	2,035,746	1,996,428	65,304,780	71,458,660
44. Texas.....TX	L	6,978,220	16,208,407	689,877	551,247	134,307,164	141,122,627
45. Utah.....UT	L	133,541	203,360	31,176	49,280	4,913,122	4,749,878
46. Vermont.....VT	L	311,010	300,951	116,484	13,814	7,600,631	8,360,962
47. Virginia.....VA	L	7,523,006	8,257,730	3,322,661	4,286,236	65,623,850	78,095,051
48. Washington.....WA	L	118,361	413,501	420,007	1,047,402	16,865,493	16,938,352
49. West Virginia.....WV	L	27,642	65,131	92,982	77,022	22,423,407	22,033,043
50. Wisconsin.....WI	L	1,297,973	1,420,544	1,502,606	1,842,943	47,974,957	48,983,014
51. Wyoming.....WY	L	13,592	33,632	5,783	5,777	363,488	375,994
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	1,267	613,592	0	0	0	0
54. Puerto Rico.....PR	L	1,879,938	610,350	773,440	596,752	1,911,547	3,886,159
55. US Virgin Islands.....VI	L	28,077	60,013	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	3,800	(62,922)	0	0	10,001	258,759
59. Totals.....	(a) 54	71,880,643	149,876,561	72,061,623	45,482,467	3,080,231,420	3,632,367,091

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	3,800	(62,922)	0	0	10,001	258,759
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	3,800	(62,922)	0	0	10,001	258,759

(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

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.....	853,170	(8,480,480)	(994.0)	3.3
2. Allied lines.....	709,222	83,098	11.7	31.8
3. Farmowners multiple peril.....	0	(2)	0.0	0.0
4. Homeowners multiple peril.....	12,692,351	3,180,385	25.1	51.6
5. Commercial multiple peril.....	19,698	(3,644,290)	(18,500.8)	326.4
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	758	(977)	(128.9)	(11.5)
9. Inland marine.....	90,606	12,104	13.4	28.7
10. Financial guaranty.....	8,865	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	26,921	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	8,337	53	0.6	(24.3)
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.....	36,159,690	(99,102,706)	(274.1)	69.8
17.1. Other liability-occurrence.....	629,704	(5,907,842)	(938.2)	(349.4)
17.2. Other liability-claims made.....	1,653,599	309,256	18.7	13.0
17.3. Excess workers' compensation.....	0	465,533	0.0	0.0
18.1. Products liability-occurrence.....	15,000	25,658,933	171,059.6	0.0
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	(3,384,842)	0.0	0.0
19.3, 19.4. Commercial auto liability.....	110,361	64,004	58.0	2,621.0
21. Auto physical damage.....	0	11,660	0.0	0.0
22. Aircraft (all perils).....	0	12,568	0.0	0.0
23. Fidelity.....	95,766	(149,048)	(155.6)	(0.7)
24. Surety.....	15,480,355	2,194,843	14.2	0.4
26. Burglary and theft.....	26,708	(13,079)	(49.0)	14.6
27. Boiler and machinery.....	0	0	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.....	68,554,190	(88,663,908)	(129.3)	72.8
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.....	1,010,424	1,010,424	1,029,305
2. Allied lines.....	511,109	511,109	499,254
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	11,002,053	11,002,053	11,554,222
5. Commercial multiple peril.....	15,055	15,055	18,384
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	370	370	600
9. Inland marine.....	80,855	80,855	87,432
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	7,492	7,492	6,576
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.....	40,920,493	40,920,493	111,530,749
17.1. Other liability-occurrence.....	666,583	666,583	2,568,159
17.2. Other liability-claims made.....	768,212	768,212	2,212,575
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	15,000	15,000	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.....	110,361	110,361	26,404
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	90,185	90,185	215,398
24. Surety.....	16,671,990	16,671,990	20,091,509
26. Burglary and theft.....	10,463	10,463	35,993
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.....	71,880,643	71,880,643	149,876,561
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

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)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 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. 2008 + Prior.....	2,049,445	2,892,589	4,942,034	137,835	14,645	152,481	1,984,563	11,520	2,738,209	4,734,293	72,954	(128,215)	(55,261)
2. 2009.....	349,314	530,513	879,827	59,081	4,145	63,226	323,087	5,025	487,382	815,495	32,855	(33,961)	(1,106)
3. Subtotals 2009 + Prior.....	2,398,758	3,423,102	5,821,861	196,917	18,790	215,707	2,307,651	16,545	3,225,591	5,549,787	105,809	(162,176)	(56,367)
4. 2010.....	517,184	924,986	1,442,170	187,464	37,185	224,648	461,112	27,602	735,063	1,223,777	131,391	(125,137)	6,255
5. Subtotals 2010 + Prior.....	2,915,942	4,348,089	7,264,031	384,380	55,975	440,355	2,768,763	44,147	3,960,654	6,773,564	237,200	(287,312)	(50,112)
6. 2011.....	XXX	XXX	XXX	XXX	169,394	169,394	XXX	143,929	328,986	472,915	XXX	XXX	XXX
7. Totals.....	2,915,942	4,348,089	7,264,031	384,380	225,368	609,748	2,768,763	188,077	4,289,640	7,246,480	237,200	(287,312)	(50,112)
8. Prior Year-End's Surplus As Regards Policyholders	5,439,762												
											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. ....8.1 %	2. ....(6.6)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(0.9)%

Q13

TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO _____
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 _____
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES _____

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:



Statement for March 31, 2011 of the **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)	
2504. Amounts receivable under high deductible policies.....	12,174,910	3,049,291	9,125,618	7,279,376
2505. Deferred compensation funds.....	549,800	0	549,800	557,088
2506. Other assets nonadmitted.....	117,945,717	117,945,717	0	0
2507. Assumed reinsurance receivable and payable.....	(105,700)	0	(105,700)	(105,700)
2597. Summary of remaining write-ins for Line 25.....	130,564,727	120,995,008	9,569,719	7,730,764

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	37,277	37,277
2505. Escheat liability.....	(6,712)	107,749
2506. Retroactive reinsurance reserve ceded.....	(25,604,080)	(27,031,366)
2597. Summary of remaining write-ins for Line 25.....	(25,573,515)	(26,886,340)

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.....	42,508	981,487
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.....	3,438	12,969
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.....	0	926,009
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	39,070	42,508
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	39,070	42,508
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	39,070	42,508

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.....	863,347,823	533,985,856
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	238,890,573
2.2 Additional investment made after acquisition.....	16,042,667	121,233,491
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	20,722,348	124,114,686
6. Total gain (loss) on disposals.....	(2,046,806)	(1,617,691)
7. Deduct amounts received on disposals.....	34,145,420	79,131,933
8. Deduct amortization of premium and depreciation.....	2,145	8,397
9. Total foreign exchange change in book/adjusted carrying value.....	6,078,107	(1,781,574)
10. Deduct current year's other than temporary impairment recognized.....	0	72,337,188
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	869,996,575	863,347,823
12. Deduct total nonadmitted amounts.....	32,434,847	28,465,594
13. Statement value at end of current period (Line 11 minus Line 12).....	837,561,727	834,882,229

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.....	11,979,627,244	13,247,314,768
2. Cost of bonds and stocks acquired.....	230,971,345	960,207,174
3. Accrual of discount.....	1,944,291	11,859,015
4. Unrealized valuation increase (decrease).....	132,872,536	(135,778,745)
5. Total gain (loss) on disposals.....	3,289,107	167,526,334
6. Deduct consideration for bonds and stocks disposed of.....	384,894,324	2,210,694,216
7. Deduct amortization of premium.....	13,988,718	54,359,332
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	1,354,041	6,447,752
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	11,948,467,441	11,979,627,244
11. Deduct total nonadmitted amounts.....	836,743	834,160
12. Statement value at end of current period (Line 10 minus Line 11).....	11,947,630,698	11,978,793,084

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).....	8,524,586,972	1,321,586,792	1,558,329,038	(36,905,245)	8,250,939,481	0	0	8,524,586,972
2. Class 2 (a).....	586,943,463	54,354,204	6,462,067	3,671,717	638,507,317	0	0	586,943,463
3. Class 3 (a).....	108,006,797	1,013,750	16,007,247	19,840,873	112,854,172	0	0	108,006,797
4. Class 4 (a).....	38,197,630	0	5,567,453	4,544,452	37,174,629	0	0	38,197,630
5. Class 5 (a).....	18,608,337	0	35,442	(3,802,260)	14,770,635	0	0	18,608,337
6. Class 6 (a).....	1,795,994	0	50,114	(895,780)	850,100	0	0	1,795,994
7. Total Bonds.....	9,278,139,193	1,376,954,746	1,586,451,362	(13,546,243)	9,055,096,334	0	0	9,278,139,193
PREFERRED STOCK								
8. Class 1.....	874,125	0	0	34,596	908,721	0	0	874,125
9. Class 2.....	34,945,327	0	0	543,174	35,488,501	0	0	34,945,327
10. Class 3.....	1,776,495	0	0	0	1,776,495	0	0	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	68,000	0	0	68,000
14. Total Preferred Stock.....	37,663,947	0	0	577,770	38,241,717	0	0	37,663,947
15. Total Bonds and Preferred Stock.....	9,315,803,140	1,376,954,746	1,586,451,362	(12,968,473)	9,093,338,051	0	0	9,315,803,140

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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.....	343,977,796	XXX	344,015,836	38,324	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.....	401,674,422	383,453,539
2. Cost of short-term investments acquired.....	1,145,983,400	4,870,177,057
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.....	1,203,646,145	4,851,952,014
7. Deduct amortization of premium.....	33,880	4,160
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).....	343,977,796	401,674,422
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	343,977,796	401,674,422

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, 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.....	(3,875,000)
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0
3.1 Change in variation margin on open contracts.....	(187,500)
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 16, current year to date minus.....	(187,500)
3.24 Section 1, Column 16, prior year.....	3,875,000
3.3 Subtotal (line 3.1 minus Line 3.2).....	3,875,000
4.1 Variation margin on terminated contracts during the year.....	4,140,620
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	265,620
4.3 Subtotal (line 4.1 minus Line 4.2).....	3,875,000
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized.....	(3,875,000)
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).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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, Column 14.....	0
3. Total (Line 1 plus Line 2).....	<u>0</u>
4. Part D, Column 5.....	0
5. Part D, Column 6.....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	(187,500)
9. Total (Line 7 plus Line 8).....	<u>(187,500)</u>
10. Part D, Column 8.....	0
11. Part D, Column 9.....	(187,500)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 19.....	1,600,000
15. Part D, Column 11.....	1,600,000
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,203,035	.0
2. Cost of cash equivalents acquired.....	.0	1,206,000
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.....	1,200,000	.0
7. Deduct amortization of premium.....	3,035	2,965
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).....	.0	1,203,035
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	1,203,035

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							

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....		3,438	0	0	0	0	0	0	3,438	3,438	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						3,438	0	0	0	0	0	0	3,438	3,438	0	0	0
0599999. Total Mortgages.....						3,438	0	0	0	0	0	0	3,438	3,438	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- nation	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													
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	.....3	.....0	.....2,357,156	.....0	.....7,154,821	.....0.8
	Blum Strategic Partners III, L.P.....	San Francisco.....	CA.....	Blum Capital Partners.....		01/01/2010....	.....3	.....0	.....(74,013)	.....0	.....125,616	.....1.6
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....62,500	.....0	.....5,932,742	.....1.8
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	.....3	.....0	.....8,356	.....0	.....33,222	.....1.3
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....3	.....0	.....1,636,009	.....0	.....14,458,769	.....1.5
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SE.....	EQT Partners.....		01/01/2010....	.....3	.....0	.....335,948	.....0	.....474,554	.....0.3
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GB.....	Cinven.....		01/01/2010....	.....3	.....0	.....327,600	.....0	.....6,427,953	.....0.3
	Granite Global Ventures III L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		10/05/2006....	.....1	.....0	.....375,000	.....0	.....1,125,000	.....1.2
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....69,349	.....0	.....2,346,159	.....1.6
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	.....3	.....0	.....623,121	.....0	.....15,303,600	.....2.5
	Onex Partners II L.P.....	Toronto.....	ON.....	Onex Partners.....		06/29/2006....	.....3	.....0	.....60,603	.....0	.....2,359,954	.....0.9
	Pitango Venture Capital Fund V, L.P.....	Herzliya Pituach.....	IL.....	Pitango Venture Capital.....		01/01/2010....	.....1	.....0	.....1,500,000	.....0	.....7,125,000	.....4.5
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....1,221,722	.....0	.....7,128,519	.....0.3
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....138,604	.....0	.....11,426,880	.....2.3
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006....	.....1	.....0	.....375,000	.....0	.....4,000,000	.....2.7
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....64,359	.....0	.....2,932,667	.....4.6
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							09,081,314088,355,456XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....286,346	.....0	.....16,975,646	.....44.1
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....147,348	.....0	.....4,575,429	.....0.3
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							0433,694021,551,075XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....1,279,650	.....0	.....13,709,019	.....0.6
	Excellere Capital Fund, L.P.....	Denver.....	CO.....	Excellere Partners.....		02/02/2007....	.....3	.....0	.....2,742,756	.....0	.....3,769,424	.....5.1
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	.....0	.....0	.....55,788	.....0	.....374,318	.....5.0
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NO.....	Herkules Capital.....		01/01/2010....	.....3	.....0	.....1,050,155	.....0	.....5,473,376	.....1.5
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....3	.....0	.....421,904	.....0	.....2,085,349	.....0.4
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....3	.....0	.....125,420	.....0	.....28,432,161	.....7.5
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	.....0	.....0	.....637,631	.....0	.....4,692,294	.....5.2
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	.....3	.....0	.....214,355	.....0	.....8,269,359	.....2.1
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							06,527,659066,805,300XXX.....
3999999	Subtotal - Unaffiliated.....							016,042,6670176,711,832XXX.....
4199999	Totals.....							016,042,6670176,711,832XXX.....

QE03

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.																
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	02/25/2011	37,919	0	0	0	0	0	0	37,919	37,919	0	0	0	0										
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																	37,919	37,919	0	0	0							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																													
	Blum Strategic Partners III, L.P.	San Francisco	CA	Distribution	01/01/2010	01/28/2011	(74,013)	0	0	0	0	0	0	(74,013)	(74,013)	0	0	0	0										
	Brencourt Multi-Strategy, L.P.	New York	NY	Distribution	04/03/2006	03/31/2011	136,754	0	0	0	0	0	0	136,754	136,754	0	0	0	0										
	Bruckman, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	02/28/2011	440,187	0	0	0	0	0	0	440,187	440,187	0	0	0	0										
	Core Capital Partners, L.P.	Washington	DC	Distribution	07/30/1999	02/28/2011	588,157	0	0	0	0	0	0	588,157	588,157	0	0	0	0										
	EQT V (No. 2) Limited Partnership	Stockholm	SE	Distribution	01/01/2010	02/23/2011	(168,024)	0	0	0	0	0	0	(168,024)	(168,024)	0	0	0	0										
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	01/21/2011	(300)	0	0	0	0	0	0	(300)	(300)	0	0	0	0										
	Morgan Stanley Capital Partners III, L.P.	New York	NY	Distribution	07/21/1994	03/28/2011	123,496	0	0	0	0	0	0	123,496	123,496	0	0	0	0										
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	01/11/2011	533,524	0	0	0	0	0	0	533,524	533,524	0	0	0	0										
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	02/17/2011	62,769	0	0	0	0	0	0	62,769	62,769	0	0	0	0										
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	03/16/2011	350,365	0	0	0	0	0	0	350,365	350,365	0	0	0	0										
	Silver Lake Partners Cayman, L.P.	Menlo Park	CA	Distribution	03/23/2001	02/24/2011	154,783	0	0	0	0	0	0	154,783	154,783	0	0	0	0										
	Silver Lake Partners, L.P.	Menlo Park	CA	Distribution	07/01/1999	02/24/2011	1,415	0	0	0	0	0	0	1,415	1,415	0	0	0	0										
	Silverfleet Capital Partners Fund LP	London	GB	Distribution	01/01/2010	02/25/2011	309,726	0	0	0	0	0	0	309,726	308,124	(1,602)	0	(1,602)	0										
	Spire Capital Partners II, L.P.	New York	NY	Distribution	11/27/2006	03/28/2011	294,286	0	0	0	0	0	0	294,286	294,286	0	0	0	0										
	Thomas, Mc Nerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	03/14/2011	316,913	0	0	0	0	0	0	316,913	316,913	0	0	0	0										
	Highside Capital Partners, L.P.	Dallas	TX	Liquidation	03/31/2006	02/08/2011	0	2,069,465	0	0	0	0	2,069,465	2,069,465	0	(2,069,465)	(2,069,465)	0											
	North Castle Partners II, L.P.	Greenwich	CT	Liquidation	06/18/1999	03/31/2011	(5,664)	1,776	0	0	0	0	1,776	(3,889)	(3,889)	0	0	0	3,889										
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																	3,064,372	2,071,241	0	0	0	2,071,241	5,135,613	3,064,546	(1,602)	(2,069,465)	(2,071,067)	3,889
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																													
	Rosstock Fund II	New York	NY	Distribution	07/25/2006	02/24/2011	628,752	0	0	0	0	0	0	628,752	628,752	0	0	0	0										
	Low Resort Finance Investment Partners, LLC	Los Angeles	CA	Liquidation	06/12/2007	02/28/2011	12,787	(12,787)	0	0	0	0	0	0	0	0	0	0	9,524										
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																	641,539	(12,787)	0	0	0	(12,787)	628,752	628,752	0	0	0	9,524
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																													
	Avenue Special Situations Fund IV, L.P.	New York	NY	Distribution	11/02/2005	03/31/2011	4,073,537	0	0	0	0	0	0	4,073,537	4,073,537	0	0	0	0										
	Blackrock HPB Multi-Manager LLC	New York	NY	Distribution	04/01/2010	02/23/2011	2,906,633	0	0	0	0	0	0	2,906,633	2,906,633	0	0	0	0										
	Celero Energy Company, LP	Ft Worth	TX	Distribution	01/01/2010	03/31/2011	192,229	0	0	0	0	0	0	192,229	192,229	0	0	0	0										
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NO	Distribution	01/01/2010	03/04/2011	181,143	0	0	0	0	0	0	181,143	205,403	24,260	0	24,260	0										
	High Rise Partners II, L.P.	New York	NY	Distribution	08/01/2006	03/31/2011	22,012,289	0	0	0	0	0	0	22,012,289	22,012,289	0	0	0	0										
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	02/25/2011	929,510	0	0	0	0	0	0	929,510	929,510	0	0	0	0										
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	01/31/2011	94,602	0	0	0	0	0	0	94,602	94,602	0	0	0	0										
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																	30,389,943	0	0	0	0	0	30,389,943	30,414,203	24,260	0	24,260	0
3999999	Subtotal - Unaffiliated																	34,133,773	2,058,454	0	0	0	2,058,454	36,192,226	34,145,420	22,659	(2,069,465)	(2,046,806)	13,412
4199999	Totals																	34,133,773	2,058,454	0	0	0	2,058,454	36,192,226	34,145,420	22,659	(2,069,465)	(2,046,806)	13,412

QE03.1

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. Government									
912828 KK 5	U S TREASURY NOTES 1.375 2012 04		03/30/2011	VARIOUS		101,092,132	100,000,000	627,060	1
0599999.	Total - Bonds - U.S. Government					101,092,132	100,000,000	627,060	XXX
Bonds - U.S. Special Revenue and Special Assessment									
679111 SY 1	OKLAHOMA TURNPIKE AUTH 2.240 2028 01		02/24/2011	GOLDMAN SACHS & CO		17,750,000	17,750,000	0	1FE
3138A1 V5 7	FNMA PASS THRU #AH0635 3.500 2026 01		12/28/2010	J P MORGAN CHASE SECURITIES INC		0	0	8,750	1
3138A6 ZA 1	FNMA PASS THRU #AH5236 3.500 2026 01		12/28/2010	J P MORGAN CHASE SECURITIES INC		0	0	8,750	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					17,750,000	17,750,000	17,500	XXX
Bonds - Industrial and Miscellaneous									
01741R AE 2	ALLEGHENY TECH 5.950 2021 01		01/04/2011	J P MORGAN CHASE SECURITIES INC		998,860	1,000,000	0	2FE
032654 AG 0	ANALOG DEVICES 3.000 2016 04		03/30/2011	CREDIT SUISSE FIRST BOSTON		995,280	1,000,000	0	1FE
03523T BA 5	ANHEUSER BUSCH INBEV WOR 2.875 2016 02		01/24/2011	BARCLAYS CAPITAL INC		998,170	1,000,000	0	2FE
03523T BB 3	ANHEUSER BUSCH INBEV WOR 4.375 2021 02		01/26/2011	BARCLAYS CAPITAL INC		999,490	1,000,000	486	2FE
037735 CR 6	APPALACHIAN POWER CO 4.600 2021 03		03/22/2011	MORGAN STANLEY		1,994,420	2,000,000	0	2FE
00206R AJ 1	AT&T INC 5.500 2018 02		02/25/2011	WELLS FARGO SECURITIES		1,100,440	1,000,000	4,736	1FE
048303 CE 9	ATLANTIC CITY ELECTRIC 4.350 2021 04		03/29/2011	CITIGROUP GLOBAL MARKETS		998,480	1,000,000	0	1FE
086516 AK 7	BEST BUY CO INC 3.750 2016 03		03/08/2011	CREDIT SUISSE FIRST BOSTON		996,060	1,000,000	0	2FE
15189W AE 0	CENTERPOINT ENERGY RESOU 4.500 2021 01		01/04/2011	ROYAL BANK OF SCOTLAND		999,280	1,000,000	0	2FE
17275R AK 8	CISCO SYSTEMS 3.150 2017 03		03/09/2011	BAS-MERRILL LYNCH		997,670	1,000,000	0	1FE
199333 AH 8	COLUMBUS MCKINNON CORP (7.875 2019 02		01/13/2011	CREDIT SUISSE FIRST BOSTON		246,363	250,000	0	1
202795 HW 3	COMMONWEALTH EDISON 1.625 2014 01		01/10/2011	CREDIT SUISSE FIRST BOSTON		998,550	1,000,000	0	2FE
210518 CS 3	CONSUMERS ENERGY CO 6.700 2019 09		01/26/2011	MORGAN STANLEY		1,671,442	1,410,000	35,689	2FE
126408 GQ 0	CSX CORP 7.375 2019 02		01/25/2011	CITIGROUP GLOBAL MARKETS		1,216,690	1,000,000	36,260	2FE
233851 AD 6	DAIMLER FINANCE (144A) 3.000 2016 03		03/21/2011	CITIGROUP GLOBAL MARKETS		1,997,700	2,000,000	0	2FE
25459H BA 2	DIRECTV HOLDINGS/FINANCE 5.000 2021 03		03/07/2011	CREDIT SUISSE FIRST BOSTON		1,991,180	2,000,000	0	2FE
260543 BX 0	DOW CHEMICAL CO 8.550 2019 05		03/25/2011	GOLDMAN SACHS & CO		1,267,910	1,000,000	32,063	2FE
263534 CE 7	DUPONT EI NEMOUR 4.250 2021 04		03/22/2011	CREDIT SUISSE FIRST BOSTON		997,890	1,000,000	0	1FE
28932M AG 0	ELM RD GENERATING STAT (4.673 2031 01		01/13/2011	J P MORGAN CHASE SECURITIES INC		4,018,360	4,000,000	0	1FE
340711 AT 7	FLORIDA GAS TRANSMISSION 5.450 2020 07		01/14/2011	MORGAN STANLEY		1,059,300	1,000,000	757	2FE
35671D AS 4	FREEPORT-MC 8.375 2017 04		01/12/2011	MORGAN STANLEY		2,220,000	2,000,000	49,785	2FE
415864 AK 3	HARSCO CORP 2.700 2015 10		03/31/2011	CREDIT SUISSE FIRST BOSTON		986,130	1,000,000	0	2FE
42809H AB 3	HESS CORP 8.125 2019 02		02/02/2011	RBC CAPITAL MARKETS		1,187,671	940,000	36,490	2FE
437076 AW 2	HOME DEPOT INC 4.400 2021 04		03/29/2011	VARIOUS		1,997,840	2,000,000	0	2FE
438516 BA 3	HONEYWELL INTERNATIONAL 4.250 2021 03		03/02/2011	GOLDMAN SACHS & CO		1,013,380	1,000,000	2,361	1FE
460146 CA 9	INTERNATIONAL PAPER CO 7.950 2018 06		03/22/2011	CITIGROUP GLOBAL MARKETS		1,219,100	1,000,000	22,083	2FE
478160 AF 1	JOHNSON & JOHNSON 6.730 2023 11		03/11/2011	RAYMOND JAMES & ASSOC		1,256,700	1,000,000	22,620	1FE
478366 AX 5	JOHNSON CONTROLS 4.250 2021 03		02/01/2011	BAS-MERRILL LYNCH		1,985,520	2,000,000	0	2FE
48203R AE 4	JUNIPER NETWORKS 3.100 2016 03		02/28/2011	CITIGROUP GLOBAL MARKETS		998,280	1,000,000	0	2FE
491674 BB 2	KENTUCKY UTILITIES (144A) 1.625 2015 11		03/03/2011	DEUTSCHE BANC		951,350	1,000,000	5,056	1FE
494368 BF 9	KIMBERLY CLARK 3.875 2021 03		01/27/2011	MORGAN STANLEY		991,480	1,000,000	0	1FE

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)
502413 AY 3	L-3 COMMUNICATIONS CORP 5.200 2019 10.....		...02/01/2011	WELLS FARGO SECURITIES.....		.....1,027,380	.....1,000,000	.....15,744	2FE.....
502413 BA 4	L-3 COMMUNICATIONS CORP 4.950 2021 02.....		...02/02/2011	BAS-MERRILL LYNCH.....		.....1,988,580	.....2,000,000	.....0	2FE.....
532716 AT 4	LIMITED BRANDS 6.625 2021 04.....		...03/23/2011	BAS-MERRILL LYNCH.....		.....1,013,750	.....1,000,000	.....552	3FE.....
56585A AA 0	MARATHON PETROLEUM (144A 3.500 2016 03.....		...01/27/2011	MORGAN STANLEY.....		.....999,920	.....1,000,000	.....0	2FE.....
56585A AB 8	MARATHON PETROLEUM (144A 5.125 2021 03.....		...01/28/2011	MORGAN STANLEY.....		.....2,013,660	.....2,000,000	.....285	2FE.....
58013M EJ 9	MCDONALDS CORP 3.500 2020 07.....		...03/04/2011	WELLS FARGO SECURITIES.....		.....975,310	.....1,000,000	.....5,250	1FE.....
58155Q AC 7	MCKESSON CORP 3.250 2016 03.....		...02/23/2011	J P MORGAN CHASE SECURITIES INC.....		.....996,610	.....1,000,000	.....0	1FE.....
58155Q AD 5	MCKESSON CORP 4.750 2021 03.....		...02/28/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,016,640	.....1,000,000	.....396	1FE.....
585055 AV 8	MEDTRONIC INC 4.125 2021 03.....		...03/10/2011	BAS-MERRILL LYNCH.....		.....994,570	.....1,000,000	.....0	1FE.....
594918 AL 8	MICROSOFT CORP 4.000 2021 02.....		...02/03/2011	BAS-MERRILL LYNCH.....		.....3,989,880	.....4,000,000	.....0	1FE.....
620076 AZ 2	MOTOROLA INC 6.000 2017 11.....		...02/02/2011	BNP PARIBAS.....		.....1,087,010	.....1,000,000	.....13,667	2FE.....
62875U AH 8	NBC UNIVERSAL (144A) 4.375 2021 04.....		...02/22/2011	WELLS FARGO SECURITIES.....		.....482,625	.....500,000	.....8,568	2FE.....
000000 00 0	NESTLE HOLDINGS INC 2.125 2014 03.....		...03/15/2011	RBC DOMINION GLOBAL MARKETS.....		.....2,054,040	.....2,000,000	.....708	1FE.....
652482 BZ 2	NEWS AMERICA INC (144A) 4.500 2021 02.....		...02/09/2011	J P MORGAN CHASE SECURITIES INC.....		.....2,981,400	.....3,000,000	.....0	2FE.....
666807 BE 1	NORTHROP GRUMMAN 3.500 2021 03.....		...03/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....945,280	.....1,000,000	.....681	2FE.....
667748 AM 9	NORTHWEST PIPELINE CORP 7.000 2016 06.....		...02/08/2011	WELLS FARGO SECURITIES.....		.....1,886,885	.....1,615,000	.....17,586	2FE.....
68389X AJ 4	ORACLE CORP (144A) 3.875 2020 07.....		...03/07/2011	CITIGROUP GLOBAL MARKETS.....		.....978,680	.....1,000,000	.....5,920	1FE.....
74005P AY 0	PRAXAIR INC 4.050 2021 03.....		...03/01/2011	BAS-MERRILL LYNCH.....		.....995,500	.....1,000,000	.....0	1FE.....
744448 CD 1	PUBLIC SERVICE CO OF COL 3.200 2020 11.....		...03/03/2011	BARCLAYS CAPITAL INC.....		.....927,930	.....1,000,000	.....9,956	1FE.....
744533 BL 3	PUBLIC SERVICE OKLAHOMA 4.400 2021 02.....		...01/13/2011	ROYAL BANK OF SCOTLAND.....		.....992,460	.....1,000,000	.....0	2FE.....
74834L AR 1	QUEST DIAGNOSTICS 3.200 2016 04.....		...03/21/2011	MORGAN STANLEY.....		.....999,070	.....1,000,000	.....0	2FE.....
837004 CC 2	SOUTH CAROLINA ELECTRIC 6.500 2018 11.....		...01/26/2011	BARCLAYS CAPITAL INC.....		.....1,185,390	.....1,000,000	.....16,250	1FE.....
883556 AX 0	THERMO FISHER SCIENTIFIC 4.500 2021 03.....		...02/22/2011	MORGAN STANLEY.....		.....1,014,740	.....1,000,000	.....375	1FE.....
887317 AK 1	TIME WARNER INC 4.750 2021 03.....		...03/29/2011	WELLS FARGO SECURITIES.....		.....1,978,860	.....2,000,000	.....0	2FE.....
904764 AL 1	UNILEVER CAPITAL 2.750 2016 02.....		...02/07/2011	J P MORGAN CHASE SECURITIES INC.....		.....998,980	.....1,000,000	.....0	1FE.....
904764 AM 9	UNILEVER CAPITAL 4.250 2021 02.....		...02/07/2011	J P MORGAN CHASE SECURITIES INC.....		.....996,610	.....1,000,000	.....0	1FE.....
92343V AX 2	VERIZON COMMUNICATIONS I 4.600 2021 04.....		...03/23/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,982,900	.....2,000,000	.....0	1FE.....
92343V AY 0	VERIZON COMMUNICATIONS I 3.000 2016 04.....		...03/23/2011	CITIGROUP GLOBAL MARKETS.....		.....994,800	.....1,000,000	.....0	1FE.....
92344S AK 6	VERIZON WIRELESS 8.500 2018 11.....		...03/01/2011	VARIOUS.....		.....1,868,795	.....1,439,000	.....36,723	1FE.....
931142 CZ 4	WAL-MART STORES 3.250 2020 10.....		...01/24/2011	DEUTSCHE BANC.....		.....935,380	.....1,000,000	.....8,306	1FE.....
941063 AQ 2	WASTE MANAGEMENT INC 4.600 2021 03.....		...02/23/2011	DEUTSCHE BANC.....		.....997,620	.....1,000,000	.....0	2FE.....
12800U AK 6	CAISSE CENTRALE DESJARDI 2.550 2016 03.....	A.....	...03/17/2011	ROYAL BANK OF SCOTLAND.....		.....998,550	.....1,000,000	.....0	1FE.....
13645R AK 0	CANADIAN PACIFIC RAILWAY 4.450 2023 03.....	A.....	...03/30/2011	VARIOUS.....		.....1,937,150	.....2,000,000	.....16,193	2FE.....
292505 AF 1	ENCANA CORP 5.900 2017 12.....	A.....	...02/24/2011	DEUTSCHE BANC.....		.....1,129,260	.....1,000,000	.....14,750	2FE.....
71644E AH 5	PETRO CANADA 6.050 2018 05.....	A.....	...01/12/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,135,650	.....1,000,000	.....10,588	2FE.....
893526 DK 6	TRANS CANADA PIPELINE 3.800 2020 10.....	A.....	...02/09/2011	UBS AG.....		.....941,170	.....1,000,000	.....14,883	1FE.....
03938L AT 1	ARCELORMITTAL 3.750 2016 03.....	F.....	...02/28/2011	J P MORGAN CHASE SECURITIES INC.....		.....995,730	.....1,000,000	.....0	2FE.....
067316 AC 3	BACARDI LTD (144A) 4.500 2021 01.....	F.....	...01/19/2011	CITIGROUP GLOBAL MARKETS.....		.....1,007,290	.....1,000,000	.....0	2FE.....
000000 00 0	BMW FINANCE NV 5.250 2012 05.....	F.....	...01/12/2011	BARCLAYS GLOBAL.....		.....422,132	.....400,000	.....13,825	1FE.....
05565Q BR 8	BP CAPITAL PLC 4.742 2021 03.....	F.....	...03/08/2011	BNP PARIBAS.....		.....1,000,000	.....1,000,000	.....0	1FE.....

QE04.1

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)
29358Q AB 5	ENSCO PLC 3.250 2016 03.....	F.....	...03/08/2011	DEUTSCHE BANC.....		.....1,984,780	.....2,000,000	.....0	2FE.....
50048M AF 7	KOMMUNALBANKEN (144A) 2.375 2016 01.....	F.....	...01/12/2011	VARIOUS.....		.....1,990,600	.....2,000,000	.....0	1FE.....
80105N AD 7	SANOFI-AVENTIS 2.625 2016 03.....	F.....	...03/22/2011	BAS-MERRILL LYNCH.....		.....994,890	.....1,000,000	.....0	1FE.....
80105N AG 0	SANOFI-AVENTIS 4.000 2021 03.....	F.....	...03/24/2011	VARIOUS.....		.....2,966,700	.....3,000,000	.....0	1FE.....
80685Q AA 4	SCHLUMBERGER OILFIELD UK 4.200 2021 01.....	F.....	...01/25/2011	VARIOUS.....		.....3,011,500	.....3,000,000	.....4,200	1FE.....
87938W AP 8	TELEFONICA EMISIONES SA 5.462 2021 02.....	F.....	...02/07/2011	HSBC.....		.....1,000,000	.....1,000,000	.....0	1FE.....
88166D AA 4	TEVA PHARM FIN III 1.700 2014 03.....	F.....	...03/17/2011	GOLDMAN SACHS & CO.....		.....1,000,490	.....1,000,000	.....47	1FE.....
902118 BP 2	TYCO INTERNATIONAL FINAN 3.750 2018 01.....	F.....	...01/05/2011	BAS-MERRILL LYNCH.....		.....996,820	.....1,000,000	.....0	1FE.....
92857W AV 2	VODAFONE GROUP PLC 4.375 2021 03.....	F.....	...03/09/2011	MORGAN STANLEY.....		.....2,978,640	.....3,000,000	.....0	1FE.....
928670 AF 5	VOLKSWAGEN INTL FIN NV (2.875 2016 04.....	F.....	...03/23/2011	DEUTSCHE BANC.....		.....1,985,620	.....2,000,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....112,129,213	.....109,554,000	.....463,838	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....230,971,345	.....227,304,000	.....1,108,398	.....XXX.....
8399999.	Total - Bonds.....					.....230,971,345	.....227,304,000	.....1,108,398	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....230,971,345	.....XXX.....	.....1,108,398	.....XXX.....

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of 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- 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.							

Bonds - U.S. Government

QE05

912828	ES	5	01/15/2011	MATURED		40,000,000	40,000,000	39,207,812	39,991,035	0	8,965	0	8,965	0	40,000,000	0	0	0	850,000	01/15/2011	1
36216G	CH	9	03/20/2011	PAID ON PRINCIPAL		4,798	4,798	5,126	4,969	0	(172)	0	(172)	0	4,798	0	0	0	68	04/20/2016	1
362161	EL	1	03/20/2011	PAID ON PRINCIPAL		878	878	938	921	0	(43)	0	(43)	0	878	0	0	0	13	02/20/2017	1
362161	TR	2	03/20/2011	PAID ON PRINCIPAL		295	295	315	309	0	(14)	0	(14)	0	295	0	0	0	4	11/20/2016	1
362165	Y5	5	03/20/2011	PAID ON PRINCIPAL		3,003	3,003	3,208	3,092	0	(89)	0	(89)	0	3,003	0	0	0	45	12/20/2016	1
36219Y	W3	6	03/20/2011	PAID ON PRINCIPAL		992	992	1,060	1,033	0	(41)	0	(41)	0	992	0	0	0	15	10/20/2018	1
36220M	D6	3	03/20/2011	PAID ON PRINCIPAL		1,247	1,247	1,333	1,298	0	(51)	0	(51)	0	1,247	0	0	0	19	10/20/2019	1
36202D	6D	8	03/20/2011	PAID ON PRINCIPAL		766,907	766,907	736,069	746,191	0	20,715	0	20,715	0	766,907	0	0	0	6,125	06/20/2034	1
36202E	CM	9	03/20/2011	PAID ON PRINCIPAL		688,001	688,001	653,064	660,270	0	27,731	0	27,731	0	688,001	0	0	0	4,178	02/20/2035	1
36202E	EU	9	03/20/2011	PAID ON PRINCIPAL		710,140	710,140	690,167	696,230	0	13,910	0	13,910	0	710,140	0	0	0	5,272	08/20/2035	1
36202E	FM	6	03/20/2011	PAID ON PRINCIPAL		651,304	651,304	636,955	641,376	0	9,928	0	9,928	0	651,304	0	0	0	4,951	10/20/2035	1
36202A	3G	0	03/20/2011	PAID ON PRINCIPAL		156	156	167	163	0	(7)	0	(7)	0	156	0	0	0	2	07/20/2017	1
36216F	HQ	6	03/15/2011	PAID ON PRINCIPAL		54	54	57	57	0	(4)	0	(4)	0	54	0	0	0	1	04/15/2020	1
362160	6H	1	03/15/2011	PAID ON PRINCIPAL		89	89	95	92	0	(3)	0	(3)	0	89	0	0	0	1	08/15/2021	1
362162	TB	5	03/15/2011	PAID ON PRINCIPAL		127	127	136	133	0	(6)	0	(6)	0	127	0	0	0	2	01/15/2020	1
36220E	BG	1	03/15/2011	PAID ON PRINCIPAL		172	172	184	181	0	(9)	0	(9)	0	172	0	0	0	3	01/15/2020	1
36220M	FV	6	03/15/2011	PAID ON PRINCIPAL		74	74	79	81	0	(6)	0	(6)	0	74	0	0	0	1	03/15/2020	1
36220M	HV	4	03/15/2011	PAID ON PRINCIPAL		566	566	604	598	0	(32)	0	(32)	0	566	0	0	0	8	01/15/2020	1
36220P	P2	2	03/15/2011	PAID ON PRINCIPAL		139	139	149	147	0	(8)	0	(8)	0	139	0	0	0	2	02/15/2020	1
36220Q	CW	8	03/15/2011	PAID ON PRINCIPAL		31	31	33	32	0	(1)	0	(1)	0	31	0	0	0	0	01/15/2020	1
36220Q	J3	5	03/15/2011	PAID ON PRINCIPAL		30	30	32	31	0	(1)	0	(1)	0	30	0	0	0	0	01/15/2020	1
36220R	TF	5	03/15/2011	PAID ON PRINCIPAL		235	235	250	245	0	(10)	0	(10)	0	235	0	0	0	4	06/15/2020	1
36220R	6S	2	03/15/2011	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	01/15/2020	1
36220S	JR	8	03/15/2011	PAID ON PRINCIPAL		114	114	122	117	0	(3)	0	(3)	0	114	0	0	0	2	04/15/2020	1
36220S	ZZ	8	03/15/2011	PAID ON PRINCIPAL		35	35	37	37	0	(2)	0	(2)	0	35	0	0	0	1	03/15/2020	1
36220U	ZA	2	03/15/2011	PAID ON PRINCIPAL		39	39	42	41	0	(2)	0	(2)	0	39	0	0	0	1	04/15/2020	1
36220W	C4	7	03/15/2011	PAID ON PRINCIPAL		55	55	58	57	0	(3)	0	(3)	0	55	0	0	0	1	08/15/2020	1
36220W	EQ	6	03/15/2011	PAID ON PRINCIPAL		62	62	66	65	0	(4)	0	(4)	0	62	0	0	0	1	05/15/2020	1
36220W	QZ	3	03/15/2011	PAID ON PRINCIPAL		90	90	96	95	0	(5)	0	(5)	0	90	0	0	0	1	09/15/2020	1
36220W	U5	4	03/15/2011	PAID ON PRINCIPAL		89	89	95	91	0	(2)	0	(2)	0	89	0	0	0	1	12/15/2020	1
36220Y	7H	0	03/15/2011	PAID ON PRINCIPAL		38	38	40	38	0	(1)	0	(1)	0	38	0	0	0	1	11/15/2020	1
362204	LC	1	03/15/2011	PAID ON PRINCIPAL		236	236	252	238	0	(2)	0	(2)	0	236	0	0	0	5	12/15/2020	1
362209	ER	5	03/15/2011	PAID ON PRINCIPAL		710	710	757	728	0	(18)	0	(18)	0	710	0	0	0	11	12/15/2020	1
36223G	WQ	8	03/15/2011	PAID ON PRINCIPAL		11	11	11	11	0	(1)	0	(1)	0	11	0	0	0	0	08/15/2021	1
36223K	6F	2	03/15/2011	PAID ON PRINCIPAL		90	90	96	96	0	(5)	0	(5)	0	90	0	0	0	1	08/15/2021	1

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/ Stocks 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 Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36223M FK 7	GNMA PASS TH #311670 9.000		03/15/2011	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	08/15/2021	1
36223N UA 0	GNMA PASS TH #312977 9.000		03/15/2011	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #402868 9.000		03/15/2011	PAID ON PRINCIPAL		182	182	194	192	0	(9)	0	(9)	0	182	0	0	0	3	06/15/2024	1
36213C YY 0	GNMA PASS TH #550727 5.000		03/15/2011	PAID ON PRINCIPAL		345,975	345,975	340,569	342,085	0	3,889	0	3,889	0	345,975	0	0	0	2,830	11/15/2035	1
36290R U6 8	GNMA PASS TH #615405 4.500		03/15/2011	PAID ON PRINCIPAL		473,975	473,975	459,608	462,100	0	11,876	0	11,876	0	473,975	0	0	0	3,341	08/15/2033	1
36291A DH 9	GNMA PASS TH #622104 4.500		03/15/2011	PAID ON PRINCIPAL		143,242	143,242	138,900	139,554	0	3,688	0	3,688	0	143,242	0	0	0	729	09/15/2033	1
36292F H6 7	GNMA PASS TH #647453 5.000		03/15/2011	PAID ON PRINCIPAL		235,437	235,437	231,759	232,890	0	2,547	0	2,547	0	235,437	0	0	0	1,666	10/15/2035	1
362102 TU 9	GNMA PASS TH #68963 9.000		03/15/2011	PAID ON PRINCIPAL		50	50	53	50	0	(0)	0	(0)	0	50	0	0	0	1	09/15/2013	1
36225A ER 7	GNMA PASS TH #780144 7.000		03/15/2011	PAID ON PRINCIPAL		41,552	41,552	39,643	40,256	0	1,296	0	1,296	0	41,552	0	0	0	523	07/15/2024	1
36225C BX 3	G2 (ARM) #80053 3.375		03/20/2011	PAID ON PRINCIPAL		67	67	68	67	0	0	0	0	0	67	0	0	0	0	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 3.375		03/20/2011	PAID ON PRINCIPAL		240	240	243	238	0	2	0	2	0	240	0	0	0	2	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		03/25/2011	PAID ON PRINCIPAL		948,074	948,074	881,709	925,979	0	22,095	0	22,095	0	948,074	0	0	0	7,549	11/25/2016	1
000000 00 0	FHA CITICORP 85-4 PROJ 6.875		03/25/2011	PAID ON PRINCIPAL		30,084	30,084	27,861	29,042	0	1,042	0	1,042	0	30,084	0	0	0	345	12/01/2015	1
000000 00 0	FHA GOLDOME 87-11 PROJ 6.875		03/25/2011	PAID ON PRINCIPAL		60,913	60,913	60,761	60,756	0	157	0	157	0	60,913	0	0	0	699	07/25/2015	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		03/25/2011	PAID ON PRINCIPAL		103,867	103,867	97,430	100,771	0	3,096	0	3,096	0	103,867	0	0	0	1,226	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		03/25/2011	PAID ON PRINCIPAL		26,140	26,140	23,526	25,589	0	551	0	551	0	26,140	0	0	0	294	02/01/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		03/25/2011	PAID ON PRINCIPAL		260,483	260,483	252,668	258,833	0	1,649	0	1,649	0	260,483	0	0	0	2,985	05/01/2014	1
000000 00 0	FHA USGI GIFHA TOWERS 6.930		03/25/2011	PAID ON PRINCIPAL		27,767	27,767	25,698	27,175	0	592	0	592	0	27,767	0	0	0	321	10/25/2014	1
000000 00 0	FHA USGI 2067 6.930		03/25/2011	PAID ON PRINCIPAL		38,758	38,758	35,889	37,956	0	802	0	802	0	38,758	0	0	0	449	09/25/2014	1
0599999	Total - Bonds - U.S. Government					45,567,647	45,567,647	44,556,119	45,433,671	0	133,976	0	133,976	0	45,567,647	0	0	0	893,708	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13067J LF 6	CALIFORNIA ECONOMIC RE 5.250		01/01/2011	MATURED		8,900,000	8,900,000	9,688,629	8,900,000	0	0	0	0	0	8,900,000	0	0	0	233,625	01/01/2011	1FE
13067J LK 5	CALIFORNIA ECONOMIC RE 5.250		01/01/2011	MATURED		1,100,000	1,100,000	1,197,471	1,100,000	0	0	0	0	0	1,100,000	0	0	0	28,875	01/01/2011	1FE
646038 WK 1	NEW JERSEY GENERAL OBL 6.000		02/15/2011	MATURED		9,550,000	9,550,000	10,723,182	9,567,203	0	(17,203)	0	(17,203)	0	9,550,000	0	0	0	286,500	02/15/2011	1FE
658256 GJ 5	NORTH CAROLINA GENERAL 5.000		03/01/2011	REDEEMED		15,708,000	15,400,000	16,453,206	15,723,400	0	(15,400)	0	(15,400)	0	15,708,000	0	0	0	385,000	03/01/2018	1FE
658256 GY 2	NORTH CAROLINA GENERAL 5.500		03/01/2011	MATURED		5,000,000	5,000,000	5,650,550	5,015,650	0	(15,650)	0	(15,650)	0	5,000,000	0	0	0	137,500	03/01/2011	1FE
709141 QB 4	PENNSYLVANIA GO FIRST 5.125		01/15/2011	REDEEMED		5,050,000	5,000,000	5,128,050	5,050,100	0	(100)	0	(100)	0	5,050,000	0	0	0	128,125	01/15/2017	1FE
837107 C6 6	SOUTH CAROLINA GENERAL 5.000		03/02/2011	REDEEMED		13,246,150	13,115,000	13,886,687	13,202,084	0	(15,345)	0	(15,345)	0	13,186,739	0	59,411	59,411	438,988	01/01/2012	1FE
837107 W2 3	SOUTH CAROLINA GENERAL 5.000		01/01/2011	MATURED		6,655,000	6,655,000	7,093,298	6,655,000	0	0	0	0	0	6,655,000	0	0	0	166,375	01/01/2011	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					65,209,150	64,720,000	69,821,073	65,213,437	0	(63,698)	0	(63,698)	0	65,149,739	0	59,411	59,411	1,804,988	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
03588E NU 3	ANNE ARUNDEL CO GENERA 5.000		01/27/2011	RBC DAIN RAUSCHER INC		5,281,640	4,890,000	5,273,083	4,991,272	0	(3,668)	0	(3,668)	0	4,987,604	0	294,036	294,036	101,875	03/01/2016	1FE
167485 DY 4	CHICAGO GO S2001A (MBI 5.500		01/01/2011	REDEEMED		5,358,050	5,305,000	5,753,060	5,358,050	0	0	0	0	0	5,358,050	0	0	0	145,888	01/01/2012	1FE
167485 DZ 1	CHICAGO GO S2001A (MBI 5.500		01/01/2011	REDEEMED		3,726,900	3,690,000	3,965,791	3,726,900	0	0	0	0	0	3,726,900	0	0	0	101,475	01/01/2013	1FE
167485 ED 9	CHICAGO GO S2001A (MBI 5.500		01/01/2011	REDEEMED		1,893,750	1,875,000	2,033,363	1,893,750	0	0	0	0	0	1,893,750	0	0	0	51,563	01/01/2012	1FE
167485 EE 7	CHICAGO GO S2001A (MBI 5.500		01/01/2011	REDEEMED		757,500	750,000	806,055	756,405	0	0	0	0	0	756,405	0	1,095	1,095	20,625	01/01/2013	1FE

QE05.1

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	For eign	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 Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
181059 ES 1	CLARK CO SCH DIST GO R 5.000.....		03/16/2011	RBC DAIN RAUSCHER INC.....		7,744,988	7,400,000	7,886,550	7,524,394	0	(19,092)	0	(19,092)	0	7,505,302	0	239,686	239,686	98,667	06/15/2012	1FE.....
181059 EV 4	CLARK CO SCH DIST GO R 5.000.....		02/17/2011	RBC DAIN RAUSCHER INC.....		8,691,482	7,880,000	8,481,480	8,198,510	0	(9,771)	0	(9,771)	0	8,188,738	0	502,744	502,744	74,422	06/15/2015	1FE.....
442330 U2 0	HOUSTON GO LTD REF S20 5.500.....		03/01/2011	REDEEMED.....		5,000,000	5,000,000	5,193,600	5,004,300	0	(4,300)	0	(4,300)	0	5,000,000	0	0	0	137,500	03/01/2018	1FE.....
512445 RZ 2	LAKEVILLE GENERAL OBLI 5.000.....		02/01/2011	MATURED.....		400,000	400,000	413,792	400,320	0	(320)	0	(320)	0	400,000	0	0	0	10,000	02/01/2011	1FE.....
692159 8C 3	OYSTER BAY GENERAL OBL 4.875.....		03/16/2011	THE MUNI CENTER.....		325,946	305,000	302,112	302,761	0	16	0	16	0	302,777	0	23,169	23,169	4,123	06/01/2024	1FE.....
737050 UR 3	PORTSMOUTH GENERAL OBL 3.000.....		01/15/2011	MATURED.....		1,270,000	1,270,000	1,303,071	1,270,813	0	(813)	0	(813)	0	1,270,000	0	0	0	19,050	01/15/2011	1FE.....
940858 VS 9	WASHOE CO SD GO LT REF 5.500.....		02/18/2011	RBC DAIN RAUSCHER INC.....		7,421,724	6,590,000	7,405,117	6,928,265	0	(10,478)	0	(10,478)	0	6,917,787	0	503,937	503,937	83,565	06/01/2015	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					47,871,980	45,355,000	48,817,073	46,355,739	0	(48,426)	0	(48,426)	0	46,307,314	0	1,564,667	1,564,667	848,752	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
010056 AT 6	AKRON INCOME TAX REV S 5.250.....		03/29/2011	RBC DAIN RAUSCHER INC.....		5,932,468	5,535,000	6,190,565	5,754,241	0	(17,989)	0	(17,989)	0	5,736,253	0	196,216	196,216	0	12/01/2015	1FE.....
04144N AS 7	ARLINGTON CO IND DEV S 5.375.....		01/01/2011	MATURED.....		2,320,000	2,320,000	2,436,951	2,320,000	0	0	0	0	2,320,000	0	0	0	62,350	01/01/2011	1FE.....	
115065 MC 5	BROWARD CO SCHL BRD CO 5.250.....		02/24/2011	RBC DAIN RAUSCHER INC.....		8,193,816	7,480,000	8,646,506	8,000,982	0	(18,251)	0	(18,251)	0	7,982,731	0	211,086	211,086	261,800	07/01/2015	1FE.....
115065 MJ 0	BROWARD CO SCHL BRD CO 5.250.....		03/31/2011	MESIROW FINANCIAL.....		3,273,399	3,035,000	3,508,308	3,246,388	0	(11,047)	0	(11,047)	0	3,235,340	0	38,059	38,059	79,669	07/01/2015	1FE.....
115065 MK 7	BROWARD CO SCHL BRD CO 5.250.....		03/30/2011	MESIROW FINANCIAL.....		4,019,573	3,725,000	4,310,831	4,019,350	0	(12,367)	0	(12,367)	0	4,006,983	0	12,591	12,591	97,781	07/01/2016	1FE.....
181108 QA 2	CLARK CO PUB UTIL DIST 5.500.....		01/01/2011	MATURED.....		5,000,000	5,000,000	5,389,600	5,000,000	0	0	0	0	5,000,000	0	0	0	137,500	01/01/2011	1FE.....	
235036 CT 5	DALLAS FORT WORTH INTL 5.875.....		02/14/2011	RBC DAIN RAUSCHER INC.....		8,240,000	8,000,000	8,280,800	8,032,080	0	(5,120)	0	(5,120)	0	8,026,960	0	213,040	213,040	138,389	11/01/2016	1FE.....
251237 B6 9	DETROIT SEWER DISP REV 5.000.....		03/15/2011	RBC DAIN RAUSCHER INC.....		5,370,400	5,000,000	5,648,150	5,244,850	0	(14,400)	0	(14,400)	0	5,230,450	0	139,950	139,950	178,472	07/01/2014	1FE.....
57585K GQ 5	MASSACHUSETTS H/E (HAR 220.....		01/03/2011	REDEEMED.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5,000,000	0	0	0	784	01/01/2024	1FE.....	
57585K PL 6	MASSACHUSETTS H/E (TUF 5.500.....		02/15/2011	REDEEMED.....		8,000,000	8,000,000	8,232,640	8,003,600	0	(3,600)	0	(3,600)	0	8,000,000	0	0	0	220,000	02/15/2036	1FE.....
592247 J2 7	METRO PIER & EXP AUTH ---.....		03/31/2011	CITIGROUP GLOBAL MARK.....		517,574	1,290,000	314,205	513,278	0	7,469	0	7,469	0	520,747	0	(3,173)	(3,173)	0	12/15/2026	1FE.....
60636W BD 6	MISSOURI HWYS&TRANS CO 5.500.....		02/01/2011	MATURED.....		5,415,000	5,415,000	5,755,712	5,417,978	0	(2,978)	0	(2,978)	0	5,415,000	0	0	0	148,913	02/01/2011	1FE.....
60636W BJ 3	MISSOURI HWYS&TRANS CO 5.625.....		02/01/2011	REDEEMED.....		5,870,000	5,870,000	6,139,081	5,872,172	0	(2,172)	0	(2,172)	0	5,870,000	0	0	0	165,094	02/01/2016	1FE.....
59259R AU 8	NEW YORK METRO TRANS A 5.500.....		02/16/2011	RBC DAIN RAUSCHER INC.....		5,281,000	5,000,000	5,445,700	5,101,450	0	(7,550)	0	(7,550)	0	5,093,900	0	187,100	187,100	74,097	11/15/2016	1FE.....
678535 W4 3	OKLAHOMA CITY ARPT TR 5.750.....		03/03/2011	REDEEMED.....		5,575,000	5,575,000	5,785,735	5,575,000	0	0	0	0	5,575,000	0	0	0	215,489	07/01/2014	1FE.....	
679111 SY 1	OKLAHOMA TURNPIKE AUTH .180.....		02/24/2011	TENDERED.....		17,750,000	17,750,000	17,750,000	17,750,000	0	0	0	0	17,750,000	0	0	0	11,123	01/01/2028	1FE.....	
731125 GZ 7	POLK CO SCH BRD COP S0 5.500.....		01/03/2011	REDEEMED.....		4,040,000	4,000,000	4,107,680	4,012,520	0	(120)	0	(120)	0	4,012,400	0	27,600	27,600	111,222	01/01/2025	1FE.....
79575D QE 3	SALT RIVER PROJ AGR IM 5.000.....		01/01/2011	MATURED.....		7,000,000	7,000,000	7,608,720	7,000,000	0	0	0	0	7,000,000	0	0	0	175,000	01/01/2011	1FE.....	
812643 EJ 9	SEATTLE LIGHT & POWER 5.500.....		03/01/2011	REDEEMED.....		5,965,000	5,965,000	6,257,643	5,970,846	0	(5,846)	0	(5,846)	0	5,965,000	0	0	0	164,038	03/01/2016	1FE.....
812643 EK 6	SEATTLE LIGHT & POWER 5.500.....		03/01/2011	REDEEMED.....		7,775,000	7,775,000	8,112,902	7,782,153	0	(7,153)	0	(7,153)	0	7,775,000	0	0	0	213,813	03/01/2017	1FE.....
812643 EX 8	SEATTLE LIGHT & POWER 5.500.....		03/10/2011	REDEEMED.....		2,035,000	2,035,000	2,134,837	2,036,994	0	(1,994)	0	(1,994)	0	2,035,000	0	0	0	58,761	03/01/2016	1FE.....
812643 EY 6	SEATTLE LIGHT & POWER 5.500.....		03/10/2011	REDEEMED.....		2,650,000	2,650,000	2,839,349	2,654,778	0	(4,658)	0	(4,658)	0	2,650,120	0	(120)	(120)	76,519	03/01/2017	1FE.....
896029 XJ 9	TRIBOROUGH BRDG & TUNN 6.625.....		01/01/2011	PAID ON PRINCIPAL.....		9,110,000	9,110,000	10,838,987	9,305,683	0	(195,683)	0	(195,683)	0	9,110,000	0	0	0	301,769	01/01/2012	1.....
05053* AA 3	AUBURN HSG DEV CORP S7 7.400.....		03/15/2011	PAID ON PRINCIPAL.....		8,734	8,734	8,734	8,734	0	8,734	0	8,734	0	8,734	0	0	0	108	04/15/2021	6*.....
18828* AA 0	CLINTON HSG REV S78 7.125.....		03/15/2011	PAID ON PRINCIPAL.....		22,379	22,379	22,379	22,379	0	0	0	0	22,379	0	0	0	0	267	05/15/2020	5*.....
246394 7S 3	DELAWARE HSG AUTH SFM 5.450.....		01/01/2011	PAID ON PRINCIPAL.....		135,000	135,000	135,000	135,000	0	0	0	0	135,000	0	0	0	0	3,679	01/01/2032	2FE.....
31280G CC 4	FH (3/1 ARM) #1N0067 2.640.....		03/15/2011	PAID ON PRINCIPAL.....		376,797	376,797	378,151	372,750	0	4,047	0	4,047	0	376,797	0	0	0	2,485	12/15/2035	1.....

QE05.2

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 eign	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)
3128JR G4 2	FH (3/1 ARM) #847419 2.698		03/15/2011	PAID ON PRINCIPAL		138,544	138,544	137,938	137,075	0	1,469	0	1,469	0	138,544	0	0	0	973	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.735		02/15/2011	PAID ON PRINCIPAL		54,868	54,868	54,628	54,287	0	582	0	582	0	54,868	0	0	0	259	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.770		01/15/2011	PAID ON PRINCIPAL		10,298	10,298	10,253	10,189	0	109	0	109	0	10,298	0	0	0	24	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.715		03/15/2011	PAID ON PRINCIPAL		83,823	83,823	82,323	82,759	0	1,064	0	1,064	0	83,823	0	0	0	605	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.722		02/15/2011	PAID ON PRINCIPAL		68,401	68,401	67,178	67,534	0	868	0	868	0	68,401	0	0	0	339	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.728		01/18/2011	PAID ON PRINCIPAL		97,995	97,995	96,242	96,752	0	1,243	0	1,243	0	97,995	0	0	0	246	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		256,549	256,549	255,747	255,877	0	672	0	672	0	256,549	0	0	0	1,913	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		453	453	474	497	0	(44)	0	(44)	0	453	0	0	0	5	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		3,405	3,405	3,571	3,821	0	(416)	0	(416)	0	3,405	0	0	0	40	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		1,153	1,153	1,209	1,291	0	(139)	0	(139)	0	1,153	0	0	0	18	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		904	904	948	1,030	0	(126)	0	(126)	0	904	0	0	0	9	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		1,148	1,148	1,204	1,268	0	(120)	0	(120)	0	1,148	0	0	0	12	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		74	74	77	82	0	(8)	0	(8)	0	74	0	0	0	1	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		9,845	9,845	10,107	10,203	0	(357)	0	(357)	0	9,845	0	0	0	95	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		256	256	262	265	0	(10)	0	(10)	0	256	0	0	0	3	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		13,745	13,745	14,056	14,240	0	(495)	0	(495)	0	13,745	0	0	0	138	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		100	100	103	104	0	(4)	0	(4)	0	100	0	0	0	1	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		184	184	194	208	0	(24)	0	(24)	0	184	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		151	151	158	172	0	(21)	0	(21)	0	151	0	0	0	2	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		16	16	17	19	0	(3)	0	(3)	0	16	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		60	60	63	66	0	(6)	0	(6)	0	60	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		52	52	55	60	0	(8)	0	(8)	0	52	0	0	0	1	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		17	17	18	19	0	(2)	0	(2)	0	17	0	0	0	0	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		62	62	65	71	0	(9)	0	(9)	0	62	0	0	0	1	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		103	103	108	116	0	(13)	0	(13)	0	103	0	0	0	1	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		3,166	3,166	3,320	3,659	0	(494)	0	(494)	0	3,166	0	0	0	20	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		25	25	26	30	0	(5)	0	(5)	0	25	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		7	7	8	9	0	(2)	0	(2)	0	7	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		26	26	28	30	0	(4)	0	(4)	0	26	0	0	0	0	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		429	429	450	498	0	(69)	0	(69)	0	429	0	0	0	6	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		352	352	369	401	0	(50)	0	(50)	0	352	0	0	0	4	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		5,476	5,476	5,730	6,064	0	(588)	0	(588)	0	5,476	0	0	0	103	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		74	74	77	80	0	(6)	0	(6)	0	74	0	0	0	1	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		119	119	125	136	0	(17)	0	(17)	0	119	0	0	0	2	12/15/2030	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- 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.							
31298E V7 7	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		3,887	3,887	4,077	4,557	0	(669)	0	(669)	0	3,887	0	0	0	72	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		1,245	1,245	1,306	1,361	0	(116)	0	(116)	0	1,245	0	0	0	16	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		97	97	102	109	0	(12)	0	(12)	0	97	0	0	0	1	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		112	112	118	127	0	(15)	0	(15)	0	112	0	0	0	1	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		43	43	45	49	0	(6)	0	(6)	0	43	0	0	0	1	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		3,064	3,064	3,146	3,231	0	(167)	0	(167)	0	3,064	0	0	0	44	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU 7.500		02/15/2011	PAID ON PRINCIPAL		18,560	18,560	19,465	20,654	0	(2,094)	0	(2,094)	0	18,560	0	0	0	232	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		17	17	17	19	0	(3)	0	(3)	0	17	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		540	540	565	582	0	(42)	0	(42)	0	540	0	0	0	7	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		16	16	16	18	0	(2)	0	(2)	0	16	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		292	292	306	322	0	(30)	0	(30)	0	292	0	0	0	3	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		404	404	414	430	0	(26)	0	(26)	0	404	0	0	0	4	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		483	483	506	526	0	(43)	0	(43)	0	483	0	0	0	6	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		77	77	81	91	0	(13)	0	(13)	0	77	0	0	0	1	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		50	50	53	54	0	(4)	0	(4)	0	50	0	0	0	1	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		18,926	18,926	19,355	19,677	0	(751)	0	(751)	0	18,926	0	0	0	219	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		48,693	48,693	49,984	50,479	0	(1,786)	0	(1,786)	0	48,693	0	0	0	379	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		243	243	249	252	0	(9)	0	(9)	0	243	0	0	0	3	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		19,117	19,117	19,661	20,167	0	(1,050)	0	(1,050)	0	19,117	0	0	0	226	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		8,900	8,900	9,136	9,242	0	(343)	0	(343)	0	8,900	0	0	0	78	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		2,395	2,395	2,458	2,444	0	(49)	0	(49)	0	2,395	0	0	0	24	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		11,882	11,882	12,198	12,312	0	(430)	0	(430)	0	11,882	0	0	0	130	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		13,686	13,686	14,075	14,229	0	(543)	0	(543)	0	13,686	0	0	0	78	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		1,008	1,008	1,035	1,052	0	(44)	0	(44)	0	1,008	0	0	0	10	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		575	575	590	612	0	(37)	0	(37)	0	575	0	0	0	6	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		184	184	188	194	0	(10)	0	(10)	0	184	0	0	0	2	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		15,432	15,432	15,841	15,909	0	(477)	0	(477)	0	15,432	0	0	0	190	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		446	446	435	439	0	7	0	7	0	446	0	0	0	5	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		384	384	374	378	0	6	0	6	0	384	0	0	0	4	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		141	141	138	139	0	2	0	2	0	141	0	0	0	2	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		26,840	26,840	27,498	27,786	0	(946)	0	(946)	0	26,840	0	0	0	230	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		43	43	42	42	0	1	0	1	0	43	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		44	44	43	43	0	1	0	1	0	44	0	0	0	1	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		218	218	213	215	0	3	0	3	0	218	0	0	0	3	09/15/2023	1

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SCHEDULE D - PART 4

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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 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)
313980 X8 2	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		97	97	94	95	0	2	0	2	0	97	0	0	0	1	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		21	21	21	21	0	0	0	0	0	21	0	0	0	0	10/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		90	90	88	89	0	2	0	2	0	90	0	0	0	1	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		117	117	114	115	0	2	0	2	0	117	0	0	0	1	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		44	44	43	43	0	1	0	1	0	44	0	0	0	1	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		222	222	217	218	0	4	0	4	0	222	0	0	0	3	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		42,677	42,677	42,704	42,673	0	4	0	4	0	42,677	0	0	0	258	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		14,259	14,259	14,268	14,266	0	(7)	0	(7)	0	14,259	0	0	0	131	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		59,444	59,444	60,354	59,971	0	(527)	0	(527)	0	59,444	0	0	0	343	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		6,821	6,821	6,925	6,880	0	(59)	0	(59)	0	6,821	0	0	0	38	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		4,918	4,918	4,993	4,966	0	(48)	0	(48)	0	4,918	0	0	0	52	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		3,381	3,381	3,433	3,411	0	(31)	0	(31)	0	3,381	0	0	0	28	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		179,468	179,468	182,216	180,931	0	(1,462)	0	(1,462)	0	179,468	0	0	0	1,300	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		198,706	198,706	201,748	200,094	0	(1,388)	0	(1,388)	0	198,706	0	0	0	1,412	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		1,203	1,203	1,261	1,370	0	(167)	0	(167)	0	1,203	0	0	0	20	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		1,356	1,356	1,422	1,519	0	(164)	0	(164)	0	1,356	0	0	0	22	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		4,656,648	4,656,648	4,645,541	4,645,736	0	10,912	0	10,912	0	4,656,648	0	0	0	40,527	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		334,899	334,899	343,515	344,058	0	(9,159)	0	(9,159)	0	334,899	0	0	0	3,269	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		25,582	25,582	26,162	26,428	0	(846)	0	(846)	0	25,582	0	0	0	242	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		504,554	504,554	516,920	517,639	0	(13,085)	0	(13,085)	0	504,554	0	0	0	4,858	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		609,138	609,138	624,044	625,208	0	(16,070)	0	(16,070)	0	609,138	0	0	0	5,534	02/15/2034	1
31403D AC 3	FN (5/1 ARM) #745303 2.637		03/25/2011	PAID ON PRINCIPAL		22,134	22,134	21,914	21,857	0	277	0	277	0	22,134	0	0	0	147	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.644		02/25/2011	PAID ON PRINCIPAL		138,222	138,222	136,850	136,495	0	1,727	0	1,727	0	138,222	0	0	0	615	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.650		01/25/2011	PAID ON PRINCIPAL		82,890	82,890	82,067	81,854	0	1,035	0	1,035	0	82,890	0	0	0	186	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		03/25/2011	PAID ON PRINCIPAL		50,077	50,077	49,915	49,915	0	162	0	162	0	50,077	0	0	0	221	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		03/25/2011	PAID ON PRINCIPAL		45,718	45,718	45,570	45,570	0	148	0	148	0	45,718	0	0	0	199	01/25/2026	1
31368H JA 2	FNMA PASS TH #190257 7.000		03/25/2011	PAID ON PRINCIPAL		686	686	650	664	0	22	0	22	0	686	0	0	0	8	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		03/25/2011	PAID ON PRINCIPAL		2,250	2,250	2,343	2,571	0	(321)	0	(321)	0	2,250	0	0	0	33	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		03/25/2011	PAID ON PRINCIPAL		136	136	129	131	0	4	0	4	0	136	0	0	0	1	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		03/25/2011	PAID ON PRINCIPAL		738	738	695	713	0	25	0	25	0	738	0	0	0	9	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		03/25/2011	PAID ON PRINCIPAL		123	123	115	118	0	5	0	5	0	123	0	0	0	1	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		03/25/2011	PAID ON PRINCIPAL		118	118	112	115	0	3	0	3	0	118	0	0	0	1	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		03/25/2011	PAID ON PRINCIPAL		72	72	68	69	0	3	0	3	0	72	0	0	0	1	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		03/25/2011	PAID ON PRINCIPAL		254	254	238	244	0	10	0	10	0	254	0	0	0	3	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		03/25/2011	PAID ON PRINCIPAL		72	72	68	69	0	2	0	2	0	72	0	0	0	1	11/25/2023	1

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										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.							
31370Y S7 8	FNMA PASS TH #245442	7.000	03/25/2011	PAID ON PRINCIPAL		76	76	72	73	0	3	0	3	0	76	0	0	0	1	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #245702	7.000	03/25/2011	PAID ON PRINCIPAL		41	41	39	40	0	1	0	1	0	41	0	0	0	0	01/25/2024	1
31371F JB 9	FNMA PASS TH #250558	6.500	03/25/2011	PAID ON PRINCIPAL		548	548	518	533	0	15	0	15	0	548	0	0	0	6	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582	6.500	03/25/2011	PAID ON PRINCIPAL		639	639	604	623	0	16	0	16	0	639	0	0	0	7	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591	6.500	03/25/2011	PAID ON PRINCIPAL		668	668	631	654	0	14	0	14	0	668	0	0	0	7	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618	7.000	03/25/2011	PAID ON PRINCIPAL		275	275	272	273	0	2	0	2	0	275	0	0	0	3	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647	7.000	03/25/2011	PAID ON PRINCIPAL		224	224	222	223	0	1	0	1	0	224	0	0	0	3	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782	7.000	03/25/2011	PAID ON PRINCIPAL		727	727	721	722	0	5	0	5	0	727	0	0	0	9	10/25/2016	1
31371F SS 2	FNMA PASS TH #250829	7.000	01/25/2011	PAID ON PRINCIPAL		4,704	4,704	4,664	4,679	0	25	0	25	0	4,704	0	0	0	27	11/25/2016	1
31371H 2F 4	FNMA PASS TH #252874	7.500	03/25/2011	PAID ON PRINCIPAL		433	433	451	478	0	(44)	0	(44)	0	433	0	0	0	6	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515	7.500	03/25/2011	PAID ON PRINCIPAL		319	319	332	358	0	(39)	0	(39)	0	319	0	0	0	4	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844	5.500	03/25/2011	PAID ON PRINCIPAL		38,637	38,637	38,323	38,374	0	262	0	262	0	38,637	0	0	0	369	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009	7.500	03/25/2011	PAID ON PRINCIPAL		274	274	286	302	0	(27)	0	(27)	0	274	0	0	0	3	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046	5.500	03/25/2011	PAID ON PRINCIPAL		4,138	4,138	4,114	4,117	0	21	0	21	0	4,138	0	0	0	38	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152	5.000	03/25/2011	PAID ON PRINCIPAL		9,226	9,226	8,978	9,076	0	150	0	150	0	9,226	0	0	0	69	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	03/25/2011	PAID ON PRINCIPAL		4,551	4,551	4,757	4,953	0	(403)	0	(403)	0	4,551	0	0	0	57	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	03/25/2011	PAID ON PRINCIPAL		340,283	340,283	348,949	347,058	0	(6,776)	0	(6,776)	0	340,283	0	0	0	3,028	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	03/25/2011	PAID ON PRINCIPAL		428,464	428,464	437,636	435,535	0	(7,071)	0	(7,071)	0	428,464	0	0	0	3,799	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	03/25/2011	PAID ON PRINCIPAL		134,680	134,680	134,385	134,343	0	337	0	337	0	134,680	0	0	0	1,041	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	03/25/2011	PAID ON PRINCIPAL		123,842	123,842	123,571	123,529	0	313	0	313	0	123,842	0	0	0	956	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	03/25/2011	PAID ON PRINCIPAL		1,234,372	1,234,372	1,262,146	1,255,014	0	(20,642)	0	(20,642)	0	1,234,372	0	0	0	10,608	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	03/25/2011	PAID ON PRINCIPAL		398,997	398,997	401,615	400,073	0	(1,077)	0	(1,077)	0	398,997	0	0	0	3,071	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	03/25/2011	PAID ON PRINCIPAL		63,819	63,819	63,958	63,802	0	16	0	16	0	63,819	0	0	0	433	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	03/25/2011	PAID ON PRINCIPAL		591	591	603	600	0	(9)	0	(9)	0	591	0	0	0	5	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	03/25/2011	PAID ON PRINCIPAL		195,287	195,287	199,437	198,368	0	(3,080)	0	(3,080)	0	195,287	0	0	0	1,810	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	03/25/2011	PAID ON PRINCIPAL		188,140	188,140	192,138	190,984	0	(2,844)	0	(2,844)	0	188,140	0	0	0	1,669	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	03/25/2011	PAID ON PRINCIPAL		452,524	452,524	464,049	460,693	0	(8,170)	0	(8,170)	0	452,524	0	0	0	4,208	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	03/25/2011	PAID ON PRINCIPAL		60	60	57	58	0	2	0	2	0	60	0	0	0	1	01/25/2024	1
31371S KE 0	FNMA PASS TH #260494	7.000	03/25/2011	PAID ON PRINCIPAL		14	14	13	13	0	0	0	0	0	14	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	03/25/2011	PAID ON PRINCIPAL		31	31	29	29	0	1	0	1	0	31	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	03/25/2011	PAID ON PRINCIPAL		71	71	69	70	0	1	0	1	0	71	0	0	0	1	01/25/2024	1
31371W XQ 3	FNMA PASS TH #264487	7.000	02/25/2011	PAID ON PRINCIPAL		4,738	4,738	4,502	4,667	0	70	0	70	0	4,738	0	0	0	55	12/25/2023	1
31371Y WX 5	FNMA PASS TH #266262	7.000	03/25/2011	PAID ON PRINCIPAL		46	46	43	44	0	2	0	2	0	46	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	03/25/2011	PAID ON PRINCIPAL		210	210	201	205	0	5	0	5	0	210	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	03/25/2011	PAID ON PRINCIPAL		374	374	351	362	0	12	0	12	0	374	0	0	0	4	01/25/2024	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	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 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 Design- nation or Market Indicator (a)
31372A	RE 4	FNMA PASS TH #266985	7.000	03/25/2011	PAID ON PRINCIPAL		213	213	203	0	7	0	7	0	213	0	0	0	3	03/25/2024	1
31372B	JB 7	FNMA PASS TH #267658	7.000	03/25/2011	PAID ON PRINCIPAL		3,756	3,756	3,586	0	105	0	105	0	3,756	0	0	0	44	01/25/2024	1
31372B	SR 2	FNMA PASS TH #267928	7.000	03/25/2011	PAID ON PRINCIPAL		17	17	16	0	1	0	1	0	17	0	0	0	0	01/25/2024	1
31372C	H8 4	FNMA PASS TH #268555	7.000	03/25/2011	PAID ON PRINCIPAL		210	210	200	0	5	0	5	0	210	0	0	0	2	01/25/2024	1
31372C	VA 3	FNMA PASS TH #268909	7.000	03/25/2011	PAID ON PRINCIPAL		34	34	32	0	1	0	1	0	34	0	0	0	0	01/25/2024	1
31372D	AM 8	FNMA PASS TH #269212	7.000	03/25/2011	PAID ON PRINCIPAL		118	118	112	0	4	0	4	0	118	0	0	0	1	01/25/2024	1
31372G	R8 4	FNMA PASS TH #272411	7.000	03/25/2011	PAID ON PRINCIPAL		106	106	101	0	3	0	3	0	106	0	0	0	1	03/25/2024	1
31372H	2U 0	FNMA PASS TH #273587	7.000	03/25/2011	PAID ON PRINCIPAL		601	601	569	0	20	0	20	0	601	0	0	0	7	02/25/2024	1
31372M	BC 9	FNMA PASS TH #276435	7.000	03/25/2011	PAID ON PRINCIPAL		764	764	743	0	13	0	13	0	764	0	0	0	6	04/25/2024	1
31372N	ZA 5	FNMA PASS TH #278037	7.000	03/25/2011	PAID ON PRINCIPAL		403	403	383	0	12	0	12	0	403	0	0	0	5	03/25/2024	1
31372P	4L 0	FNMA PASS TH #279027	7.000	03/25/2011	PAID ON PRINCIPAL		176	176	168	0	5	0	5	0	176	0	0	0	2	04/25/2024	1
31372Q	CQ 8	FNMA PASS TH #279179	7.000	03/25/2011	PAID ON PRINCIPAL		2,002	2,002	1,884	0	65	0	65	0	2,002	0	0	0	23	05/25/2024	1
31372R	LH 6	FNMA PASS TH #280328	7.000	03/25/2011	PAID ON PRINCIPAL		602	602	574	0	19	0	19	0	602	0	0	0	7	04/25/2024	1
31372R	XQ 3	FNMA PASS TH #280687	7.000	03/25/2011	PAID ON PRINCIPAL		113	113	106	0	4	0	4	0	113	0	0	0	1	05/25/2024	1
31372U	FW 3	FNMA PASS TH #282881	7.000	03/25/2011	PAID ON PRINCIPAL		2,687	2,687	2,521	0	99	0	99	0	2,687	0	0	0	19	05/25/2024	1
31372U	FY 9	FNMA PASS TH #282883	7.000	03/25/2011	PAID ON PRINCIPAL		415	415	390	0	14	0	14	0	415	0	0	0	5	05/25/2024	1
31372V	DS 2	FNMA PASS TH #283713	7.000	03/25/2011	PAID ON PRINCIPAL		92	92	87	0	2	0	2	0	92	0	0	0	1	04/25/2024	1
31372V	EQ 5	FNMA PASS TH #283743	7.000	03/25/2011	PAID ON PRINCIPAL		1,118	1,118	1,055	0	33	0	33	0	1,118	0	0	0	13	05/25/2024	1
31373N	FL 2	FNMA PASS TH #298171	6.500	03/25/2011	PAID ON PRINCIPAL		958	958	905	0	24	0	24	0	958	0	0	0	10	05/25/2016	1
31373U	F3 6	FNMA PASS TH #303586	6.500	03/25/2011	PAID ON PRINCIPAL		7,024	7,024	6,583	0	323	0	323	0	7,024	0	0	0	68	09/25/2025	1
31373U	N2 9	FNMA PASS TH #303809	7.500	03/25/2011	PAID ON PRINCIPAL		147	147	153	0	(11)	0	(11)	0	147	0	0	0	2	04/25/2026	1
31374A	LR 9	FNMA PASS TH #308236	7.000	03/25/2011	PAID ON PRINCIPAL		359	359	341	0	10	0	10	0	359	0	0	0	4	05/25/2024	1
31374F	TA 7	FNMA PASS TH #312945	7.000	03/25/2011	PAID ON PRINCIPAL		199	199	197	0	1	0	1	0	199	0	0	0	2	03/25/2014	1
31375A	7L 7	FNMA PASS TH #329499	6.500	03/25/2011	PAID ON PRINCIPAL		176	176	162	0	10	0	10	0	176	0	0	0	2	11/25/2025	1
31375D	U7 6	FNMA PASS TH #331906	6.500	03/25/2011	PAID ON PRINCIPAL		276	276	255	0	15	0	15	0	276	0	0	0	3	11/25/2025	1
31375D	4U 4	FNMA PASS TH #332135	6.500	03/25/2011	PAID ON PRINCIPAL		465	465	429	0	24	0	24	0	465	0	0	0	5	12/25/2025	1
31375D	5F 6	FNMA PASS TH #332146	6.500	03/25/2011	PAID ON PRINCIPAL		1,324	1,324	1,222	0	67	0	67	0	1,324	0	0	0	14	12/25/2025	1
31375F	LS 5	FNMA PASS TH #333437	7.000	03/25/2011	PAID ON PRINCIPAL		17	17	17	0	0	0	0	0	17	0	0	0	0	01/25/2016	1
31375F	4Z 8	FNMA PASS TH #333940	6.500	03/25/2011	PAID ON PRINCIPAL		50,096	50,096	47,959	0	1,299	0	1,299	0	50,096	0	0	0	692	06/25/2024	1
31375M	HX 4	FNMA PASS TH #338746	6.500	03/25/2011	PAID ON PRINCIPAL		203	203	191	0	4	0	4	0	203	0	0	0	2	03/25/2016	1
31375P	ZX 7	FNMA PASS TH #341058	6.500	03/25/2011	PAID ON PRINCIPAL		79	79	74	0	2	0	2	0	79	0	0	0	1	04/25/2016	1
31375R	SY 9	FNMA PASS TH #342635	6.500	03/25/2011	PAID ON PRINCIPAL		470	470	444	0	13	0	13	0	470	0	0	0	5	04/25/2016	1
31375S	CQ 1	FNMA PASS TH #343079	6.500	03/25/2011	PAID ON PRINCIPAL		1,883	1,883	1,778	0	48	0	48	0	1,883	0	0	0	20	04/25/2016	1
31375V	QY 2	FNMA PASS TH #346171	6.500	03/25/2011	PAID ON PRINCIPAL		1,196	1,196	1,129	0	29	0	29	0	1,196	0	0	0	13	06/25/2016	1
31375W	2M 2	FNMA PASS TH #347380	7.000	03/25/2011	PAID ON PRINCIPAL		914	914	906	0	6	0	6	0	914	0	0	0	11	07/25/2016	1
31376A	AV 0	FNMA PASS TH #349320	6.500	03/25/2011	PAID ON PRINCIPAL		1,412	1,412	1,334	0	33	0	33	0	1,412	0	0	0	15	06/25/2016	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 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)
31376D Q2 1	FNMA PASS TH #352473	6.500	03/25/2011	PAID ON PRINCIPAL		1,953	1,953	1,845	1,938	0	15	0	15	0	1,953	0	0	0	21	07/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	03/25/2011	PAID ON PRINCIPAL		176	176	174	175	0	1	0	1	0	176	0	0	0	2	08/25/2016	1
31376Q N3 3	FNMA PASS TH #362310	7.000	03/25/2011	PAID ON PRINCIPAL		1,607	1,607	1,593	1,598	0	9	0	9	0	1,607	0	0	0	19	10/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	03/25/2011	PAID ON PRINCIPAL		1,696	1,696	1,682	1,685	0	11	0	11	0	1,696	0	0	0	20	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	03/25/2011	PAID ON PRINCIPAL		7,858	7,858	7,584	7,613	0	245	0	245	0	7,858	0	0	0	100	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	03/25/2011	PAID ON PRINCIPAL		825	825	796	802	0	23	0	23	0	825	0	0	0	10	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	03/25/2011	PAID ON PRINCIPAL		453	453	456	455	0	(2)	0	(2)	0	453	0	0	0	6	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877	7.500	03/25/2011	PAID ON PRINCIPAL		384	384	385	384	0	0	0	0	0	384	0	0	0	5	07/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	03/25/2011	PAID ON PRINCIPAL		32	32	32	32	0	(0)	0	(0)	0	32	0	0	0	0	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543	6.500	03/25/2011	PAID ON PRINCIPAL		41,417	41,417	41,511	41,424	0	(7)	0	(7)	0	41,417	0	0	0	646	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982	7.000	03/25/2011	PAID ON PRINCIPAL		35,843	35,843	36,403	36,190	0	(348)	0	(348)	0	35,843	0	0	0	212	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543	6.500	03/25/2011	PAID ON PRINCIPAL		3,694	3,694	3,678	3,678	0	16	0	16	0	3,694	0	0	0	40	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720	6.500	03/25/2011	PAID ON PRINCIPAL		3,298	3,298	3,284	3,285	0	14	0	14	0	3,298	0	0	0	36	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390	7.500	03/25/2011	PAID ON PRINCIPAL		10	10	10	11	0	(1)	0	(1)	0	10	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033	7.500	03/25/2011	PAID ON PRINCIPAL		46	46	48	51	0	(5)	0	(5)	0	46	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #507342	7.500	03/25/2011	PAID ON PRINCIPAL		90	90	93	94	0	(4)	0	(4)	0	90	0	0	0	1	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747	7.000	03/25/2011	PAID ON PRINCIPAL		5,490	5,490	5,129	5,266	0	224	0	224	0	5,490	0	0	0	66	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930	7.000	03/25/2011	PAID ON PRINCIPAL		133	133	127	130	0	4	0	4	0	133	0	0	0	2	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966	7.000	03/25/2011	PAID ON PRINCIPAL		1,593	1,593	1,507	1,540	0	53	0	53	0	1,593	0	0	0	16	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994	7.000	03/25/2011	PAID ON PRINCIPAL		434	434	407	417	0	16	0	16	0	434	0	0	0	5	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414	7.500	03/25/2011	PAID ON PRINCIPAL		140	140	146	151	0	(12)	0	(12)	0	140	0	0	0	1	08/25/2029	1
31384E T8 3	FNMA PASS TH #521775	7.500	03/25/2011	PAID ON PRINCIPAL		152	152	158	165	0	(13)	0	(13)	0	152	0	0	0	2	01/25/2030	1
31384H PU 1	FNMA PASS TH #524335	7.500	03/25/2011	PAID ON PRINCIPAL		10	10	10	11	0	(2)	0	(2)	0	10	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376	7.500	03/25/2011	PAID ON PRINCIPAL		87	87	91	98	0	(10)	0	(10)	0	87	0	0	0	1	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153	7.500	03/25/2011	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072	7.500	03/25/2011	PAID ON PRINCIPAL		20	20	21	23	0	(3)	0	(3)	0	20	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050	7.500	03/25/2011	PAID ON PRINCIPAL		16,481	16,481	17,202	18,136	0	(1,655)	0	(1,655)	0	16,481	0	0	0	194	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299	7.500	03/25/2011	PAID ON PRINCIPAL		1,335	1,335	1,390	1,491	0	(156)	0	(156)	0	1,335	0	0	0	19	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562	7.500	03/25/2011	PAID ON PRINCIPAL		81	81	84	93	0	(11)	0	(11)	0	81	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069	6.000	03/25/2011	PAID ON PRINCIPAL		10,877	10,877	11,333	11,221	0	(344)	0	(344)	0	10,877	0	0	0	110	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	03/25/2011	PAID ON PRINCIPAL		4,159	4,159	4,330	4,294	0	(135)	0	(135)	0	4,159	0	0	0	40	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448	7.500	03/25/2011	PAID ON PRINCIPAL		2,178	2,178	2,268	2,410	0	(232)	0	(232)	0	2,178	0	0	0	29	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623	6.000	03/25/2011	PAID ON PRINCIPAL		4,593	4,593	4,781	4,741	0	(148)	0	(148)	0	4,593	0	0	0	43	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	03/25/2011	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #549887	7.500	03/25/2011	PAID ON PRINCIPAL		305	305	317	312	0	(7)	0	(7)	0	305	0	0	0	4	09/25/2030	1
31385R 6U 9	FNMA PASS TH #550883	7.500	03/25/2011	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	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 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)
31385U H9 7	FNMA PASS TH #552956	7.500	03/25/2011	PAID ON PRINCIPAL		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783	4.500	03/25/2011	PAID ON PRINCIPAL		858,972	858,972	847,261	851,001	0	7,971	0	7,971	0	858,972	0	0	0	5,628	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	03/25/2011	PAID ON PRINCIPAL		24	24	25	27	0	(3)	0	(3)	0	24	0	0	0	0	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066	7.500	03/25/2011	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S PK 7	FNMA PASS TH #572026	5.500	03/25/2011	PAID ON PRINCIPAL		10,183	10,183	10,122	10,128	0	55	0	55	0	10,183	0	0	0	94	04/25/2016	1
31386T MD 4	FNMA PASS TH #572856	5.500	03/25/2011	PAID ON PRINCIPAL		1,389	1,389	1,381	1,381	0	7	0	7	0	1,389	0	0	0	12	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	03/25/2011	PAID ON PRINCIPAL		26,096	26,096	25,941	25,964	0	132	0	132	0	26,096	0	0	0	319	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	03/25/2011	PAID ON PRINCIPAL		43,570	43,570	43,216	43,274	0	296	0	296	0	43,570	0	0	0	398	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	03/25/2011	PAID ON PRINCIPAL		6,864	6,864	6,824	6,828	0	36	0	36	0	6,864	0	0	0	63	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	03/25/2011	PAID ON PRINCIPAL		61,508	61,508	59,855	60,623	0	885	0	885	0	61,508	0	0	0	510	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169	5.500	03/25/2011	PAID ON PRINCIPAL		69,150	69,150	69,145	69,165	0	(15)	0	(15)	0	69,150	0	0	0	635	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	03/25/2011	PAID ON PRINCIPAL		28,461	28,461	28,376	28,371	0	90	0	90	0	28,461	0	0	0	261	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	03/25/2011	PAID ON PRINCIPAL		13,900	13,900	13,897	13,883	0	17	0	17	0	13,900	0	0	0	128	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	03/25/2011	PAID ON PRINCIPAL		234	234	243	246	0	(13)	0	(13)	0	234	0	0	0	3	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	03/25/2011	PAID ON PRINCIPAL		20,843	20,843	20,838	20,808	0	34	0	34	0	20,843	0	0	0	192	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	03/25/2011	PAID ON PRINCIPAL		8,201	8,201	8,554	8,523	0	(322)	0	(322)	0	8,201	0	0	0	80	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	03/25/2011	PAID ON PRINCIPAL		5,046	5,046	5,100	5,086	0	(41)	0	(41)	0	5,046	0	0	0	46	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	03/25/2011	PAID ON PRINCIPAL		16,453	16,453	16,449	16,433	0	20	0	20	0	16,453	0	0	0	158	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	03/25/2011	PAID ON PRINCIPAL		33,846	33,846	33,571	33,623	0	222	0	222	0	33,846	0	0	0	200	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	03/25/2011	PAID ON PRINCIPAL		23,433	23,433	23,427	23,407	0	25	0	25	0	23,433	0	0	0	214	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	03/25/2011	PAID ON PRINCIPAL		21,870	21,870	21,864	21,840	0	30	0	30	0	21,870	0	0	0	200	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	03/25/2011	PAID ON PRINCIPAL		8,004	8,004	8,350	8,365	0	(361)	0	(361)	0	8,004	0	0	0	88	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	03/25/2011	PAID ON PRINCIPAL		98,003	98,003	97,176	97,333	0	670	0	670	0	98,003	0	0	0	960	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	03/25/2011	PAID ON PRINCIPAL		38,049	38,049	37,823	37,852	0	196	0	196	0	38,049	0	0	0	349	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	03/25/2011	PAID ON PRINCIPAL		2,864	2,864	2,988	3,013	0	(149)	0	(149)	0	2,864	0	0	0	28	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	03/25/2011	PAID ON PRINCIPAL		48,623	48,623	48,619	48,573	0	50	0	50	0	48,623	0	0	0	543	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	03/25/2011	PAID ON PRINCIPAL		258	258	269	281	0	(23)	0	(23)	0	258	0	0	0	3	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	03/25/2011	PAID ON PRINCIPAL		12,401	12,401	12,398	12,387	0	13	0	13	0	12,401	0	0	0	112	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	03/25/2011	PAID ON PRINCIPAL		103,535	103,535	102,694	102,809	0	726	0	726	0	103,535	0	0	0	1,135	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	03/25/2011	PAID ON PRINCIPAL		33,977	33,977	33,876	33,871	0	106	0	106	0	33,977	0	0	0	309	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	03/25/2011	PAID ON PRINCIPAL		13,973	13,973	14,547	14,433	0	(460)	0	(460)	0	13,973	0	0	0	137	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	03/25/2011	PAID ON PRINCIPAL		6,072	6,072	6,071	6,066	0	6	0	6	0	6,072	0	0	0	56	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	03/25/2011	PAID ON PRINCIPAL		11,067	11,067	11,002	11,010	0	58	0	58	0	11,067	0	0	0	90	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	03/25/2011	PAID ON PRINCIPAL		11,968	11,968	11,897	11,908	0	61	0	61	0	11,968	0	0	0	108	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371	5.000	03/25/2011	PAID ON PRINCIPAL		4,656	4,656	4,531	4,583	0	73	0	73	0	4,656	0	0	0	39	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	03/25/2011	PAID ON PRINCIPAL		9,148	9,148	9,094	9,099	0	49	0	49	0	9,148	0	0	0	77	11/25/2016	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 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 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)
31388R C4 7	FNMA PASS TH #612191	5.000	03/25/2011	PAID ON PRINCIPAL		3,001	3,001	2,920	2,936	0	65	0	65	0	3,001	0	0	0	25	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277	5.500	03/25/2011	PAID ON PRINCIPAL		9,095	9,095	9,041	9,049	0	46	0	46	0	9,095	0	0	0	85	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657	5.500	03/25/2011	PAID ON PRINCIPAL		26,851	26,851	26,692	26,708	0	143	0	143	0	26,851	0	0	0	303	10/25/2016	1
31388R 4L 8	FNMA PASS TH #614210	5.500	03/25/2011	PAID ON PRINCIPAL		3,152	3,152	3,186	3,178	0	(26)	0	(26)	0	3,152	0	0	0	30	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	03/25/2011	PAID ON PRINCIPAL		8,280	8,280	8,368	8,325	0	(45)	0	(45)	0	8,280	0	0	0	75	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	03/25/2011	PAID ON PRINCIPAL		70,490	70,490	71,244	70,832	0	(343)	0	(343)	0	70,490	0	0	0	550	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	03/25/2011	PAID ON PRINCIPAL		16,240	16,240	16,414	16,359	0	(119)	0	(119)	0	16,240	0	0	0	149	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	03/25/2011	PAID ON PRINCIPAL		24,067	24,067	24,325	24,239	0	(171)	0	(171)	0	24,067	0	0	0	216	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	03/25/2011	PAID ON PRINCIPAL		32,426	32,426	32,773	32,650	0	(224)	0	(224)	0	32,426	0	0	0	296	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543	5.000	03/25/2011	PAID ON PRINCIPAL		58,717	58,717	57,139	57,831	0	886	0	886	0	58,717	0	0	0	493	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	03/25/2011	PAID ON PRINCIPAL		19,575	19,575	20,415	20,283	0	(708)	0	(708)	0	19,575	0	0	0	149	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	03/25/2011	PAID ON PRINCIPAL		10,284	10,284	10,706	10,699	0	(415)	0	(415)	0	10,284	0	0	0	102	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813	6.000	03/25/2011	PAID ON PRINCIPAL		14,242	14,242	14,857	14,763	0	(520)	0	(520)	0	14,242	0	0	0	187	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948	6.000	03/25/2011	PAID ON PRINCIPAL		3,207	3,207	3,345	3,339	0	(133)	0	(133)	0	3,207	0	0	0	32	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	03/25/2011	PAID ON PRINCIPAL		736	736	769	818	0	(82)	0	(82)	0	736	0	0	0	9	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112	6.000	03/25/2011	PAID ON PRINCIPAL		2,338	2,338	2,438	2,450	0	(112)	0	(112)	0	2,338	0	0	0	23	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888	6.000	03/25/2011	PAID ON PRINCIPAL		1,856	1,856	1,936	1,941	0	(85)	0	(85)	0	1,856	0	0	0	18	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587	7.500	03/25/2011	PAID ON PRINCIPAL		11,144	11,144	11,650	12,387	0	(1,243)	0	(1,243)	0	11,144	0	0	0	72	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771	6.000	03/25/2011	PAID ON PRINCIPAL		34,229	34,229	35,705	35,585	0	(1,356)	0	(1,356)	0	34,229	0	0	0	221	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208	6.000	03/25/2011	PAID ON PRINCIPAL		6,917	6,917	7,215	7,157	0	(240)	0	(240)	0	6,917	0	0	0	70	09/25/2017	1
31391E HS 3	FNMA PASS TH #664541	6.000	03/25/2011	PAID ON PRINCIPAL		14,142	14,142	14,751	14,856	0	(715)	0	(715)	0	14,142	0	0	0	122	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317	6.000	03/25/2011	PAID ON PRINCIPAL		37,808	37,808	39,430	39,023	0	(1,215)	0	(1,215)	0	37,808	0	0	0	449	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463	5.000	03/25/2011	PAID ON PRINCIPAL		92,698	92,698	94,973	93,793	0	(1,095)	0	(1,095)	0	92,698	0	0	0	714	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450	5.000	03/25/2011	PAID ON PRINCIPAL		323,559	323,559	331,499	328,149	0	(4,590)	0	(4,590)	0	323,559	0	0	0	2,700	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199	5.000	03/25/2011	PAID ON PRINCIPAL		50,653	50,653	51,896	51,356	0	(703)	0	(703)	0	50,653	0	0	0	411	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794	5.000	03/25/2011	PAID ON PRINCIPAL		34,988	34,988	35,847	35,480	0	(492)	0	(492)	0	34,988	0	0	0	292	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048	5.500	03/25/2011	PAID ON PRINCIPAL		8,994	8,994	9,186	9,139	0	(145)	0	(145)	0	8,994	0	0	0	100	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337	5.000	03/25/2011	PAID ON PRINCIPAL		802,177	802,177	821,707	811,119	0	(8,942)	0	(8,942)	0	802,177	0	0	0	7,297	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060	6.000	03/25/2011	PAID ON PRINCIPAL		1,813	1,813	1,856	1,859	0	(46)	0	(46)	0	1,813	0	0	0	16	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116	5.000	03/25/2011	PAID ON PRINCIPAL		161,551	161,551	165,495	163,486	0	(1,935)	0	(1,935)	0	161,551	0	0	0	1,342	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144	5.000	03/25/2011	PAID ON PRINCIPAL		77,989	77,989	77,532	77,626	0	363	0	363	0	77,989	0	0	0	399	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772	5.000	03/25/2011	PAID ON PRINCIPAL		86,336	86,336	88,455	87,544	0	(1,208)	0	(1,208)	0	86,336	0	0	0	717	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724	5.000	03/25/2011	PAID ON PRINCIPAL		158,283	158,283	162,167	160,307	0	(2,024)	0	(2,024)	0	158,283	0	0	0	1,193	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826	4.500	03/25/2011	PAID ON PRINCIPAL		112,989	112,989	108,893	110,480	0	2,509	0	2,509	0	112,989	0	0	0	498	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577	5.000	03/25/2011	PAID ON PRINCIPAL		388,811	388,811	386,807	387,152	0	1,659	0	1,659	0	388,811	0	0	0	2,823	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491	5.000	03/25/2011	PAID ON PRINCIPAL		536,547	536,547	533,765	534,223	0	2,324	0	2,324	0	536,547	0	0	0	4,178	10/25/2033	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 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 Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31403L LR 0	FNMA PASS TH #751936 5.500		03/25/2011	PAID ON PRINCIPAL		109,220	109,220	111,557	110,696	0	(1,476)	0	(1,476)	0	109,220	0	0	0	1,000	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468 4.500		03/25/2011	PAID ON PRINCIPAL		19,550	19,550	19,615	19,561	0	(11)	0	(11)	0	19,550	0	0	0	156	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835 5.000		03/25/2011	PAID ON PRINCIPAL		3,514	3,514	3,495	3,498	0	16	0	16	0	3,514	0	0	0	40	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953 5.000		03/25/2011	PAID ON PRINCIPAL		401,567	401,567	401,316	400,918	0	649	0	649	0	401,567	0	0	0	2,664	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		03/25/2011	PAID ON PRINCIPAL		314,922	314,922	313,076	313,417	0	1,504	0	1,504	0	314,922	0	0	0	2,620	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		03/25/2011	PAID ON PRINCIPAL		23,021	23,021	22,886	22,913	0	107	0	107	0	23,021	0	0	0	192	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		03/25/2011	PAID ON PRINCIPAL		232,790	232,790	231,426	231,703	0	1,087	0	1,087	0	232,790	0	0	0	1,122	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		03/25/2011	PAID ON PRINCIPAL		377,193	377,193	360,278	365,992	0	11,201	0	11,201	0	377,193	0	0	0	2,875	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		03/25/2011	PAID ON PRINCIPAL		154,321	154,321	148,003	150,281	0	4,040	0	4,040	0	154,321	0	0	0	816	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		03/25/2011	PAID ON PRINCIPAL		1,104,925	1,104,925	1,098,812	1,099,769	0	5,156	0	5,156	0	1,104,925	0	0	0	9,297	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		03/25/2011	PAID ON PRINCIPAL		957,842	957,842	916,236	933,067	0	24,776	0	24,776	0	957,842	0	0	0	5,910	07/25/2035	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		03/25/2011	PAID ON PRINCIPAL		14,057	14,057	14,626	14,456	0	(399)	0	(399)	0	14,057	0	0	0	134	06/25/2042	1
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		03/15/2011	PAID ON PRINCIPAL		13,064	13,064	13,064	13,064	0	0	0	0	0	13,064	0	0	0	156	06/15/2020	5*
65888M P6 2	NORTH DAKOTA HSG FIN A 5.450		01/01/2011	PAID ON PRINCIPAL		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	9,129	07/01/2021	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2011	PAID ON PRINCIPAL		25,003	25,003	25,003	25,003	0	0	0	0	0	25,003	0	0	0	303	03/01/2020	1
38373M EN 6	GNR 2002-53 B (PROJECT) 5.552		02/16/2011	PAID ON PRINCIPAL		2,004,705	2,004,705	2,034,776	2,008,850	0	(4,145)	0	(4,145)	0	2,004,705	0	0	0	21,100	05/16/2026	1
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2011	PAID ON PRINCIPAL		760,351	760,351	700,459	732,592	0	27,759	0	27,759	0	760,351	0	0	0	7,716	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		03/15/2011	PAID ON PRINCIPAL		1,153,552	1,153,552	1,072,699	1,119,206	0	34,346	0	34,346	0	1,153,552	0	0	0	11,924	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2011	PAID ON PRINCIPAL		83,438	83,438	85,561	83,887	0	(450)	0	(450)	0	83,438	0	0	0	942	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2011	PAID ON PRINCIPAL		19,508	19,508	19,056	19,257	0	250	0	250	0	19,508	0	0	0	237	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2011	PAID ON PRINCIPAL		138,297	138,297	138,000	137,990	0	307	0	307	0	138,297	0	0	0	1,761	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2011	PAID ON PRINCIPAL		206,612	206,612	196,546	201,801	0	4,811	0	4,811	0	206,612	0	0	0	2,101	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2011	PAID ON PRINCIPAL		479,805	479,805	453,673	467,414	0	12,391	0	12,391	0	479,805	0	0	0	5,073	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		03/15/2011	PAID ON PRINCIPAL		462,053	462,053	428,768	447,765	0	14,288	0	14,288	0	462,053	0	0	0	4,625	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		03/15/2011	PAID ON PRINCIPAL		1,346,225	1,346,225	1,353,797	1,347,051	0	(826)	0	(826)	0	1,346,225	0	0	0	13,527	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2011	PAID ON PRINCIPAL		743,055	743,055	737,657	739,467	0	3,588	0	3,588	0	743,055	0	0	0	9,405	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		03/15/2011	PAID ON PRINCIPAL		1,010,838	1,010,838	1,018,577	1,011,500	0	(662)	0	(662)	0	1,010,838	0	0	0	11,065	05/15/2032	1
31393H DF 6	FHR 2543 OB CMO 6.000		03/15/2011	PAID ON PRINCIPAL		105,456	105,456	110,597	105,837	0	(381)	0	(381)	0	105,456	0	0	0	1,044	03/15/2032	1
31393J AR 9	FHR 2549 NB CMO 6.000		03/15/2011	PAID ON PRINCIPAL		354,788	354,788	370,864	355,014	0	(226)	0	(226)	0	354,788	0	0	0	3,068	03/15/2030	1
31282X A8 4	FHS 146 75 CMO 7.500		03/15/2011	PAID ON PRINCIPAL		17,230	17,230	17,375	17,307	0	(77)	0	(77)	0	17,230	0	0	0	188	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		03/25/2011	PAID ON PRINCIPAL		16,790	16,790	17,043	16,898	0	(108)	0	(108)	0	16,790	0	0	0	199	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		03/25/2011	PAID ON PRINCIPAL		36,992	36,992	32,254	34,797	0	2,195	0	2,195	0	36,992	0	0	0	304	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		03/25/2011	PAID ON PRINCIPAL		818,286	818,286	788,207	802,899	0	15,388	0	15,388	0	818,286	0	0	0	8,420	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		03/25/2011	PAID ON PRINCIPAL		238,459	238,459	226,835	232,396	0	6,062	0	6,062	0	238,459	0	0	0	2,228	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		03/25/2011	PAID ON PRINCIPAL		86,742	86,742	82,501	83,937	0	2,805	0	2,805	0	86,742	0	0	0	936	06/25/2029	1

QE05.11

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 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 Desig- nation or Market Indicator (a)
31392B AN 6	FNR 2001-70 PE CMO 6.000		03/25/2011	PAID ON PRINCIPAL		891,179	891,179	931,004	893,427	0	(2,248)	0	(2,248)	0	891,179	0	0	0	7,673	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		03/25/2011	PAID ON PRINCIPAL		549,546	549,546	575,478	553,092	0	(3,546)	0	(3,546)	0	549,546	0	0	0	4,995	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		03/25/2011	PAID ON PRINCIPAL		362,383	362,383	359,156	360,120	0	2,263	0	2,263	0	362,383	0	0	0	3,459	06/25/2032	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		03/25/2011	PAID ON PRINCIPAL		1,251,342	1,251,342	1,320,166	1,306,940	0	(55,598)	0	(55,598)	0	1,251,342	0	0	0	9,302	05/25/2022	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		03/20/2011	PAID ON PRINCIPAL		123,762	123,762	127,013	123,936	0	(174)	0	(174)	0	123,762	0	0	0	1,474	08/20/2030	1
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		03/20/2011	PAID ON PRINCIPAL		19,460	19,460	18,451	18,644	0	816	0	816	0	19,460	0	0	0	264	10/20/2030	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		03/20/2011	PAID ON PRINCIPAL		328,754	328,754	299,571	312,990	0	15,764	0	15,764	0	328,754	0	0	0	3,249	08/20/2031	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					169,267,767	167,464,536	175,624,623	168,510,128	8,734	(273,442)	0	(264,708)	0	168,245,419	0	1,022,347	1,022,347	3,211,579	XXX	XXX
Bonds - Industrial and Miscellaneous																					
03028P AA 4	AMERICAN TRANSMISSION 7.125		03/15/2011	MATURED		2,000,000	2,000,000	2,171,700	2,007,132	0	(7,132)	0	(7,132)	0	2,000,000	0	0	0	71,250	03/15/2011	1FE
090572 AG 3	BIO-RAD LABORATORIES I 7.500		01/10/2011	REDEEMED		506,250	500,000	508,750	503,070	0	(115)	0	(115)	0	502,955	0	3,295	3,295	15,104	08/15/2013	3FE
75953G AC 7	CENTERPOINT ENERGY RES 7.750		02/15/2011	MATURED		2,000,000	2,000,000	1,819,214	1,995,660	0	4,340	0	4,340	0	2,000,000	0	0	0	77,500	02/15/2011	2FE
17275R AB 8	CISCO SYSTEMS 5.250		02/22/2011	MATURED		2,000,000	2,000,000	1,977,260	1,998,906	0	1,094	0	1,094	0	2,000,000	0	0	0	52,500	02/22/2011	1FE
199333 AG 0	COLUMBUS MCKINNON CORP 8.875		02/28/2011	REDEEMED		2,555,475	2,500,000	2,426,250	2,426,285	0	1,280	0	1,280	0	2,427,565	0	127,910	127,910	72,109	11/01/2013	4FE
199333 AH 8	COLUMBUS MCKINNON CORP 7.875		01/18/2011	CREDIT SUISSE FIRST B		254,375	250,000	246,363	246,363	0	0	0	0	246,363	0	8,013	8,013	0	02/01/2019	1	
126650 BC 3	CVS LEASE PASS THRU CE 5.880		03/10/2011	PAID ON PRINCIPAL		33,709	33,709	28,270	28,475	0	5,234	0	5,234	0	33,709	0	0	0	331	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2011	PAID ON PRINCIPAL		14,914	14,914	13,984	14,013	0	900	0	900	0	14,914	0	0	0	173	01/10/2030	2FE
233835 BA 4	DAIMLERCHRYSLER N.A. 5.875		03/15/2011	MATURED		2,000,000	2,000,000	1,997,000	1,999,443	0	557	0	557	0	2,000,000	0	0	0	58,750	03/15/2011	2
245217 AP 9	DEL MONTE CORP 6.750		03/08/2011	TENDERED		8,712,500	8,500,000	8,567,500	8,520,808	0	(1,487)	0	(1,487)	0	8,519,321	0	193,179	193,179	323,531	02/15/2015	3FE
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		03/01/2011	MATURED		3,658	3,658	3,658	3,658	0	0	0	0	3,658	0	0	0	0	1,342	03/01/2013	1FE
428291 AL 2	HEXCEL CORP 6.750		02/01/2011	REDEEMED		1,192,235	1,166,000	1,156,870	1,160,829	0	105	0	105	0	1,160,934	0	31,301	31,301	39,353	02/01/2015	4FE
41011W AH 3	JOHN HANCOCK GLOBAL FU 6.500		03/01/2011	MATURED		1,725,000	1,725,000	1,828,862	1,728,589	0	(3,589)	0	(3,589)	0	1,725,000	0	0	0	56,063	03/01/2011	1FE
502413 AS 6	L-3 COMMUNICATIONS COR 5.875		03/09/2011	REDEEMED		1,019,580	1,000,000	955,000	976,279	0	911	0	911	0	977,189	0	42,391	42,391	38,188	01/15/2015	3FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		03/15/2011	PAID ON PRINCIPAL		17,872	17,872	17,872	17,872	0	0	0	0	17,872	0	0	0	0	295	06/15/2033	2FE
570506 AE 5	MARKWEST ENERGY 8.500		02/24/2011	TENDERED		1,898,325	1,770,000	1,770,000	1,770,000	0	0	0	0	1,770,000	0	128,325	128,325	91,524	07/15/2016	3FE	
68402L AE 4	ORACLE CORP 5.000		01/15/2011	MATURED		2,000,000	2,000,000	1,992,740	1,999,845	0	155	0	155	0	2,000,000	0	0	0	50,000	01/15/2011	1
742741 AA 9	PROCTER & GAMBLE CO 9.360		01/03/2011	PAID ON PRINCIPAL		70,800	70,800	88,702	84,710	0	(13,910)	0	(13,910)	0	70,800	0	0	0	3,313	01/01/2021	1FE
786514 BC 2	SAFEWAY INC 6.500		03/01/2011	MATURED		1,980,000	1,980,000	2,093,674	1,983,435	0	(3,435)	0	(3,435)	0	1,980,000	0	0	0	64,350	03/01/2011	2FE
797224 AA 0	SAN CLEMENTE 3.585		02/28/2011	PAID ON PRINCIPAL		87,448	87,448	87,448	87,448	0	0	0	0	87,448	0	0	0	0	784	08/27/2021	1FE
87612E AC 0	TARGET CORP 6.350		01/15/2011	MATURED		1,000,000	1,000,000	1,046,260	1,000,567	0	(567)	0	(567)	0	1,000,000	0	0	0	31,750	01/15/2011	1FE
880779 AS 2	TEREX CORP 7.375		01/15/2011	REDEEMED		2,024,580	2,000,000	1,962,500	1,978,611	0	344	0	344	0	1,978,954	0	45,626	45,626	73,750	01/15/2014	4FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/03/2011	PAID ON PRINCIPAL		57,303	57,303	57,303	57,303	0	0	0	0	57,303	0	0	0	0	1,681	07/02/2030	1FE
941063 AF 6	WASTE MANAGEMENT INC 7.650		03/15/2011	MATURED		200,000	200,000	204,942	200,000	0	0	0	0	200,000	0	0	0	0	7,650	03/15/2011	2FE
949748 AF 4	WELLS FARGO 6.450		02/01/2011	MATURED		1,000,000	1,000,000	1,039,780	1,001,059	0	(1,059)	0	(1,059)	0	1,000,000	0	0	0	32,250	02/01/2011	1FE
77509N AD 5	ROGERS CABLE INC 7.875	A.	03/21/2011	REDEEMED		86,306	80,000	83,000	80,680	0	(108)	0	(108)	0	80,572	0	5,734	5,734	2,450	05/01/2012	2FE
87941T AD 7	TELEGLOBE INC 7.200	A.	02/04/2011	PARTIAL BANKRUPT SETTLE		98,279	8,275,712	41,379	20,689	20,689	0	0	20,689	0	41,379	0	56,901	56,901	0	07/20/2009	6

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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 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)	
06051G	CF 4	BAFC 2004-2 3A12 CMO	5.500	03/20/2011	PAID ON PRINCIPAL		2,248,672	2,248,672	2,240,415	2,242,040	0	6,632	0	6,632	0	2,248,672	0	0	0	16,601	09/20/2034	1Z*
05946X	TD 5	BAFC 2005-2 1A14 CMO	5.500	02/25/2011	PAID ON PRINCIPAL		404,589	404,589	400,944	403,784	0	806	0	806	0	404,589	0	0	0	1,880	04/25/2035	1Z*
05949Q	AW 5	BAFC 2006-2 2A15 CMO	5.750	03/25/2011	PAID ON PRINCIPAL		2,774,583	2,774,583	2,769,455	2,644,267	124,577	5,740	0	130,317	0	2,774,583	0	0	0	24,312	01/31/2036	3Z*
05948X	BV 2	BOAMS 2003-D 2A4 CMO	2.959	03/25/2011	PAID ON PRINCIPAL		19,854	19,854	20,102	19,013	0	841	0	841	0	19,854	0	0	0	107	05/25/2033	1Z*
05948X	BV 2	BOAMS 2003-D 2A4 CMO	2.959	01/25/2011	PAID ON PRINCIPAL		19,688	19,688	19,934	18,854	0	834	0	834	0	19,688	0	0	0	49	05/25/2033	1Z*
05948X	EB 3	BOAMS 2003-E 2A1 CMO	2.883	01/25/2011	PAID ON PRINCIPAL		1,845	1,845	1,863	1,778	0	67	0	67	0	1,845	0	0	0	4	06/25/2033	1Z*
05948X	EB 3	BOAMS 2003-E 2A1 CMO	2.883	03/25/2011	PAID ON PRINCIPAL		20,973	20,973	21,183	20,213	0	760	0	760	0	20,973	0	0	0	133	06/25/2033	1Z*
05948X	SR 3	BOAMS 2003-7 A2 CMO	4.750	03/25/2011	PAID ON PRINCIPAL		699,052	699,052	706,779	700,346	0	(1,295)	0	(1,295)	0	699,052	0	0	0	5,511	09/25/2018	1Z*
05948X	WL 1	BOAMS 2003-8 2A5 CMO	5.000	03/25/2011	PAID ON PRINCIPAL		694,368	694,368	678,564	683,926	0	10,441	0	10,441	0	694,368	0	0	0	5,718	11/25/2018	1Z*
05948X	D3 2	BOAMS 2003-9 3A1 CMO	5.000	03/25/2011	PAID ON PRINCIPAL		913,483	913,483	892,787	899,826	0	13,657	0	13,657	0	913,483	0	0	0	6,362	12/25/2018	1Z*
16162T	V5 2	CHASE 2002-S6 2A1 CMO	6.000	03/25/2011	PAID ON PRINCIPAL		4,765	4,765	4,763	4,757	0	7	0	7	0	4,765	0	0	0	47	05/25/2017	1Z*
16162W	CK 3	CHASE 2003-S13 A1 CMO	5.500	03/25/2011	PAID ON PRINCIPAL		5,668	5,668	5,630	5,636	0	32	0	32	0	5,668	0	0	0	49	11/25/2033	1Z*
22541Q	4A 7	CSFB 2003-29 4A1 CMO	6.000	03/25/2011	PAID ON PRINCIPAL		353,243	353,243	366,445	371,654	6,146	(24,557)	0	(18,411)	0	353,243	0	0	0	3,015	12/25/2033	1Z*
2254W0	JY 2	CSFB 2004-7 3A1 CMO	5.000	03/25/2011	PAID ON PRINCIPAL		696,275	696,275	702,694	696,763	0	(488)	0	(488)	0	696,275	0	0	0	4,587	10/25/2019	1Z*
36242D	KV 4	GSR 2004-12 2A2 CMO	3.179	01/25/2011	PAID ON PRINCIPAL		7,882	7,882	6,514	6,249	0	1,633	0	1,633	0	7,882	0	0	0	21	12/25/2034	1Z*
36242D	KV 4	GSR 2004-12 2A2 CMO	3.180	03/25/2011	PAID ON PRINCIPAL		56,525	56,525	46,713	44,815	0	11,710	0	11,710	0	56,525	0	0	0	317	12/25/2034	1Z*
46630G	BC 8	JPMMT 2007-A1 7A2 CMO	5.278	03/25/2011	PAID ON PRINCIPAL		229,082	229,082	223,104	217,157	0	11,925	0	11,925	0	229,082	0	0	0	2,396	12/25/2035	1Z*
46630G	BC 8	JPMMT 2007-A1 7A2 CMO	5.279	01/25/2011	PAID ON PRINCIPAL		166,418	166,418	162,075	157,755	0	8,663	0	8,663	0	166,418	0	0	0	734	12/25/2035	1Z*
55265K	A7 4	MASTR 2003-7 2A3 CMO	5.000	03/25/2011	PAID ON PRINCIPAL		369,374	369,374	373,068	370,065	0	(690)	0	(690)	0	369,374	0	0	0	2,672	08/25/2018	1Z*
55265K	K2 4	MASTR 2003-8 2A1 CMO	4.500	03/25/2011	PAID ON PRINCIPAL		102,253	102,253	102,652	102,199	0	54	0	54	0	102,253	0	0	0	787	09/25/2018	1Z*
55265K	M6 3	MASTR 2003-8 8A1 CMO	5.500	03/25/2011	PAID ON PRINCIPAL		3,372,321	3,372,321	3,295,390	3,334,597	0	37,724	0	37,724	0	3,372,321	0	0	0	31,476	09/25/2033	1Z*
55265K	P3 7	MASTR 2003-9 1A1 CMO	5.000	03/25/2011	PAID ON PRINCIPAL		1,578,624	1,578,624	1,570,484	1,572,513	0	6,111	0	6,111	0	1,578,624	0	0	0	13,621	10/25/2018	1Z*
76111X	EA 7	RFMSI 2003-S20 2A1 CMO	4.750	03/25/2011	PAID ON PRINCIPAL		1,330,507	1,330,507	1,283,420	1,299,502	0	31,005	0	31,005	0	1,330,507	0	0	0	8,804	12/25/2018	1Z*
81375F	CX 9	SASI 1993-7 B1 CMO	6.250	03/25/2011	PAID ON PRINCIPAL		33,719	33,719	32,586	33,157	0	562	0	562	0	33,719	0	0	0	497	12/25/2023	1Z*
939335	4J 1	WAMMS 2002-MS5 2A1 CMO	6.000	03/25/2011	PAID ON PRINCIPAL		14,156	14,156	14,304	14,461	0	(306)	0	(306)	0	14,156	0	0	0	138	07/25/2017	1Z*
939336	QN 6	WAMMS 2003-MS2 2A1 CMO	6.000	03/25/2011	PAID ON PRINCIPAL		136,620	136,620	138,307	137,513	0	(893)	0	(893)	0	136,620	0	0	0	1,745	01/25/2033	1Z*
939336	PC 1	WAMU 2003-AR1 A6 CMO	2.254	03/25/2011	PAID ON PRINCIPAL		7,696	7,696	7,773	6,975	0	721	0	721	0	7,696	0	0	0	43	03/25/2033	1Z*
939336	PC 1	WAMU 2003-AR1 A6 CMO	2.270	01/25/2011	PAID ON PRINCIPAL		925	925	935	839	0	87	0	87	0	925	0	0	0	2	03/25/2033	1Z*
92922F	GA 0	WAMU 2003-S10 A2 CMO	5.000	03/25/2011	PAID ON PRINCIPAL		2,004,555	2,004,555	1,997,038	1,997,558	0	6,997	0	6,997	0	2,004,555	0	0	0	14,724	10/25/2018	1Z*
92922F	KE 7	WAMU 2003-S13 21A1 CMO	4.500	03/25/2011	PAID ON PRINCIPAL		232,252	232,252	228,768	230,209	0	2,042	0	2,042	0	232,252	0	0	0	1,500	12/25/2018	1Z*
929227	6Y 7	WAMU 2003-S6 2A3 CMO	4.750	03/25/2011	PAID ON PRINCIPAL		140,541	140,541	140,980	140,554	0	(13)	0	(13)	0	140,541	0	0	0	970	07/25/2018	1Z*
94979W	AA 7	WFMBS 2003-G A1 CMO	4.100	03/25/2011	PAID ON PRINCIPAL		493,942	493,942	470,499	477,382	0	16,560	0	16,560	0	493,942	0	0	0	3,224	06/25/2033	1Z*
94980D	AB 4	WFMBS 2003-M A2 CMO	4.690	01/25/2011	PAID ON PRINCIPAL		75,709	75,709	73,645	73,264	0	2,445	0	2,445	0	75,709	0	0	0	295	12/25/2033	1Z*
94980D	AB 4	WFMBS 2003-M A2 CMO	4.693	03/25/2011	PAID ON PRINCIPAL		130,201	130,201	126,651	125,997	0	4,204	0	4,204	0	130,201	0	0	0	1,171	12/25/2033	1Z*
94980Y	AE 2	WFMBS 2003-16 2A1 CMO	4.500	03/25/2011	PAID ON PRINCIPAL		107,577	107,577	106,938	107,162	0	415	0	415	0	107,577	0	0	0	718	12/25/2018	1Z*
949775	AB 6	WFMBS 2003-18 A2 CMO	5.250	03/25/2011	PAID ON PRINCIPAL		1,084,009	1,084,009	1,061,905	1,072,849	0	11,160	0	11,160	0	1,084,009	0	0	0	8,619	12/25/2033	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 5.308		03/21/2011	PAID ON PRINCIPAL		67,422	67,422	66,000	65,716	0	1,707	0	1,707	0	67,422	0	0	0	672	10/20/2035	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.424		01/20/2011	PAID ON PRINCIPAL		31,570	31,570	30,904	30,771	0	799	0	799	0	31,570	0	0	0	143	10/20/2035	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		03/11/2011	PAID ON PRINCIPAL		437,883	437,883	440,094	437,506	0	377	0	377	0	437,883	0	0	0	3,297	03/11/2041	1Z*
52108H JS 4	LBUBS 2002-C2 A3 5.386		03/15/2011	PAID ON PRINCIPAL		682,180	682,180	673,972	680,158	0	2,022	0	2,022	0	682,180	0	0	0	6,483	06/15/2026	1Z*
929766 EA 7	WBCMT 2003-C4 A2 4.566		03/15/2011	PAID ON PRINCIPAL		13,074	13,074	13,276	13,110	0	(36)	0	(36)	0	13,074	0	0	0	103	04/15/2035	1Z*
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		03/21/2011	PAID ON PRINCIPAL		163,363	163,363	170,510	165,635	0	(2,272)	0	(2,272)	0	163,363	0	0	0	2,042	03/21/2029	1Z*
57643L RK 4	MABS 2006-WMC1 A3 .429		03/25/2011	PAID ON PRINCIPAL		39,741	39,741	19,797	19,797	0	19,943	0	19,943	0	39,741	0	0	0	43	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 .440		01/25/2011	PAID ON PRINCIPAL		22,743	22,743	11,330	11,330	0	11,413	0	11,413	0	22,743	0	0	0	8	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 .441		02/25/2011	PAID ON PRINCIPAL		121,036	121,036	60,295	60,295	0	60,741	0	60,741	0	121,036	0	0	0	89	02/25/2036	1Z*
627914 AA 2	MUTUAL FD FEE TR XI 9.060		03/29/2011	WRITTEN OFF		10	1,003,200	1	0	1	0	0	1	1	0	0	9	9	0	01/02/2008	6*
76110W UX 2	RASC 2003-KS10 AI6 4.540		03/25/2011	PAID ON PRINCIPAL		46,318	46,318	46,310	46,205	0	113	0	113	0	46,318	0	0	0	318	12/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .889		03/25/2011	PAID ON PRINCIPAL		6,063	6,063	4,404	4,307	0	1,756	0	1,756	0	6,063	0	0	0	13	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .900		01/25/2011	PAID ON PRINCIPAL		2,686	2,686	1,951	1,908	0	778	0	778	0	2,686	0	0	0	2	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .901		02/25/2011	PAID ON PRINCIPAL		9,938	9,938	7,220	7,060	0	2,878	0	2,878	0	9,938	0	0	0	15	11/25/2033	1Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.524		03/25/2011	PAID ON PRINCIPAL		47,067	47,067	38,477	38,862	0	8,205	0	8,205	0	47,067	0	0	0	122	04/25/2033	3Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.535		01/25/2011	PAID ON PRINCIPAL		126,574	126,574	103,474	104,508	1	22,065	0	22,066	0	126,574	0	0	0	0	04/25/2033	3Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.536		02/25/2011	PAID ON PRINCIPAL		89,557	89,557	73,213	73,944	0	15,612	0	15,612	0	89,557	0	0	0	112	04/25/2033	3Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					56,977,779	65,674,777	56,242,817	55,888,472	151,414	295,211	0	446,625	0	56,335,097	0	642,682	642,682	1,342,299	XXX	XXX
8399997.	Total - Bonds - Part 4					384,894,323	388,781,960	395,061,704	381,401,446	160,148	43,622	0	203,770	0	381,605,216	0	3,289,107	3,289,107	8,101,327	XXX	XXX
8399999.	Total - Bonds					384,894,323	388,781,960	395,061,704	381,401,446	160,148	43,622	0	203,770	0	381,605,216	0	3,289,107	3,289,107	8,101,327	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					384,894,323	XXX	395,061,704	381,401,446	160,148	43,622	0	203,770	0	381,605,216	0	3,289,107	3,289,107	8,101,327	XXX	XXX

QE05.14

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, 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 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)		
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred				
Short Futures																					
Hedging Other																					
TYM1.....	(1,000)	(1,000,000)	US 10-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	06/01/2011	CBT.....	02/23/2011	118.8438	119.0313	(187,500)	0	(187,500)	(187,500)	0	0	1,600,000	0001.....		
1349999	Total-Short Futures-Hedging Other.....													(187,500)	0	(187,500)	(187,500)	0	0	1,600,000	XXX.....
1389999	Total-Short Futures.....													(187,500)	0	(187,500)	(187,500)	0	0	1,600,000	XXX.....
1409999	Total-Hedging Other.....													(187,500)	0	(187,500)	(187,500)	0	0	1,600,000	XXX.....
1449999	TOTAL.....													(187,500)	0	(187,500)	(187,500)	0	0	1,600,000	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.....	.....0	.....0	.....0	.....0	.....(187,500)	.....0	.....1,600,000	.....1,600,000
0899999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(187,500)	.....0	.....1,600,000	.....1,600,000

QE08

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations					
	REPO COLL TREASURY A - USD.....	1	24,011,000	24,011,000	04/01/2011....
0199999	U.S. Government - Issuer Obligations.....		24,011,000	24,011,000	...XXX.....
0599999	Total - U.S. Government.....		24,011,000	24,011,000	...XXX.....
Totals					
7799999	Total - Issuer Obligations.....		24,011,000	24,011,000	...XXX.....
8399999	Subtotal - Bonds.....		24,011,000	24,011,000	...XXX.....
9999999	Totals.....		24,011,000	24,011,000	...XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(665,000) Book/Adjusted Carrying Value \$.....(665,000)
- Average balance for the year to date: Fair Value \$.....22,789,333 Book/Adjusted Carrying Value \$.....22,789,333
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....24,011,000 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

Statement for March 31, 2011 of the **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.....		.....0.060	.....(18)	.....0	.....(700,803)	.....(630,949)	.....(801,014)	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(286,790)	.....(2,018)	.....(295)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....48,220	.....37,667	.....22,690	XXX..
0199999. Total Open Depositories.....	...XXX	...XXX	.....(18)	.....0	.....(939,373)	.....(595,300)	.....(778,619)	XXX..
0399999. Total Cash on Deposit.....	...XXX	...XXX	.....(18)	.....0	.....(939,373)	.....(595,300)	.....(778,619)	XXX..
0499999. Cash in Company's Office.....	...XXX	...XXX	...XXX	...XXX	.....178	.....113	.....493	XXX..
0599999. Total Cash.....	...XXX	...XXX	.....(18)	.....0	.....(939,195)	.....(595,187)	.....(778,126)	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

QE12



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	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	2,380	0	0	9,043
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	20,000	4	0	145,000	21	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	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	0	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	0	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	20,000	4	2,380	145,000	21	9,613

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	(52,054)	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	1,571	0	0	5,969
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	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	0	0	0	508
23. Michigan.....MI	0	0	0	0	0	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	0	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	0	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	0	0	0	1,072
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	628
39. Pennsylvania.....PA	0	0	0	0	0	0	0	1,611
40. Rhode Island.....RI	0	0	0	0	0	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	0	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	68,553	0	0	219,634
48. Washington.....WA	0	0	0	0	0	0	0	345
49. West Virginia.....WV	0	0	0	0	9	0	0	8,797
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	18,080	0	0	293,043

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.

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	2,811	0	0	10,680
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	449
23. Michigan.....MI	0	0	0	0	0	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	0	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	0	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	2,811	0	0	19,160

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	1	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	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	0	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	0	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	0	0	0	1	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



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended March 31, 2011

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....382,594	.....924,894	.....(23,607)

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....0
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0