



QUARTERLY STATEMENT
AS OF MARCH 31, 2011
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25658 Employer's ID Number 06-0566050
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

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
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., William Patrick Hannon, Maria Olivo, Doreen Spadorcia, Kenneth Franklin Spence, III, Gregory Cheshire Toczydowski, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjerven, and Smitesh Dave.

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.

Signatures of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

21st day of April, 2011

Notary Public signature and commission expiration date: My Commission Expires September 30, 2012



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

# THE TRAVELERS INDEMNITY COMPANY

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,709,247,296	0	12,709,247,296	12,486,008,475
2. Stocks:				
2.1 Preferred stocks.....	90,462,897	0	90,462,897	88,832,315
2.2 Common stocks.....	3,432,245,722	32,682,764	3,399,562,958	3,299,461,588
3. Mortgage loans on real estate:				
3.1 First liens.....	33,253,256	0	33,253,256	33,667,449
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	186,150,920	0	186,150,920	187,302,608
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 (\$.....(557,228,077)), cash equivalents (\$.....0) and short-term investments (\$.....684,627,297).....	127,399,219	0	127,399,219	134,904,941
6. Contract loans (including \$.....0 premium notes).....	1,635,758	1,635,758	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	681,499,914	80,545,074	600,954,840	588,614,375
9. Receivables for securities.....	9,339,499	0	9,339,499	0
10. Securities lending reinvested collateral assets.....	57,615,000	0	57,615,000	69,039,000
11. Aggregate write-ins for invested assets.....	(4,779,937)	0	(4,779,937)	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,324,069,544	114,863,596	17,209,205,948	16,887,830,751
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	155,835,671	0	155,835,671	159,410,298
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	918,465,107	36,452,256	882,012,852	667,727,677
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(4,164,980) earned but unbilled premiums).....	908,657,255	5,538,769	903,118,486	854,436,010
15.3 Accrued retrospective premiums.....	46,296,030	633,227	45,662,803	45,517,349
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,613,496,633	0	1,613,496,633	1,718,655,141
16.2 Funds held by or deposited with reinsured companies.....	4,118,595	0	4,118,595	4,447,301
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	0
18.2 Net deferred tax asset.....	732,662,607	353,173,480	379,489,127	401,345,391
19. Guaranty funds receivable or on deposit.....	4,282,999	0	4,282,999	5,648,129
20. Electronic data processing equipment and software.....	33,198,835	0	33,198,835	35,622,832
21. Furniture and equipment, including health care delivery assets (\$.....0).....	287,903,714	287,903,714	(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.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,072,221,741	658,567,923	413,653,819	328,832,154
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	23,101,208,732	1,457,132,965	21,644,075,767	21,109,473,033
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	23,101,208,732	1,457,132,965	21,644,075,767	21,109,473,033

### DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(4,779,937)	0	(4,779,937)	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).....	(4,779,937)	0	(4,779,937)	0
2501. COLI supplemental benefits trust.....	127,023,189	0	127,023,189	126,179,688
2502. Suspense, undistributed payments.....	91,709,545	0	91,709,545	36,754,954
2503. Equities and deposits in pools and associations.....	68,774,829	0	68,774,829	70,009,259
2598. Summary of remaining write-ins for Line 25 from overflow page.....	784,714,179	658,567,923	126,146,256	95,888,254
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,072,221,741	658,567,923	413,653,819	328,832,154

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....455,126,730).....	6,761,973,396	6,758,380,729
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,035,807,733	1,136,574,064
3. Loss adjustment expenses.....	1,542,457,023	1,566,509,255
4. Commissions payable, contingent commissions and other similar charges.....	65,166,884	119,753,709
5. Other expenses (excluding taxes, licenses and fees).....	57,876,035	105,173,423
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	89,529,352	86,517,868
7.1 Current federal and foreign income taxes (including \$....14,196,244 on realized capital gains (losses)).....	11,758,130	13,235,777
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,174,706,112 and including warranty reserves of \$.....0).....	1,962,244,978	1,925,992,064
10. Advance premium.....	100,875,350	67,195,644
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,552,930	8,705,757
12. Ceded reinsurance premiums payable (net of ceding commissions).....	106,707,709	93,241,953
13. Funds held by company under reinsurance treaties.....	203,370,641	204,060,327
14. Amounts withheld or retained by company for account of others.....	1,070,664,436	1,000,100,348
15. Remittances and items not allocated.....	227,275,089	290,758,189
16. Provision for reinsurance.....	188,070,396	188,070,396
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.....	601,232,470	321,543,539
20. Derivatives.....	0	0
21. Payable for securities.....	105,489,957	45,544,345
22. Payable for securities lending.....	57,615,000	69,039,000
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.....	43,670,289	39,628,864
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,241,337,796	14,040,025,251
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,241,337,796	14,040,025,251
29. Aggregate write-ins for special surplus funds.....	129,156,728	140,787,689
30. Common capital stock.....	10,790,700	10,790,700
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.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	3,028,635,622	2,683,714,472
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).....	7,402,737,971	7,069,447,782
38. Totals.....	21,644,075,767	21,109,473,033

## DETAILS OF WRITE-INS

2501. Escheat liability.....	70,343,573	66,299,349
2502. Other liabilities tri-party/tax credit bonds.....	1,978,689	3,517,669
2503. Retroactive reinsurance reserve assumed.....	531,854	532,448
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(29,183,827)	(30,720,603)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	43,670,289	39,628,864
2901. Special surplus for deferred taxes.....	101,738,199	112,331,994
2902. Special surplus from retroactive reinsurance.....	27,418,529	28,455,695
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).....	129,156,728	140,787,689
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

# THE TRAVELERS INDEMNITY COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....410,185,262).....	387,666,118	377,159,238	1,514,867,131
1.2 Assumed..... (written \$....4,747,617,935).....	4,577,358,758	4,421,385,004	18,146,242,527
1.3 Ceded..... (written \$....4,051,185,794).....	3,891,274,750	3,767,126,135	15,420,328,270
1.4 Net..... (written \$....1,106,617,402).....	1,073,750,126	1,031,418,107	4,240,781,388
DEDUCTIONS:			
2. Losses incurred (current accident year \$....606,826,569):			
2.1 Direct.....	647,954,208	229,129,317	823,456,890
2.2 Assumed.....	2,304,974,591	2,236,315,610	8,686,881,351
2.3 Ceded.....	2,393,136,875	1,922,477,454	7,372,079,147
2.4 Net.....	559,791,925	542,967,473	2,138,259,094
3. Loss adjustment expenses incurred.....	117,711,032	102,672,174	493,301,934
4. Other underwriting expenses incurred.....	348,091,533	330,990,994	1,363,001,101
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,025,594,490	976,630,641	3,994,562,129
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	48,155,635	54,787,466	246,219,259
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	159,282,862	159,099,674	1,364,376,593
10. Net realized capital gains (losses) less capital gains tax of \$....135,498.....	6,088,048	10,617,653	(81,215,110)
11. Net investment gain (loss) (Lines 9 + 10).....	165,370,910	169,717,327	1,283,161,482
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....14,694,724 amount charged off \$....19,453,180).....	(4,758,456)	(3,664,489)	(12,919,384)
13. Finance and service charges not included in premiums.....	5,403,041	5,517,122	21,477,453
14. Aggregate write-ins for miscellaneous income.....	8,398,277	6,214,205	26,951,673
15. Total other income (Lines 12 through 14).....	9,042,862	8,066,838	35,509,742
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	222,569,407	232,571,631	1,564,890,483
17. Dividends to policyholders.....	1,694,099	1,262,619	5,585,258
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).....	220,875,309	231,309,011	1,559,305,226
19. Federal and foreign income taxes incurred.....	28,794,004	24,643,035	182,818,975
20. Net income (Line 18 minus Line 19) (to Line 22).....	192,081,305	206,665,976	1,376,486,250
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	7,069,447,782	8,372,638,876	8,372,638,876
22. Net income (from Line 20).....	192,081,305	206,665,976	1,376,486,250
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 \$....5,627,331.....	119,477,531	131,546,908	(166,490,976)
25. Change in net unrealized foreign exchange capital gain (loss).....	272,541	(590,648)	(825,223)
26. Change in net deferred income tax.....	(38,831,255)	(22,288,193)	1,699,276
27. Change in nonadmitted assets.....	73,990,822	(45,294,876)	(79,684,937)
28. Change in provision for reinsurance.....	0	0	(14,905,655)
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	(65,657,328)
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.....	0	(950,000,000)	(2,340,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(13,700,754)	(17,102,692)	(13,812,501)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	333,290,189	(697,063,524)	(1,303,191,094)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,402,737,971	7,675,575,351	7,069,447,782
<b>DETAILS OF WRITE-INS</b>			
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. Profit and loss, miscellaneous.....	7,231,636	5,028,787	20,923,382
1402. Change in COLI cash values.....	1,351,374	1,253,376	7,330,563
1403. Other assets tri-party/tax credit bond income.....	32,739	10,554	45,368
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(217,473)	(78,512)	(1,347,641)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,398,277	6,214,205	26,951,673
3701. Prior period adjustment.....	(3,106,959)	0	0
3702. Change in special surplus from deferred taxes.....	(10,593,795)	(17,102,692)	(13,812,501)
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).....	(13,700,754)	(17,102,692)	(13,812,501)

# THE TRAVELERS INDEMNITY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	897,979,836	1,113,050,710	4,275,745,827
2. Net investment income.....	181,861,349	168,662,024	1,422,292,529
3. Miscellaneous income.....	9,042,862	8,066,838	35,509,742
4. Total (Lines 1 through 3).....	1,088,884,047	1,289,779,572	5,733,548,098
5. Benefit and loss related payments.....	551,478,374	677,621,555	2,328,914,823
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.....	586,420,228	576,010,118	1,925,175,770
8. Dividends paid to policyholders.....	846,926	864,847	5,490,834
9. Federal and foreign income taxes paid (recovered) net of \$....(947,611) tax on capital gains (losses).....	30,407,150	(23,282,677)	151,708,565
10. Total (Lines 5 through 9).....	1,169,152,678	1,231,213,842	4,411,289,992
11. Net cash from operations (Line 4 minus Line 10).....	(80,268,631)	58,565,729	1,322,258,106
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	458,753,343	765,289,790	2,575,810,239
12.2 Stocks.....	1,953,942	118,487,177	288,079,212
12.3 Mortgage loans.....	414,193	390,441	1,596,954
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	27,966,598	36,290,179	148,816,771
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	99,623	11,467	(65,913)
12.7 Miscellaneous proceeds.....	64,725,549	53,879,658	29,187,822
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	553,913,248	974,348,712	3,043,425,085
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	692,613,546	372,877,327	1,661,947,500
13.2 Stocks.....	3,022,449	6,818,928	121,782,547
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	408,156	150,657	7,046,842
13.5 Other invested assets.....	10,159,463	119,122,532	195,549,630
13.6 Miscellaneous applications.....	9,339,499	53,443,983	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	715,543,113	552,413,427	1,986,326,519
14. Net increase (decrease) in contract loans and premium notes.....	217,076	173,043	(10,806)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(161,846,941)	421,762,242	1,057,109,372
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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	(65,657,328)
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	950,000,000	2,340,000,000
16.6 Other cash provided (applied).....	234,609,850	17,258,544	33,153,198
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	234,609,850	(932,741,456)	(2,372,504,131)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(7,505,722)	(452,413,485)	6,863,347
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	134,904,941	128,041,593	128,041,593
19.2 End of period (Line 18 plus Line 19.1).....	127,399,219	(324,371,891)	134,904,941
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Stock distributions from limited partnerships.....	3,022,449	445,867	1,313,604
20.0002 Return of capital.....	0	0	65,657,328
20.0003 Exchange of stock.....	0	508,998	508,998

---

## NOTES TO FINANCIAL STATEMENTS

---

**Note 1 - Summary of Significant Accounting Policies**

## A. Accounting Practices:

The Travelers Indemnity 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 changed from the retrospective to prospective method for valuing the following securities:

CUSIP  
94984JAD3  
16162WMF3  
16162WNF2  
126694RJ9  
12668TAB0

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- <u>temporary impairment</u>	Other-than temporary impairment recognized <u>in loss</u>	Amortized cost basis after other- than-temporary <u>impairment</u>	<u>Fair value</u>
Aggregate Intent & Ability to Retain	\$69,214,567	\$1,322,765	\$67,891,802	\$67,574,237

**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
126378BB3	\$20,168,922	\$19,901,291	\$ 267,631	\$ 19,901,291	\$ 17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
12669GV40	7,483,517	7,430,440	53,077	7,430,440	7,205,629	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
12544AAS4	12,954,243	12,924,288	29,955	12,924,288	12,793,264	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010
32029AAE7	6,636,854	6,458,660	178,194	6,458,660	6,418,880	Q4 - 2010
225458FE3	3,565,049	3,562,982	2,067	3,562,982	3,366,573	Q4 - 2010
126671RX6	128,686	128,390	295	128,390	104,978	Q4 - 2010
161546FW1	2,593,581	2,592,268	1,314	2,592,268	2,628,973	Q4 - 2010
12668BQA4	8,814,946	8,582,425	232,520	8,582,425	8,144,090	Q1 - 2011
021460AG5	11,658,357	11,408,886	249,471	11,408,886	11,026,683	Q1 - 2011
32029AAE7	6,540,299	5,910,190	630,109	5,910,190	6,172,387	Q1 - 2011
16162WQJ1	9,120,254	9,088,541	31,713	9,088,541	9,036,240	Q1 - 2011
12544AAS4	12,967,785	12,842,232	125,553	12,842,232	13,207,787	Q1 - 2011
94984JAD3	140,604	140,470	134	140,470	140,490	Q1 - 2011
16162WVF3	218,263	217,833	429	217,833	218,255	Q1 - 2011
16162WVF2	6,433,944	6,433,888	56	6,433,888	6,450,789	Q1 - 2011
126694RJ9	4,400,049	4,399,524	525	4,399,524	4,407,539	Q1 - 2011
12668TAB0	8,920,068	8,867,812	52,256	8,867,812	8,769,977	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	Less than 12 months		12 months or longer		Total	Gross Unrealized Losses
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	
Loan-backed securities	\$22,745,009	\$ 124,782	\$ 558,424	\$ 11,277	\$ 23,303,433	\$ 136,059
Structured securities	56,813,931	644,798	154,376,328	9,417,805	211,190,259	10,062,603

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.

---

## NOTES TO FINANCIAL STATEMENTS

---

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**

In February 2011, the Company purchased \$201.1 million in securities from Travelers Casualty and Surety Company of America. See Schedule D - Part 3 for additional detail.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

**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.



## NOTES TO FINANCIAL STATEMENTS

### **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>
<b>Bonds</b>				
Industrial and Miscellaneous	\$ -	39,797,357	36,905,818	\$ 76,703,175
Special Revenue	-	7,198,218	-	7,198,218
<b>Total Bonds</b>	<b>-</b>	<b>46,995,575</b>	<b>36,905,818</b>	<b>83,901,393</b>
<b>Preferred Stock</b>				
Non-redeemable Preferred Stock	68,351,044	-	-	68,351,044
Redeemable Preferred Stock	6,656,266	-	-	6,656,266
<b>Total Preferred Stock</b>	<b>75,007,310</b>	<b>-</b>	<b>-</b>	<b>75,007,310</b>
<b>Common Stock</b>	<b>34,274,384</b>	<b>152,792</b>	<b>-</b>	<b>34,427,176</b>
<b>Other than Invested Assets</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Total Assets at Fair Value</b>	<b>\$109,281,694</b>	<b>47,148,367</b>	<b>36,905,818</b>	<b>\$193,335,879</b>

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	\$ 22,148,499	18,263,728	(3,035,384)	1,616	260,716	(733,357)	\$ 36,905,818
Other than Invested Assets	4,442,455	-	(4,442,455)	-	-	-	-
<b>Total</b>	<b>\$ 26,590,954</b>	<b>18,263,728</b>	<b>(7,477,839)</b>	<b>1,616</b>	<b>260,716</b>	<b>(733,357)</b>	<b>\$ 36,905,818</b>

(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.

The Company holds common stock where fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in level 2 of the hierarchy.

(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.

---

## NOTES TO FINANCIAL STATEMENTS

---

### **Note 25 – Changes 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 \$57,393,000, 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.

### **Note 36 - Financial Guaranty Insurance**

A. No significant change.

B. Not applicable.

**THE TRAVELERS INDEMNITY COMPANY**  
**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 ]

**THE TRAVELERS INDEMNITY COMPANY**  
**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 [X]

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

**INVESTMENT**

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

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

\_\_\_\_\_

\_\_\_\_\_

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....3,300,562,419	\$ .....3,397,818,546
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....120,931,472	\$ .....129,155,270
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,421,493,891	\$ .....3,526,973,816
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 [X]

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 [X] 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)
N/A		

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

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

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

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

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

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

17.2 If no, list exceptions:

\_\_\_\_\_

\_\_\_\_\_

**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	18,232,861	18,232,861	0	0	159,208	159,208
Total	XXX	XXX	0	0	18,232,861	18,232,861	0	0	159,208	159,208

5. Operating Percentages:

5.1 A&H loss percent 21.7 %

5.2 A&H cost containment percent 15.9 %

5.3 A&H expense percent excluding cost containment expenses 0.7 %

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)
------------------------------	------------------------------	------------------------	-------------------------------	---

**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	5,947,969	8,541,264	1,317,761	2,647,989	54,229,144	59,180,733
2. Alaska.....AK	L	412,682	488,357	66,070	106,917	3,796,963	4,900,488
3. Arizona.....AZ	L	7,619,788	9,976,243	10,537,487	2,014,572	100,644,806	56,137,089
4. Arkansas.....AR	L	6,554,842	5,017,757	1,765,763	1,757,192	79,838,437	80,702,325
5. California.....CA	Q	(347,037)	112,215	1,347,022	1,907,699	95,188,836	100,673,211
6. Colorado.....CO	L	11,483,583	8,804,240	5,096,851	6,565,464	87,726,964	91,536,983
7. Connecticut.....CT	L	7,919,748	6,607,393	5,950,837	6,474,467	150,414,408	149,042,931
8. Delaware.....DE	L	1,144,029	1,355,290	1,227,069	1,102,083	35,882,700	37,232,478
9. District of Columbia.....DC	L	4,560,236	4,849,571	1,148,699	1,053,299	44,916,438	50,128,250
10. Florida.....FL	L	10,614,712	12,524,650	6,370,244	8,079,165	256,444,793	316,884,268
11. Georgia.....GA	L	14,303,597	18,060,085	5,304,331	5,659,685	72,948,536	74,338,991
12. Hawaii.....HI	L	1,733,009	2,527,339	249,445	1,937,485	23,282,225	25,313,880
13. Idaho.....ID	L	1,327,347	2,032,894	321,291	438,231	15,188,973	12,411,634
14. Illinois.....IL	L	16,375,756	15,154,013	13,987,570	13,081,881	245,538,759	248,167,019
15. Indiana.....IN	L	9,727,022	9,449,802	3,048,621	3,137,992	48,249,429	48,396,892
16. Iowa.....IA	L	2,044,333	2,278,936	3,830,519	3,761,208	59,541,675	54,362,146
17. Kansas.....KS	L	10,917,950	2,086,636	3,726,441	7,156,945	79,863,087	89,807,773
18. Kentucky.....KY	L	4,538,915	4,244,717	1,678,497	3,905,255	84,860,139	92,159,525
19. Louisiana.....LA	L	8,792,568	4,557,349	1,783,361	2,917,021	83,422,792	68,003,532
20. Maine.....ME	L	996,237	1,448,146	264,930	252,807	23,044,414	23,676,897
21. Maryland.....MD	L	9,146,789	13,659,549	4,324,366	8,837,214	78,948,681	78,440,101
22. Massachusetts.....MA	L	29,210,420	31,082,117	16,391,997	10,323,789	236,569,103	240,240,072
23. Michigan.....MI	L	10,124,702	9,305,488	5,062,741	4,040,601	433,400,233	115,746,861
24. Minnesota.....MN	L	7,073,874	5,458,946	3,421,272	1,664,012	84,855,465	84,330,012
25. Mississippi.....MS	L	6,663,809	7,005,933	2,614,311	2,394,135	67,623,223	63,498,754
26. Missouri.....MO	L	10,244,250	10,559,871	3,834,904	4,250,467	94,943,536	85,212,894
27. Montana.....MT	L	1,877,002	2,160,982	1,075,512	1,801,665	19,316,190	17,670,611
28. Nebraska.....NE	L	9,448,260	7,639,064	2,835,745	6,011,499	61,255,587	58,411,960
29. Nevada.....NV	L	2,385,725	2,642,346	910,016	2,138,248	31,699,984	32,734,561
30. New Hampshire.....NH	L	3,511,541	3,670,911	1,205,565	1,226,756	40,387,321	39,060,534
31. New Jersey.....NJ	L	21,709,427	21,032,094	13,529,272	13,621,761	528,914,291	389,486,961
32. New Mexico.....NM	L	2,177,946	1,893,554	1,681,225	3,694,722	14,952,097	15,699,559
33. New York.....NY	L	39,705,646	16,143,871	17,739,825	27,901,422	554,490,700	646,298,973
34. North Carolina.....NC	L	11,628,521	18,265,554	8,232,311	7,923,785	130,664,323	136,075,468
35. North Dakota.....ND	L	881,550	761,717	750,738	1,099,022	2,511,946	1,749,793
36. Ohio.....OH	L	9,118,222	8,901,509	6,704,693	2,822,897	88,766,988	79,736,958
37. Oklahoma.....OK	L	4,623,071	5,401,751	5,990,262	7,604,026	43,382,855	39,162,434
38. Oregon.....OR	L	4,801,599	4,805,166	1,277,748	2,574,172	25,787,099	25,983,749
39. Pennsylvania.....PA	L	27,707,493	25,709,942	11,190,264	10,317,943	304,821,800	293,074,352
40. Rhode Island.....RI	L	756,468	1,570,289	609,861	1,964,151	19,805,940	44,053,072
41. South Carolina.....SC	L	3,195,591	3,618,275	1,087,256	1,184,054	42,031,167	45,567,308
42. South Dakota.....SD	L	2,250,093	1,471,366	79,817	181,075	14,407,833	13,427,378
43. Tennessee.....TN	L	10,311,233	4,362,508	7,578,177	9,244,804	159,608,076	159,544,942
44. Texas.....TX	L	18,855,345	17,767,356	5,833,881	4,335,471	348,514,678	359,080,596
45. Utah.....UT	L	3,302,509	3,066,427	634,221	483,164	13,430,078	13,843,920
46. Vermont.....VT	L	1,438,335	1,886,116	1,283,712	519,344	26,730,328	26,316,066
47. Virginia.....VA	L	11,154,361	16,103,461	5,857,297	8,464,070	121,996,461	144,782,117
48. Washington.....WA	L	7,155,921	6,370,804	3,648,625	2,405,832	34,949,710	35,512,109
49. West Virginia.....WV	L	3,311,839	2,852,439	1,589,684	4,384,332	52,952,590	51,972,227
50. Wisconsin.....WI	L	7,035,162	5,516,323	751,259	861,912	51,360,649	46,360,754
51. Wyoming.....WY	L	1,453,995	1,079,010	347,480	174,541	3,633,453	3,350,000
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	74,135	44,753	249	0	0	0
54. Puerto Rico.....PR	L	86,022	73,430	0	18,120	50,228	326,014
55. US Virgin Islands.....VI	L	4,706	4,726	0	0	38,599	38,601
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	1,092,415	1,004,710	7,186	(425,724)	1,806,717	2,952,433
59. Totals.....	(a).....53	410,185,262	383,009,253	207,104,280	228,000,637	5,379,631,450	5,072,799,193

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	1,092,415	1,004,710	7,186	(425,724)	1,806,717	2,952,433
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	1,092,415	1,004,710	7,186	(425,724)	1,806,717	2,952,433

(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**



# THE TRAVELERS INDEMNITY 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.....	31,233,260	16,990,287	54.4	100.9
2. Allied lines.....	37,873,746	29,066,010	76.7	99.7
3. Farmowners multiple peril.....	7,311,173	7,816,609	106.9	55.9
4. Homeowners multiple peril.....	12,430,762	5,988,101	48.2	168.1
5. Commercial multiple peril.....	62,318,124	31,062,278	49.8	49.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	38,925	96,191	247.1	(145,893.3)
9. Inland marine.....	2,496,619	371,080	14.9	(11.6)
10. Financial guaranty.....	3,967	(25,520)	(643.3)	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	3,087	(273,287)	(8,852.8)	0.0
12. Earthquake.....	10,564,969	4,175,019	39.5	38.4
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.....	126,272	58,125	46.0	(335.9)
16. Workers' compensation.....	89,514,856	56,860,437	63.5	87.0
17.1. Other liability-occurrence.....	68,170,118	9,267,051	13.6	33.3
17.2. Other liability-claims made.....	3,376,444	(4,231,902)	(125.3)	87.8
17.3. Excess workers' compensation.....	15,286	285,929	1,870.5	54.4
18.1. Products liability-occurrence.....	2,044,725	(7,655,115)	(374.4)	(17.5)
18.2. Products liability-claims made.....	41,777	10,941	26.2	12.7
19.1, 19.2. Private passenger auto liability.....	7,109,803	429,775,096	6,044.8	15.8
19.3, 19.4. Commercial auto liability.....	35,533,033	61,878,399	174.1	32.7
21. Auto physical damage.....	13,525,574	5,743,304	42.5	(30.5)
22. Aircraft (all perils).....	0	35,607	0.0	0.0
23. Fidelity.....	12,244	(560,994)	(4,581.6)	8,427.1
24. Surety.....	264,061	(55,652)	(21.1)	640.5
26. Burglary and theft.....	5,834	2,020	34.6	(567,501.1)
27. Boiler and machinery.....	3,651,327	1,274,126	34.9	20.8
28. Credit.....	132	66	50.0	(825.5)
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.....	387,666,118	647,954,208	167.1	60.8

### 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.....	28,948,551	28,948,551	29,617,245
2. Allied lines.....	33,993,531	33,993,531	31,694,233
3. Farmowners multiple peril.....	8,144,326	8,144,326	7,241,497
4. Homeowners multiple peril.....	9,645,594	9,645,594	10,331,614
5. Commercial multiple peril.....	67,746,878	67,746,878	69,215,812
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,429	1,429	2,100
9. Inland marine.....	3,677,320	3,677,320	3,045,584
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	3,087	3,087	0
12. Earthquake.....	9,587,721	9,587,721	8,748,334
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	10,022	10,022	0
16. Workers' compensation.....	97,317,946	97,317,946	102,002,966
17.1. Other liability-occurrence.....	80,140,135	80,140,135	64,035,156
17.2. Other liability-claims made.....	4,570,996	4,570,996	1,269,544
17.3. Excess workers' compensation.....	68,732	68,732	0
18.1. Products liability-occurrence.....	2,412,783	2,412,783	2,785,803
18.2. Products liability-claims made.....	52,939	52,939	74,033
19.1 19.2. Private passenger auto liability.....	6,495,314	6,495,314	8,549,128
19.3 19.4. Commercial auto liability.....	39,634,770	39,634,770	28,379,492
21. Auto physical damage.....	14,115,483	14,115,483	12,641,580
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	9,239	9,239	3,566
24. Surety.....	187,889	187,889	210,475
26. Burglary and theft.....	6,408	6,408	386
27. Boiler and machinery.....	3,414,067	3,414,067	3,160,568
28. Credit.....	102	102	137
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.....	410,185,262	410,185,262	383,009,253

### 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.....	2,348,483	3,318,528	5,667,010	157,955	16,727	174,682	2,274,050	13,178	3,141,863	5,429,091	83,522	(146,760)	(63,237)
2. 2009.....	399,663	607,029	1,006,692	67,584	4,741	72,325	369,563	5,748	557,791	933,102	37,483	(38,748)	(1,265)
3. Subtotals 2009 + Prior.....	2,748,146	3,925,556	6,673,702	225,539	21,468	247,007	2,643,613	18,926	3,699,654	6,362,193	121,005	(185,508)	(64,503)
4. 2010.....	592,426	1,058,761	1,651,188	214,649	42,536	257,185	528,083	31,574	841,456	1,401,113	150,305	(143,195)	7,110
5. Subtotals 2010 + Prior.....	3,340,572	4,984,318	8,324,890	440,187	64,004	504,191	3,171,695	50,500	4,541,110	7,763,306	271,310	(328,703)	(57,393)
6. 2011.....	XXX	XXX	XXX	XXX	193,771	193,771	XXX	164,642	376,483	541,125	XXX	XXX	XXX
7. Totals.....	3,340,572	4,984,318	8,324,890	440,187	257,775	697,963	3,171,695	215,143	4,917,592	8,304,430	271,310	(328,703)	(57,393)
8. Prior Year-End's Surplus As Regards Policyholders	7,069,448												
											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. ....(0.8)%

Q13

# 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.

	<b>Response</b>
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:**



## 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. Other assets .....	46,032,091	0	46,032,091	46,678,312
2505. Miscellaneous ledger balances.....	35,827,085	7,073,825	28,753,260	0
2506. Service contract receivable.....	17,167,374	0	17,167,374	21,594,798
2507. State surcharges receivable.....	11,769,858	0	11,769,858	12,622,977
2508. Amounts receivable under high deductible policies.....	13,961,614	3,488,114	10,473,500	8,352,647
2509. Due from unaffiliated companies.....	7,143,097	0	7,143,097	1,984,267
2510. Other assets tri-party/tax credit bonds.....	4,475,194	0	4,475,194	4,442,455
2511. Ceded deposit asset.....	439,691	0	439,691	447,113
2512. Performance guarantees receivable.....	13,101	0	13,101	(113,404)
2513. Other assets nonadmitted.....	648,005,984	648,005,984	0	0
2514. Assumed reinsurance receivable and payable.....	(120,911)	0	(120,911)	(120,911)
2597. Summary of remaining write-ins for Line 25.....	784,714,179	658,567,923	126,146,256	95,888,254

## Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Undistributed salaries.....	345,669	1,543
2505. Other statutory provisions.....	285,711	285,711
2506. Payable for renewal rights.....	51,238	0
2507. Other liabilities.....	37,643	371,646
2508. Federal excise tax-reinsurance contracts.....	2,861	174,759
2509. Retroactive reinsurance reserve ceded.....	(29,906,948)	(31,554,261)
2597. Summary of remaining write-ins for Line 25.....	(29,183,827)	(30,720,603)

## Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(90,090)	(106,824)	(938,313)
1405. Retroactive reinsurance gain/loss.....	(127,383)	28,312	(409,328)
1497. Summary of remaining write-ins for Line 14.....	(217,473)	(78,512)	(1,347,641)

# THE TRAVELERS INDEMNITY 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.....	187,302,607	186,307,187
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	408,156	7,046,842
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.....	1,559,843	6,051,422
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	186,150,919	187,302,607
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	186,150,919	187,302,607

## 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.....	33,667,449	35,264,403
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.....	414,193	1,596,954
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	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	33,253,256	33,667,449
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	33,253,256	33,667,449
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	33,253,256	33,667,449

## 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.....	661,618,974	642,737,795
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	60,117	128,492,901
2.2 Additional investment made after acquisition.....	10,099,346	67,056,729
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	25,933,750	61,581
5. Unrealized valuation increase (decrease).....	0	82,648,803
6. Total gain (loss) on disposals.....	0	(2,033,866)
7. Deduct amounts received on disposals.....	16,542,598	148,816,771
8. Deduct amortization of premium and depreciation.....	44,323	313,500
9. Total foreign exchange change in book/adjusted carrying value.....	374,647	(580,384)
10. Deduct current year's other than temporary impairment recognized.....	0	107,634,314
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	681,499,914	661,618,974
12. Deduct total nonadmitted amounts.....	80,545,074	73,004,600
13. Statement value at end of current period (Line 11 minus Line 12).....	600,954,840	588,614,375

## 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.....	15,907,336,933	17,216,355,065
2. Cost of bonds and stocks acquired.....	695,635,995	1,783,730,046
3. Accrual of discount.....	2,964,410	17,998,612
4. Unrealized valuation increase (decrease).....	99,171,112	(217,972,669)
5. Total gain (loss) on disposals.....	7,211,948	47,885,368
6. Deduct consideration for bonds and stocks disposed of.....	460,707,285	2,863,889,452
7. Deduct amortization of premium.....	18,265,140	73,585,826
8. Total foreign exchange change in book/adjusted carrying value.....	2,341	(2,687)
9. Deduct current year's other than temporary impairment recognized.....	1,394,400	3,181,524
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,231,955,915	15,907,336,933
11. Deduct total nonadmitted amounts.....	32,682,764	33,034,555
12. Statement value at end of current period (Line 10 minus Line 11).....	16,199,273,151	15,874,302,378

## 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
<b>BONDS</b>								
1. Class 1 (a).....	11,331,916,898	18,078,202,891	17,841,826,572	(13,481,252)	11,554,811,968	0	0	11,331,916,898
2. Class 2 (a).....	1,192,433,920	58,528,343	27,220,879	(28,415,773)	1,195,325,611	0	0	1,192,433,920
3. Class 3 (a).....	379,489,194	37,036,096	24,999,387	(13,879,839)	377,646,063	0	0	379,489,194
4. Class 4 (a).....	194,146,011	15,438,630	17,802,074	25,528,966	217,311,533	0	0	194,146,011
5. Class 5 (a).....	28,589,134	0	4,000,000	(7,404,947)	17,184,187	0	0	28,589,134
6. Class 6 (a).....	10,699,761	0	103,751	20,999,222	31,595,231	0	0	10,699,761
7. Total Bonds.....	13,137,274,917	18,189,205,960	17,915,952,664	(16,653,624)	13,393,874,593	0	0	13,137,274,917
<b>PREFERRED STOCK</b>								
8. Class 1.....	24,847,850	0	0	627,964	25,475,814	0	0	24,847,850
9. Class 2.....	39,791,119	0	0	642,297	40,433,416	0	0	39,791,119
10. Class 3.....	23,250,347	0	0	360,320	23,610,667	0	0	23,250,347
11. Class 4.....	460,000	0	0	0	460,000	0	0	460,000
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	483,000	0	0	0	483,000	0	0	483,000
14. Total Preferred Stock.....	88,832,315	0	0	1,630,581	90,462,897	0	0	88,832,315
15. Total Bonds and Preferred Stock.....	13,226,107,232	18,189,205,960	17,915,952,664	(15,023,043)	13,484,337,490	0	0	13,226,107,232

QS102

(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.....	684,627,297	XXX.....	684,623,815	17,427	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.....	651,266,442	554,045,289
2. Cost of short-term investments acquired.....	17,496,592,414	63,197,179,850
3. Accrual of discount.....	5,282	28,547
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	99,623	21,708
6. Deduct consideration received on disposals.....	17,463,244,725	63,100,030,355
7. Deduct amortization of premium.....	(12)	285
8. Total foreign exchange change in book/adjusted carrying value.....	(91,750)	21,688
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).....	684,627,297	651,266,442
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	684,627,297	651,266,442

**Sch. DB-Pt A-Verification  
NONE**

**Sch. DB-Pt B-Verification  
NONE**

**Sch. DB-Pt C-Sn 1  
NONE**

**Sch. DB-Pt C-Sn 2  
NONE**

**Sch. DB-Verification  
NONE**

**Sch. E-Verification  
NONE**



### 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						
<b>Acquired by Purchase</b>								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....286,235
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....121,921
0199999. Totals.....					.....0	.....0	.....0	.....408,156
0399999. Totals.....					.....0	.....0	.....0	.....408,156

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 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.							
<b>NONE</b>																		

### 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**

30234479.....	New York.....	NY.....		04/29/2004....		414,193	0	0	0	0	0	0	414,193	414,193	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						414,193	0	0	0	0	0	0	414,193	414,193	0	0	0
0599999. Total Mortgages.....						414,193	0	0	0	0	0	0	414,193	414,193	0	0	0

QE02

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated**

	GSC European Mezzanine Fund, L.P.	Florham Park	NJ	GSC Partners		11/21/2000	2	0	(47,508)	0	16,414,349	22.5
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated											XXX

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

QE03	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	0	60,117	0	0	20,000,000	2.2
	Abry Partners IV, L.P.	Boston	MA	Abry Partners		01/02/2001	3	0	8,827	0	567,074	0.2
	Behrman Capital III, L.P.	New York	NY	Behrman Capital		07/12/2000	3	0	(49,502)	0	51,427	1.2
	Blackstone Communication Partners I, L.P.	New York	NY	Blackstone Group		08/29/2000	3	0	1,213	0	196,327	0.1
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc.		01/16/2002	3	0	13,946	0	1,156,742	1.5
	Charles River Partnership XI, LP	Waltham	MA	Charles River Ventures		02/12/2001	1	0	17,644	0	22,621	0.2
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Columbia Capital		07/05/2000	1	0	4,810	0	114,395	1.4
	Cortec Group Fund III, L.P.	New York	NY	Cortec Group		04/19/2000	3	0	22,116	0	1,400,874	3.6
	Cortec Group Fund IV, L.P.	New York	NY	Cortec Group		04/20/2006	3	0	39,885	0	3,537,073	3.8
	EQT III Northern Europe US no. 1 L.P.	Stockholm	SE	EQT Partners		07/06/2001	3	0	247,949	0	21,281	0.3
	Fox Paine Capital Fund II, L.P.	Foster City	CA	Fox Paine & Company		07/10/2000	3	0	40,254	0	4,039,867	1.4
	JLL Partners Fund IV, L.P.	New York	NY	Joseph Littlejohn & Levy		06/29/2001	3	0	20,099	0	517,717	1.5
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	232,100	0	16,092,790	0.5
	KKR 1996 Fund L.P.	New York	NY	Kohlberg Kravis Roberts & Co.		02/23/1997	3	0	782	0	0	0.2
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Madison Dearborn Partners		04/02/2001	3	0	3,660	0	351,467	0.2
	Meritage Private Equity Fund II, L.P.	Denver	CO	Meritage Private Equity		08/07/2001	1	0	50,250	0	0	2.5
	RRE Ventures III-A, L.P.	New York	NY	RRE Ventures		07/06/2001	1	0	30,062	0	0	3.2
	Shasta Ventures II, L.P.	Palo Alto	CA	Shasta Ventures		10/25/2007	1	0	375,000	0	3,750,000	3.0
	SKM Equity Fund III, L.P.	Stamford	CT	Saunders Karp & Megrue		02/01/2000	3	0	3,805	0	213,206	0.7
	SPC Partners II, L.P.	San Francisco	CA	Swander Pace Capital		08/07/2000	3	0	29,253	0	19,889	3.1
The 2000 Riverside Capital Appreciation Fund, L.P.	New York	NY	The Riverside Company		02/28/2001	3	0	3,282	0	406,610	0.8	
Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Thomas H. Lee Partners		08/15/2000	3	0	97,091	0	381,769	0.3	
Trident V, L.P.	Greenwich	CT	STONE Point Capital LLC		09/22/2010	3	0	1,031,165	0	18,075,844	1.0	
Vestar Capital Partners IV, L.P.	New York	NY	Vestar Capital Partners		12/15/1999	3	0	9,350	0	84,980	0.2	
Voyager Capital Fund II-A, L.P., a Delaware limited partnership	Menlo Park	CA	Voyager Capital		03/03/2000	1	0	47,648	0	79,412	2.0	
Wicks Communications & Media Partners, L.P.	New York	NY	The Wicks Group		12/16/1999	3	0	6,162	0	0	0.6	
						0	0	0	0	0	0.0	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated											XXX

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated**

	Colony Investors VIII, L.P.	Santa Monica	CA	Colony Investors		01/01/2010	0	0	597,500	0	2,848,605	0.9
	North American Real Estate Partners II, L.P.	Minnetonka	MN	North American Real Estate Partners, LP		01/01/2010	0	0	213,333	0	1,786,667	2.3
	Prime Finance Partners II, L.P.	San Francisco	CA	Prime Finance Partners		07/06/2010	0	0	974,166	0	5,294,412	6.7
	Sterling American Property V L.P.	New York	NY	Sterling American Property V L.P.		01/01/2010	0	0	260,770	0	5,928,981	3.1
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated											XXX

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

	American Securities Opportunities Fund, L.P.	New York	NY	American Securities Partners		12/31/2009	0	0	1,074,316	0	860,390	3.1
	J.P. Morgan Global Maritime Investment Fund LP	Chicago	IL	JP Morgan Asset Management		06/09/2010	0	0	404	0	24,123,897	4.9
	M.D. Sass Corporate Resurgence Partners III, L.P.	White Plains	NY	MD Sass Partners		02/08/2001	0	0	(4,631)	0	4,157,359	3.1
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Managment		06/29/2010	0	0	3,917,461	0	9,514,061	4.4
	StepStone Mezzanine Partners I-A LP	New York	NY	Citigroup Alternative Investments		12/31/2009	2	0	396,271	0	3,981,816	19.9
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated											XXX

### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
<b>State Low Income Housing Tax Credit - Unaffiliated</b>												
	Stratford Capital Fund III, LP	Peabody	MA	Stratford Capital Group		12/23/2010		0	430,412	0	0	11.6
3399999	Total - State Low Income Housing Tax Credit - Unaffiliated							0	430,412	0	0	XXX
3999999	Subtotal - Unaffiliated							60,117	10,099,346	0	145,991,901	XXX
4199999	Totals							60,117	10,099,346	0	145,991,901	XXX

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	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.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Watershed Capital Partners, L.P.	San Francisco	CA	Distribution	08/02/2005	01/31/2011	32,091	0	0	0	0	0	0	32,091	32,091	0	0	0	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated						32,091	0	0	0	0	0	0	32,091	32,091	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	ACI Capital America Fund, L.P.	New York	NY	Distribution	11/12/1999	01/10/2011	380,398	0	0	0	0	0	0	380,398	380,398	0	0	0	0
	Advanced Technology Ventures VII, L.P.	Waltham	MA	Distribution	07/11/2001	01/24/2011	228,739	0	0	0	0	0	0	228,739	228,739	0	0	0	0
	Baker Communications Fund II, L.P.	New York	NY	Distribution	04/17/2000	03/31/2011	165,983	0	0	0	0	0	0	165,983	165,983	0	0	0	0
	Baker Communications Fund, L.P.	New York	NY	Distribution	04/03/1997	02/04/2011	166,494	0	0	0	0	0	0	166,494	166,494	0	0	0	0
	Blackstone Capital Partners II Merchant Banking Fund L.P.	New York	NY	Distribution	11/22/1993	02/03/2011	435,066	0	0	0	0	0	0	435,066	435,066	0	0	0	0
	Blackstone Capital Partners III Merchant Banking Fund L.P.	New York	NY	Distribution	11/03/1997	02/02/2011	993,091	0	0	0	0	0	0	993,091	993,091	0	0	0	0
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Distribution	01/16/2002	03/31/2011	111,106	0	0	0	0	0	0	111,106	111,106	0	0	0	0
	Carmel Global Software Fund L.P.	New York	NY	Distribution	05/05/2000	02/14/2011	(12,402)	0	0	0	0	0	0	(12,402)	(12,402)	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Distribution	07/05/2000	02/11/2011	488,592	0	0	0	0	0	0	488,592	488,592	0	0	0	0
	Constellation Venture Capital II, L.P.	New York	NY	Distribution	05/15/2000	03/18/2011	569,209	0	0	0	0	0	0	569,209	569,209	0	0	0	0
	Cortec Group Fund III, L.P.	New York	NY	Distribution	04/19/2000	01/11/2011	962,553	0	0	0	0	0	0	962,553	962,553	0	0	0	0
	Highbridge Capital Corporation	Grand Cayman	CI	Distribution	12/11/1995	02/15/2011	320,492	0	0	0	0	0	0	320,492	320,492	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	03/31/2011	234,685	0	0	0	0	0	0	234,685	234,685	0	0	0	0
	KKR 1996 Fund (Overseas), Limited Partnership	New York	NY	Distribution	06/16/1998	01/31/2011	292,700	0	0	0	0	0	0	292,700	292,700	0	0	0	0
	KKR 1996 Fund L.P.	New York	NY	Distribution	02/23/1997	03/23/2011	313,916	0	0	0	0	0	0	313,916	313,916	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Distribution	04/02/2001	03/18/2011	565,267	0	0	0	0	0	0	565,267	565,267	0	0	0	0
	New Enterprise Associates 10, Limited Partnership	Baltimore	MD	Distribution	02/06/2001	03/31/2011	43,282	0	0	0	0	0	0	43,282	43,282	0	0	0	0
	Pitango Capital Fund II Opportunity Annex Fund L.P.	Herzliya	IL	Distribution	02/13/2004	03/31/2011	57,218	0	0	0	0	0	0	57,218	57,218	0	0	0	0
	Prospect Venture Partners II, L.P.	Palo Alto	CA	Distribution	07/10/2001	02/18/2011	92,984	0	0	0	0	0	0	92,984	92,984	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI	Distribution	11/27/2000	03/31/2011	287,787	0	0	0	0	0	0	287,787	287,787	0	0	0	0
	Providence Growth Investors L.P.	Providence	RI	Distribution	01/24/2000	02/21/2011	3,797	0	0	0	0	0	0	3,797	3,797	0	0	0	0
	Redpoint Ventures II, L.P.	Menlo Park	CA	Distribution	11/07/2000	02/17/2011	29,138	0	0	0	0	0	0	29,138	29,138	0	0	0	0

QE03.1

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	SPC Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	08/07/2000	03/30/2011	.....29,253	.....0	.....0	.....0	.....0	.....0	.....0	.....29,253	.....29,253	.....0	.....0	.....0	.....0
	Summit Ventures VI-A, L.P.....	Boston.....	MA...	Distribution.....	03/23/2001	01/11/2011	.....986,779	.....0	.....0	.....0	.....0	.....0	.....0	.....986,779	.....986,779	.....0	.....0	.....0	.....0
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA...	Distribution.....	08/15/2000	03/22/2011	.....495,984	.....0	.....0	.....0	.....0	.....0	.....0	.....495,984	.....495,984	.....0	.....0	.....0	.....0
	Trident V, L.P.....	Greenwich.....	CT...	Distribution.....	09/22/2010	03/07/2011	.....358,539	.....0	.....0	.....0	.....0	.....0	.....0	.....358,539	.....358,539	.....0	.....0	.....0	.....0
	US Venture Partners VIII, L.P.....	Menlo Park.....	CA...	Distribution.....	05/07/2001	02/08/2011	.....54,683	.....0	.....0	.....0	.....0	.....0	.....0	.....54,683	.....54,683	.....0	.....0	.....0	.....0
	VantagePoint Venture Partners IV.....	San Bruno.....	CA...	Distribution.....	12/15/2000	03/11/2011	.....202,512	.....0	.....0	.....0	.....0	.....0	.....0	.....202,512	.....202,512	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....8,857,846	.....0	.....0	.....0	.....0	.....0	.....0	.....8,857,846	.....8,857,846	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	El Fund IV, LP.....	Chicago.....	IL.....	Distribution.....	02/15/2008	03/11/2011	.....999,124	.....0	.....0	.....0	.....0	.....0	.....0	.....999,124	.....999,124	.....0	.....0	.....0	.....0
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	03/21/2011	.....2,753,683	.....0	.....0	.....0	.....0	.....0	.....0	.....2,753,683	.....2,753,683	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....3,752,807	.....0	.....0	.....0	.....0	.....0	.....0	.....3,752,807	.....3,752,807	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	American Securities Opportunities Fund, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	02/23/2011	.....1,689,313	.....0	.....0	.....0	.....0	.....0	.....0	.....1,689,313	.....1,689,313	.....0	.....0	.....0	.....0
	M.D. Sass Corporate Resurgence Partners III, L.P.....	White Plains.....	NY...	Distribution.....	02/08/2001	02/28/2011	.....(4,631)	.....0	.....0	.....0	.....0	.....0	.....0	.....(4,631)	.....(4,631)	.....0	.....0	.....0	.....0
	OCM Principal Opportunities Fund II, L.P.....	Los Angeles.....	CA...	Distribution.....	04/24/2001	02/21/2011	.....219,794	.....0	.....0	.....0	.....0	.....0	.....0	.....219,794	.....219,794	.....0	.....0	.....0	.....0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	01/14/2011	.....1,069,429	.....0	.....0	.....0	.....0	.....0	.....0	.....1,069,429	.....1,069,429	.....0	.....0	.....0	.....0
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA...	Distribution.....	06/29/2010	03/31/2011	.....384,025	.....0	.....0	.....0	.....0	.....0	.....0	.....384,025	.....384,025	.....0	.....0	.....0	.....0
	StepStone Mezzanine Partners I-A LP.....	New York.....	NY...	Distribution.....	12/31/2009	02/14/2011	.....541,924	.....0	.....0	.....0	.....0	.....0	.....0	.....541,924	.....541,924	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....3,899,854	.....0	.....0	.....0	.....0	.....0	.....0	.....3,899,854	.....3,899,854	.....0	.....0	.....0	.....0
3999999. Subtotal - Unaffiliated.....							.....16,542,598	.....0	.....0	.....0	.....0	.....0	.....0	.....16,542,598	.....16,542,598	.....0	.....0	.....0	.....0
4199999. Totals.....							.....16,542,598	.....0	.....0	.....0	.....0	.....0	.....0	.....16,542,598	.....16,542,598	.....0	.....0	.....0	.....0

QE03.2

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828 KK 5	U S TREASURY NOTES 1.375 2012 04		03/31/2011	VARIOUS		163,305,639	161,500,000	671,484	1
912828 NB 2	U S TREASURY NOTES 1.000 2012 04		03/29/2011	VARIOUS		100,703,460	100,000,000	412,983	1
0599999.	Total - Bonds - U.S. Government					264,009,099	261,500,000	1,084,467	XXX
<b>Bonds - All Other Government</b>									
31788D AB 0	FINLAND (REPUBLIC OF) (1 2.250 2016 03	F	03/10/2011	BAS-MERRILL LYNCH		998,820	1,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					998,820	1,000,000	0	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>									
373383 ZS 0	GEORGIA GENERAL OBLIGATI 4.750 2021 07		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		8,355,360	8,000,000	31,667	1FE
452151 RL 9	ILLINOIS GENERAL OBLIGAT 5.000 2021 09		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		10,859,526	11,400,000	237,500	1FE
677520 BY 3	OHIO COMMON SCHOOLS GENE 5.000 2024 06		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		5,198,300	5,000,000	31,944	1FE
70914P LD 2	PENNSYLVANIA GO REF SECO 5.000 2021 07		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		5,617,000	5,000,000	20,833	1FE
917542 QS 4	UTAH GENERAL OBLIGATION 4.154 2019 07		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		5,110,400	5,000,000	17,308	1FE
1799999.	Total - Bonds - U.S. States, Territories and Possessions					35,140,586	34,400,000	339,253	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
158843 VQ 2	CHANDLER GO S2009 4.500 2023 07		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		10,266,000	10,000,000	37,500	1FE
167560 KC 4	CHICAGO METRO WTR REC DI 5.000 2025 12		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		19,653,600	19,000,000	158,333	1FE
472736 P7 6	JEFFERSON CO SD R-001 GO 5.000 2018 12		03/24/2011	RBC DAIN RAUSCHER INC		4,621,320	4,000,000	57,778	1FE
495098 SC 0	KING CO GO SD#405 BELLEV 5.000 2020 12		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		8,477,278	7,935,000	66,125	1FE
56781R BW 6	MARIN CCD GO S2009B 5.000 2030 08		03/25/2011	RBC DAIN RAUSCHER INC		1,317,315	1,325,000	10,858	1FE
797272 DJ 7	SAN DIEGO CCD GO S2005 ( 5.000 2030 05		03/24/2011	MORGAN STANLEY		5,250,000	5,250,000	107,917	1FE
798189 FL 5	SAN JOSE EVERGREEN CCD G 5.000 2025 09		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		10,328,321	10,105,000	210,521	1FE
815626 GL 4	SEDGWICK CO USD #259 GO 5.000 2021 10		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		10,908,600	10,000,000	166,667	1FE
852634 CC 6	STAMFORD GENERAL OBLIGAT 5.000 2020 07		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		6,037,680	5,280,000	22,000	1FE
969073 KJ 3	WILL CO COMM HIGH SD #21 5.000 2020 01		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		22,475,250	21,405,000	89,188	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					99,335,363	94,300,000	926,885	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
207737 JJ 7	CONNECTICUT REVOLVING FU 5.000 2022 01		03/15/2011	RAMIREZ & CO INC		2,636,559	2,300,000	0	1FE
207737 JK 4	CONNECTICUT REVOLVING FU 5.000 2023 01		03/15/2011	RAMIREZ & CO INC		1,802,701	1,595,000	0	1FE
207737 JL 2	CONNECTICUT REVOLVING FU 5.000 2024 01		03/15/2011	RAMIREZ & CO INC		1,115,260	1,000,000	0	1FE
235416 XY 5	DALLAS WATERWORKS & SEWE 5.000 2026 10		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		9,501,493	9,205,000	153,417	1FE
89837R AA 0	DARTMOUTH COLLEGE (TAXAB 4.750 2019 06		03/21/2011	BNY MELLON CAPITAL MARKETS INC		257,347	240,000	3,578	1FE
300060 LS 7	EVERETT WATER AND SEWER 5.000 2026 12		03/15/2011	ZIEGLER CAPITAL MARKETS		2,553,359	2,380,000	0	1FE
300060 LU 2	EVERETT WATER AND SEWER 5.000 2028 12		03/15/2011	ZIEGLER CAPITAL MARKETS		2,756,324	2,605,000	0	1FE
452226 Q2 2	ILLINOIS SALES TAX FIRST 6.000 2025 06		02/01/2011	TRAVELERS CASUALTY & SURETY OF AM		9,617,940	9,000,000	69,000	1FE
574217 VC 6	MARYLAND H/E JOHNS HOPKI .180 2036 07		03/30/2011	GOLDMAN SACHS & CO		6,370,000	6,370,000	941	1FE
57583U AS 7	MASSACHUSETTS DEV FIN AG 5.000 2027 07		03/17/2011	J P MORGAN CHASE SECURITIES INC		1,568,654	1,450,000	0	1FE
57583U AU 2	MASSACHUSETTS DEV FIN AG 5.000 2029 07		03/17/2011	J P MORGAN CHASE SECURITIES INC		1,466,850	1,375,000	0	1FE
57583U AV 0	MASSACHUSETTS DEV FIN AG 5.000 2030 07		03/17/2011	J P MORGAN CHASE SECURITIES INC		1,481,984	1,400,000	0	1FE
57583U AW 8	MASSACHUSETTS DEV FIN AG 5.000 2031 07		03/17/2011	J P MORGAN CHASE SECURITIES INC		1,050,400	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)
64711R DR 4	NEW MEXICO TRANSN SR LIE 5.000 2024 12.....		...02/01/2011	TRAVELERS CASUALTY & SURETY OF AM.....		.....22,940,101	.....21,855,000	.....139,629	1FE.....
686507 AZ 7	ORLANDO UTIL COMM UTIL S 4.750 2020 10.....		...02/01/2011	TRAVELERS CASUALTY & SURETY OF AM.....		.....7,005,518	.....6,705,000	.....106,163	1FE.....
686507 BA 1	ORLANDO UTIL COMM UTIL S 4.750 2021 10.....		...02/01/2011	TRAVELERS CASUALTY & SURETY OF AM.....		.....6,096,853	.....5,905,000	.....93,496	1FE.....
88283L CU 8	TEXAS TRANSN COMMN FIRST 4.750 2024 04.....		...02/01/2011	TRAVELERS CASUALTY & SURETY OF AM.....		.....10,289,700	.....10,000,000	.....158,333	1FE.....
88283L ER 3	TEXAS TRANSN COMMN FIRST 5.000 2026 04.....		...02/01/2011	TRAVELERS CASUALTY & SURETY OF AM.....		.....10,363,800	.....10,000,000	.....166,667	1FE.....
938240 CA 4	WASHINGTON CO CLEAN WTR 4.750 2027 10.....		...03/30/2011	ZIEGLER CAPITAL MARKETS.....		.....2,063,440	.....2,000,000	.....0	1FE.....
96634R AN 2	WHITING ENVIRONMENTAL FA 5.250 2021 01.....		...03/28/2011	GOLDMAN SACHS & CO.....		.....9,454,770	.....9,000,000	.....0	1FE.....
000000 00 0	FHLMC GOLD PASSTHRU (TBA 3.500 2026 04.....		...03/28/2011	CITIGROUP GLOBAL MARKETS.....		.....9,986,719	.....10,000,000	.....0	1.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		...03/25/2011	PAY IN KIND.....		.....614,080	.....614,080	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....120,993,852	.....115,999,080	.....891,223	.....XXX.....

**Bonds - Industrial and Miscellaneous**

009363 AH 5	AIRGAS INC 2.850 2013 10.....		...02/22/2011	BAS-MERRILL LYNCH.....		.....1,014,910	.....1,000,000	.....11,400	2FE.....
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 BB 3	ANHEUSER BUSCH INBEV WOR 4.375 2021 02.....		...01/24/2011	BARCLAYS CAPITAL INC.....		.....992,830	.....1,000,000	.....0	2FE.....
037735 CR 6	APPALACHIAN POWER CO 4.600 2021 03.....		...03/22/2011	MORGAN STANLEY.....		.....1,994,420	.....2,000,000	.....0	2FE.....
048303 CE 9	ATLANTIC CITY ELECTRIC 4.350 2021 04.....		...03/29/2011	CITIGROUP GLOBAL MARKETS.....		.....998,480	.....1,000,000	.....0	1FE.....
058498 AQ 9	BALL CORP 5.750 2021 05.....		...02/15/2011	MORGAN STANLEY.....		.....980,000	.....1,000,000	.....14,375	3FE.....
086516 AK 7	BEST BUY CO INC 3.750 2016 03.....		...03/09/2011	UBS AG.....		.....1,002,260	.....1,000,000	.....313	2FE.....
095699 AA 2	BLUE MERGER SUB (144A) 7.625 2019 02.....		...03/15/2011	VARIOUS.....		.....2,112,500	.....2,100,000	.....13,556	4FE.....
12189T BC 7	BURLINGTON NORTHERN SANT 4.700 2019 10.....		...02/25/2011	DEUTSCHE BANC.....		.....1,048,610	.....1,000,000	.....19,714	2FE.....
134429 AW 9	CAMPBELL SOUP CO 4.250 2021 04.....		...03/31/2011	UBS AG.....		.....994,900	.....1,000,000	.....0	1FE.....
14912L 4S 7	CATERPILLAR FINANCIAL SE 2.650 2016 04.....		...03/23/2011	GOLDMAN SACHS & CO.....		.....998,230	.....1,000,000	.....0	1FE.....
15189W AE 0	CENTERPOINT ENERGY RESOU 4.500 2021 01.....		...02/24/2011	VARIOUS.....		.....2,192,566	.....2,200,000	.....2,437	2FE.....
165167 CG 0	CHESAPEAKE ENERGY 6.125 2021 02.....		...02/22/2011	VARIOUS.....		.....2,010,000	.....2,000,000	.....2,382	3FE.....
17275R AK 8	CISCO SYSTEMS 3.150 2017 03.....		...03/10/2011	VARIOUS.....		.....2,998,600	.....3,000,000	.....0	1FE.....
184496 AG 2	CLEAN HARBORS (144A) 7.625 2016 08.....		...03/21/2011	GOLDMAN SACHS & CO.....		.....1,045,000	.....1,000,000	.....8,260	3FE.....
199575 AW 1	COLUMBUS SOUTHERN POWER 6.050 2018 05.....		...02/25/2011	CANTOR FITZGERALD.....		.....1,135,130	.....1,000,000	.....20,335	1FE.....
212015 AB 7	CONTINENTAL RESOURCES 8.250 2019 10.....		...03/18/2011	VARIOUS.....		.....3,892,805	.....3,541,000	.....131,805	4FE.....
22303Q AL 4	COVIDIEN INTERNATIONAL 4.200 2020 06.....		...01/03/2011	J P MORGAN CHASE SECURITIES INC.....		.....998,590	.....1,000,000	.....2,450	1FE.....
126408 GQ 0	CSX CORP 7.375 2019 02.....		...02/28/2011	VARIOUS.....		.....2,402,130	.....2,000,000	.....8,604	2FE.....
233851 AD 6	DAIMLER FINANCE (144A) 3.000 2016 03.....		...03/21/2011	CITIGROUP GLOBAL MARKETS.....		.....2,996,550	.....3,000,000	.....0	2FE.....
237266 AB 7	DARLING INTERNATIONAL (1 8.500 2018 12.....		...03/18/2011	STIFEL NICOLAUS & CO INC.....		.....1,757,700	.....1,620,000	.....35,126	4FE.....
23918K D* 6	DAVITA INC 4.500 2016 10.....		...01/13/2011	J P MORGAN CHASE SECURITIES INC.....		.....4,043,809	.....4,000,000	.....0	3.....
000000 00 0	DEL MONTE FOODS CO 4.500 2018 02.....		...02/04/2011	J P MORGAN CHASE SECURITIES INC.....		.....10,035,000	.....10,000,000	.....0	3FE.....
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 CC 5	DOW CHEMICAL CO 4.250 2020 11.....		...03/02/2011	J P MORGAN CHASE SECURITIES INC.....		.....962,670	.....1,000,000	.....13,931	2FE.....
26138E AM 1	DR PEPPER SNAPPLE 2.900 2016 01.....		...03/03/2011	BNP PARIBAS.....		.....989,780	.....1,000,000	.....4,592	2FE.....
261608 AC 7	DRESSER-RAND GROUP (144A 6.500 2021 05.....		...03/10/2011	UBS AG.....		.....2,000,000	.....2,000,000	.....0	4FE.....
263534 CE 7	DUPONT EI NEMOUR 4.250 2021 04.....		...03/22/2011	CREDIT SUISSE FIRST BOSTON.....		.....997,890	.....1,000,000	.....0	1FE.....

QE04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
278058 DF 6	EATON CORP 4.900 2013 05		01/14/2011	STIFEL NICOLAUS & CO INC		108,252	100,000	885	1FE
278058 DG 4	EATON CORP 5.950 2014 03		03/15/2011	STIFEL NICOLAUS & CO INC		1,689,360	1,500,000	44,129	1FE
26884T AC 6	ERAC USA FINANCE COMPANY 2.250 2014 01		01/04/2011	BARCLAYS CAPITAL INC		998,070	1,000,000	0	2FE
297425 AH 3	ESTERLINE TECH 7.000 2020 08		03/16/2011	BARCLAYS CAPITAL INC		4,702,500	4,500,000	42,875	3FE
35803Q AA 5	FRENSENIUS MEDICAL CARE 5.750 2021 02		01/26/2011	BAS-MERRILL LYNCH		4,953,000	5,000,000	0	3FE
372917 AQ 7	GENZYME CORP 3.625 2015 06		03/23/2011	U S BANCORP		1,049,820	1,000,000	10,372	2FE
36159R AD 5	GEO GROUP INC (144A) 6.625 2021 02		02/02/2011	WELLS FARGO SECURITIES		2,005,000	2,000,000	0	4FE
415864 AK 3	HARSCO CORP 2.700 2015 10		03/31/2011	CREDIT SUISSE FIRST BOSTON		493,065	500,000	0	2FE
437076 AW 2	HOME DEPOT INC 4.400 2021 04		03/29/2011	VARIOUS		2,996,080	3,000,000	0	2FE
438516 BA 3	HONEYWELL INTERNATIONAL 4.250 2021 03		02/14/2011	BAS-MERRILL LYNCH		997,470	1,000,000	0	1FE
446413 AA 4	HUNTINGTON INGALLS INDUS 6.875 2018 03		03/16/2011	CANTOR FITZGERALD		2,584,375	2,500,000	4,774	3FE
24422E RA 9	JOHN DEERE CAPITAL CORP 1.600 2014 03		03/01/2011	BAS-MERRILL LYNCH		1,000,030	1,000,000	44	1FE
478366 AX 5	JOHNSON CONTROLS 4.250 2021 03		02/02/2011	VARIOUS		1,985,920	2,000,000	354	2FE
48203R AE 4	JUNIPER NETWORKS 3.100 2016 03		02/28/2011	CITIGROUP GLOBAL MARKETS		998,280	1,000,000	0	2FE
487836 BD 9	KELLOGG CO 4.000 2020 12		03/03/2011	VARIOUS		1,944,900	2,000,000	16,333	1FE
494368 BB 8	KIMBERLY CLARK 6.125 2017 08		03/07/2011	CITIGROUP GLOBAL MARKETS		1,161,740	1,000,000	6,635	1FE
502413 BA 4	L-3 COMMUNICATIONS CORP 4.950 2021 02		02/03/2011	BAS-MERRILL LYNCH		1,004,720	1,000,000	138	2FE
532716 AT 4	LIMITED BRANDS 6.625 2021 04		03/22/2011	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3FE
548661 CS 4	LOWES COMPANIES 2.125 2016 04		03/11/2011	CITIGROUP GLOBAL MARKETS		977,900	1,000,000	6,729	1FE
56585A AB 8	MARATHON PETROLEUM (144A) 5.125 2021 03		01/27/2011	MORGAN STANLEY		999,470	1,000,000	0	2FE
570506 AN 5	MARKWEST ENERGY 6.500 2021 08		03/02/2011	BARCLAYS CAPITAL INC		2,495,000	2,500,000	2,889	3FE
58013M EJ 9	MCDONALDS CORP 3.500 2020 07		03/28/2011	BAS-MERRILL LYNCH		979,270	1,000,000	7,389	1FE
58155Q AD 5	MCKESSON CORP 4.750 2021 03		02/24/2011	VARIOUS		2,008,200	2,000,000	132	1FE
585055 AS 5	MEDTRONIC INC 4.450 2020 03		03/04/2011	J P MORGAN CHASE SECURITIES INC		1,026,000	1,000,000	21,508	1FE
585055 AV 8	MEDTRONIC INC 4.125 2021 03		03/10/2011	BAS-MERRILL LYNCH		994,570	1,000,000	0	1FE
604059 AE 5	MINNESOTA MINING 6.375 2028 02		03/04/2011	STIFEL NICOLAUS & CO INC		64,348	56,000	238	1FE
620076 AZ 2	MOTOROLA INC 6.000 2017 11		01/26/2011	STIFEL NICOLAUS & CO INC		1,093,310	1,000,000	12,667	2FE
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
67021B AE 9	NII CAPITAL CORP 7.625 2021 04		03/24/2011	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	4FE
74005P AY 0	PRAXAIR INC 4.050 2021 03		03/01/2011	BAS-MERRILL LYNCH		995,500	1,000,000	0	1FE
74733V AA 8	QEP RESOURCES 6.875 2021 03		01/27/2011	DEUTSCHE BANC		2,097,500	2,000,000	63,021	3FE
74834L AR 1	QUEST DIAGNOSTICS 3.200 2016 04		03/21/2011	MORGAN STANLEY		1,998,140	2,000,000	0	2FE
78355H JQ 3	RYDER SYSTEMS INC 3.150 2015 03		03/07/2011	J P MORGAN CHASE SECURITIES INC		1,010,520	1,000,000	1,400	2FE
80874P AH 2	SCIENTIFIC GAMES (144A) 8.125 2018 09		03/08/2011	JEFFERIES & CO INC		1,055,000	1,000,000	38,142	4FE
78454L AA 8	SM ENERGY (144A) 6.625 2019 02		02/24/2011	VARIOUS		1,615,625	1,600,000	2,392	4FE
843830 AD 2	SOUTHERN STAR CENTRAL 6.750 2016 03		02/25/2011	CANTOR FITZGERALD		1,071,285	1,050,000	33,445	3FE
883556 AX 0	THERMO FISHER SCIENTIFIC 4.500 2021 03		02/14/2011	BARCLAYS CAPITAL INC		1,987,060	2,000,000	0	1FE
887317 AJ 4	TIME WARNER INC 3.150 2015 07		03/07/2011	GOLDMAN SACHS & CO		1,016,670	1,000,000	4,813	2FE
887317 AK 1	TIME WARNER INC 4.750 2021 03		03/30/2011	VARIOUS		2,973,200	3,000,000	0	2FE
893570 BT 7	TRANSCONTINENTAL GAS PIP 8.875 2012 07		03/22/2011	DEUTSCHE BANC		1,472,245	1,340,000	23,124	2FE

QE04.2



**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
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
913017 AR 0	UNITED TECHNOLOGIES CORP 8.875 2019 11		01/25/2011	STIFEL NICOLAUS & CO INC		170,039	125,000	2,250	1FE
92343V AX 2	VERIZON COMMUNICATIONS I 4.600 2021 04		03/25/2011	J P MORGAN CHASE SECURITIES INC		2,980,040	3,000,000	256	1FE
92343V AY 0	VERIZON COMMUNICATIONS I 3.000 2016 04		03/23/2011	CITIGROUP GLOBAL MARKETS		1,989,600	2,000,000	0	1FE
925524 BG 4	VIACOM INC 4.500 2021 03		02/14/2011	BAS-MERRILL LYNCH		1,966,400	2,000,000	0	2FE
931142 CJ 0	WAL-MART STORES 5.800 2018 02		03/02/2011	CITIGROUP GLOBAL MARKETS		1,145,290	1,000,000	3,544	1FE
25468P CG 9	WALT DISNEY COMPANY 6.000 2017 07		03/28/2011	STIFEL NICOLAUS & CO INC		126,771	110,000	1,357	1FE
941063 AQ 2	WASTE MANAGEMENT INC 4.600 2021 03		02/24/2011	VARIOUS		1,998,140	2,000,000	64	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	02/09/2011	VARIOUS		2,705,977	2,790,000	46,193	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
775109 AK 7	ROGERS COMMUNICATION 6.800 2018 08	A	02/22/2011	WELLS FARGO SECURITIES		1,186,970	1,000,000	1,889	2FE
878742 AJ 4	TECK RESOURCES 9.750 2014 05	A	01/26/2011	BNP PARIBAS		1,231,180	1,000,000	20,583	2FE
03938L AU 8	ARCELORMITTAL 5.500 2021 03	F	02/28/2011	CITIGROUP GLOBAL MARKETS		1,987,140	2,000,000	0	2FE
05565Q BR 8	BP CAPITAL PLC 4.742 2021 03	F	03/08/2011	BNP PARIBAS		2,000,000	2,000,000	0	1FE
29358Q AA 7	ENSCO PLC 4.700 2021 03	F	03/08/2011	CITIGROUP GLOBAL MARKETS		1,960,500	2,000,000	0	2FE
40052V AA 2	GRUPO BIMBO SAB (144A) 4.875 2020 06	F	03/31/2011	GOLDMAN SACHS & CO		1,002,580	1,000,000	0	2FE
G6644# AQ 1	NORTHGATE PLC 7.720 2012 11	F	01/03/2011	PAY IN KIND		18,627	18,627	0	3
78572M AD 7	SABMILLER PLC (144A) 6.500 2016 07	F	03/01/2011	J P MORGAN CHASE SECURITIES INC		1,162,090	1,000,000	11,375	2FE
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		4,944,930	5,000,000	0	1FE
80685P AA 6	SCHLUMBERGER NORGE AS (1 4.200 2021 01	F	01/05/2011	J P MORGAN CHASE SECURITIES INC		998,940	1,000,000	0	1FE
80685Q AA 4	SCHLUMBERGER OILFIELD UK 4.200 2021 01	F	01/07/2011	J P MORGAN CHASE SECURITIES INC		1,013,310	1,000,000	233	1FE
83238P AA 2	SMITHS GROUP PLC (144A) 6.050 2014 05	F	01/13/2011	UBS AG		540,430	500,000	5,378	2FE
87938W AP 8	TELEFONICA EMISIONES SA 5.462 2021 02	F	02/08/2011	HSBC		1,003,520	1,000,000	0	1FE
88166D AA 4	TEVA PHARM FIN III 1.700 2014 03	F	03/16/2011	BARCLAYS CAPITAL INC		999,420	1,000,000	0	1FE
88166C AA 6	TEVA PHARMACEUTICALS FIN 3.000 2015 06	F	02/25/2011	CREDIT SUISSE FIRST BOSTON		1,012,000	1,000,000	6,417	1FE
902118 BP 2	TYCO INTERNATIONAL FINAN 3.750 2018 01	F	01/24/2011	VARIOUS		1,999,060	2,000,000	1,563	1FE
92857W AP 5	VODAFONE GROUP PLC 5.625 2017 02	F	01/20/2011	CITIGROUP GLOBAL MARKETS		1,119,020	1,000,000	23,125	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		2,978,430	3,000,000	0	1FE
36242D JW 4	GSMP5 2004-4 2A1 (CMO) 4.139 2034 06		01/28/2011	BAS-MERRILL LYNCH		3,633,018	3,755,057	433	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					172,135,826	169,405,685	773,117	XXX
8399997.	Total - Bonds - Part 3					692,613,546	676,604,764	4,014,945	XXX
8399999.	Total - Bonds					692,613,546	676,604,764	4,014,945	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
99P000 09 6	SPECTRAGRAPHICS CORP NON-RD PVT SER B		02/01/2011	DIRECT		72,762.000	0	0	P6U
99P000 10 4	SPECTRAGRAPHICS CORP NON-RD PVT SER C		02/01/2011	DIRECT		4,201.000	0	0	P6U
99P000 11 2	SPECTRAGRAPHICS CORP NON-RD PVT SER D		02/01/2011	DIRECT		13,611.000	0	0	P6U

QE04.3

### 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)
99P000 12 0	SPECTRAGRAPHICS CORP NON-RD PVT SER F.....		...02/01/2011	DIRECT.....	.....213,967.000	.....0	.....0.00	.....0	P6U.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					.....0	.....XXX	.....0	.....XXX
8999997.	Total - Preferred Stocks - Part 3.....					.....0	.....XXX	.....0	.....XXX
8999999.	Total - Preferred Stocks.....					.....0	.....XXX	.....0	.....XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
34959E 10 9	FORTINET INC.....		...02/17/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....1,867.000	.....77,032	.....XXX	.....0	L.....
57776J 10 0	MAXLINEAR INC - CLASS A.....		...02/07/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....4,765.000	.....54,683	.....XXX	.....0	L.....
73179V 10 3	POLYPORE INTERNATIONAL INC.....		...02/25/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....5,440.000	.....323,082	.....XXX	.....0	U.....
760759 10 0	REPUBLIC SERVICES.....		...02/01/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....67,828.000	.....2,077,572	.....XXX	.....0	L.....
88160R 10 1	TESLA MOTORS INC.....		...02/08/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....3,825.000	.....95,403	.....XXX	.....0	U.....
92886T 20 1	VONAGE HOLDINGS CORP.....		...03/11/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....10,089.000	.....43,282	.....XXX	.....0	U.....
99C001 11 4	SPECTRAGRAPHICS CORP.....		...02/01/2011	DIRECT.....	.....181,629.000	.....0	.....XXX	.....0	U.....
99C001 10 6	QSC AG.....	F.....	...02/01/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....79,899.000	.....351,396	.....XXX	.....0	U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....3,022,449	.....XXX	.....0	.....XXX
9799997.	Total - Common Stocks - Part 3.....					.....3,022,449	.....XXX	.....0	.....XXX
9799999.	Total - Common Stocks.....					.....3,022,449	.....XXX	.....0	.....XXX
9899999.	Total - Preferred and Common Stocks.....					.....3,022,449	.....XXX	.....0	.....XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....695,635,995	.....XXX	.....4,014,945	.....XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....5.

QE04.4

**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.							

**Bonds - U.S. Government**

QE05

911759	DD 7	HOUSING URBAN DEVELOPM	6.410	02/01/2011	PAID ON PRINCIPAL	14,000	14,000	15,936	14,000	0	0	0	0	0	14,000	0	0	0	0	449	08/01/2014	1
912827	6T 4	U S TREASURY NOTES	5.000	02/15/2011	MATURED	30,000,000	30,000,000	31,811,819	30,165,414	0	(165,414)	0	(165,414)	0	30,000,000	0	0	0	0	750,000	02/15/2011	1
36202C	3X 9	GNMA II PASS #2614	6.000	03/20/2011	PAID ON PRINCIPAL	10,486	10,486	10,165	10,261	0	224	0	224	0	10,486	0	0	0	0	93	07/20/2028	1
36202D	G6 2	GNMA II PASS #2921	7.500	03/20/2011	PAID ON PRINCIPAL	874	874	885	904	0	(30)	0	(30)	0	874	0	0	0	0	11	05/20/2030	1
36202D	J8 5	GNMA II PASS #2987	7.500	03/20/2011	PAID ON PRINCIPAL	123	123	123	124	0	(1)	0	(1)	0	123	0	0	0	0	2	10/20/2030	1
36202D	6D 8	GNMA II PASS #3568	5.000	03/20/2011	PAID ON PRINCIPAL	669,780	669,780	665,594	666,410	0	3,369	0	3,369	0	669,780	0	0	0	0	5,349	06/20/2034	1
36202E	BU 2	GNMA II PASS #3651	5.000	03/20/2011	PAID ON PRINCIPAL	1,617,053	1,617,053	1,606,946	1,609,077	0	7,975	0	7,975	0	1,617,053	0	0	0	0	12,867	12/20/2034	1
36202E	DD 8	GNMA II PASS #3700	4.500	03/20/2011	PAID ON PRINCIPAL	140,351	140,351	132,917	134,718	0	5,634	0	5,634	0	140,351	0	0	0	0	986	04/20/2035	1
36202E	ET 2	GNMA II PASS #3746	4.500	03/20/2011	PAID ON PRINCIPAL	1,671,789	1,671,789	1,593,314	1,611,722	0	60,067	0	60,067	0	1,671,789	0	0	0	0	10,768	08/20/2035	1
36202E	E7 0	GNMA II PASS #3758	4.500	03/20/2011	PAID ON PRINCIPAL	784,083	784,083	748,310	758,878	0	25,206	0	25,206	0	784,083	0	0	0	0	5,952	09/20/2035	1
36202E	E8 8	GNMA II PASS #3759	5.000	03/20/2011	PAID ON PRINCIPAL	554,430	554,430	552,784	552,903	0	1,528	0	1,528	0	554,430	0	0	0	0	4,313	09/20/2035	1
36202E	FL 8	GNMA II PASS #3771	4.500	03/20/2011	PAID ON PRINCIPAL	505,110	505,110	485,774	490,987	0	14,124	0	14,124	0	505,110	0	0	0	0	2,843	10/20/2035	1
36202E	F2 0	GNMA II PASS #3785	5.000	03/20/2011	PAID ON PRINCIPAL	1,360,324	1,360,324	1,331,630	1,340,692	0	19,633	0	19,633	0	1,360,324	0	0	0	0	10,433	11/20/2035	1
36202E	HF 9	GNMA II PASS #3830	5.500	03/20/2011	PAID ON PRINCIPAL	750,761	750,761	719,909	730,156	0	20,605	0	20,605	0	750,761	0	0	0	0	6,700	03/20/2036	1
36216C	KY 2	GNMA PASS TH #160611	9.500	03/15/2011	PAID ON PRINCIPAL	199	199	212	212	0	(13)	0	(13)	0	199	0	0	0	0	3	09/15/2016	1
36216G	N3 8	GNMA PASS TH #164310	9.500	03/15/2011	PAID ON PRINCIPAL	24	24	26	25	0	(1)	0	(1)	0	24	0	0	0	0	0	09/15/2018	1
362160	Q9 7	GNMA PASS TH #179680	9.500	03/15/2011	PAID ON PRINCIPAL	78	78	84	81	0	(3)	0	(3)	0	78	0	0	0	0	1	10/15/2016	1
362161	7E 5	GNMA PASS TH #180993	9.500	03/15/2011	PAID ON PRINCIPAL	62	62	66	64	0	(2)	0	(2)	0	62	0	0	0	0	1	11/15/2019	1
362164	W5 0	GNMA PASS TH #183468	9.500	03/15/2011	PAID ON PRINCIPAL	4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	0	10/15/2016	1
362167	NJ 3	GNMA PASS TH #185893	9.500	03/15/2011	PAID ON PRINCIPAL	65	65	69	69	0	(4)	0	(4)	0	65	0	0	0	0	1	10/15/2016	1
36217D	UZ 5	GNMA PASS TH #190600	9.500	03/15/2011	PAID ON PRINCIPAL	105	105	112	108	0	(3)	0	(3)	0	105	0	0	0	0	2	08/15/2016	1
36217S	TL 5	GNMA PASS TH #202255	9.500	03/15/2011	PAID ON PRINCIPAL	56	56	59	58	0	(2)	0	(2)	0	56	0	0	0	0	1	08/15/2017	1
36217T	CA 5	GNMA PASS TH #202665	9.500	03/15/2011	PAID ON PRINCIPAL	117	117	125	124	0	(7)	0	(7)	0	117	0	0	0	0	2	11/15/2019	1
36217T	CQ 0	GNMA PASS TH #202679	9.500	03/15/2011	PAID ON PRINCIPAL	18	18	20	20	0	(1)	0	(1)	0	18	0	0	0	0	0	12/15/2019	1
362172	N4 6	GNMA PASS TH #210211	9.500	03/15/2011	PAID ON PRINCIPAL	14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	0	07/15/2017	1
36218X	3Z 0	GNMA PASS TH #235816	9.500	03/15/2011	PAID ON PRINCIPAL	186	186	198	197	0	(11)	0	(11)	0	186	0	0	0	0	3	06/15/2018	1
362191	X7 8	GNMA PASS TH #264502	9.500	03/15/2011	PAID ON PRINCIPAL	39	39	42	42	0	(3)	0	(3)	0	39	0	0	0	0	1	09/15/2018	1
36205F	5V 1	GNMA PASS TH #389760	5.000	03/15/2011	PAID ON PRINCIPAL	55,239	55,239	56,500	55,764	0	(525)	0	(525)	0	55,239	0	0	0	0	630	11/15/2017	1
36201M	A8 5	GNMA PASS TH #586931	5.000	03/15/2011	PAID ON PRINCIPAL	6,404	6,404	6,566	6,481	0	(77)	0	(77)	0	6,404	0	0	0	0	54	10/15/2017	1
36201M	SA 1	GNMA PASS TH #587413	5.500	03/15/2011	PAID ON PRINCIPAL	33,771	33,771	34,509	34,383	0	(612)	0	(612)	0	33,771	0	0	0	0	309	11/15/2032	1
36201M	SJ 2	GNMA PASS TH #587421	5.500	03/15/2011	PAID ON PRINCIPAL	3,164	3,164	3,233	3,213	0	(49)	0	(49)	0	3,164	0	0	0	0	28	11/15/2032	1
36201P	VA 0	GNMA PASS TH #589309	5.000	03/15/2011	PAID ON PRINCIPAL	8,779	8,779	9,001	8,874	0	(95)	0	(95)	0	8,779	0	0	0	0	73	08/15/2017	1
36201U	BA 1	GNMA PASS TH #593233	5.000	03/15/2011	PAID ON PRINCIPAL	71,191	71,191	72,816	72,081	0	(889)	0	(889)	0	71,191	0	0	0	0	327	10/15/2017	1
36201V	ZG 0	GNMA PASS TH #594843	5.000	03/15/2011	PAID ON PRINCIPAL	14,850	14,850	15,226	15,050	0	(200)	0	(200)	0	14,850	0	0	0	0	127	08/15/2017	1
36200A	A7 4	GNMA PASS TH #595030	5.000	03/15/2011	PAID ON PRINCIPAL	8,613	8,613	8,831	8,715	0	(102)	0	(102)	0	8,613	0	0	0	0	72	10/15/2017	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 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.							
36200M YX 5	GNMA PASS TH #604726 4.500		03/15/2011	PAID ON PRINCIPAL		165,492	165,492	157,728	159,008	0	6,483	0	6,483	0	165,492	0	0	0	823	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		03/15/2011	PAID ON PRINCIPAL		111,588	111,588	105,137	106,426	0	5,163	0	5,163	0	111,588	0	0	0	880	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		03/15/2011	PAID ON PRINCIPAL		63,935	63,935	60,238	60,987	0	2,948	0	2,948	0	63,935	0	0	0	493	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		03/15/2011	PAID ON PRINCIPAL		170,048	170,048	170,831	170,779	0	(732)	0	(732)	0	170,048	0	0	0	1,105	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		03/15/2011	PAID ON PRINCIPAL		158,684	158,684	159,416	159,368	0	(683)	0	(683)	0	158,684	0	0	0	1,302	05/15/2040	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		03/25/2011	PAID ON PRINCIPAL		6,382	6,382	6,249	6,306	0	76	0	76	0	6,382	0	0	0	79	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		03/18/2011	PAID ON PRINCIPAL		75,460	75,460	73,479	74,140	0	1,320	0	1,320	0	75,460	0	0	0	934	01/25/2021	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		03/25/2011	PAID ON PRINCIPAL		375	375	374	374	0	1	0	1	0	375	0	0	0	5	10/25/2021	1
831641 DL 6	SBIC 2002-10B 1 4.670		03/10/2011	PAID ON PRINCIPAL		42,621	42,621	42,621	42,629	0	(7)	0	(7)	0	42,621	0	0	0	987	09/10/2012	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		02/10/2011	PAID ON PRINCIPAL		10,019	10,019	10,019	10,019	0	(1)	0	(1)	0	10,019	0	0	0	130	08/10/2013	1
0599999.	Total - Bonds - U.S. Government					39,086,745	39,086,745	40,669,909	39,081,858	0	4,887	0	4,887	0	39,086,745	0	0	0	819,139	XXX	XXX

**Bonds - U.S. States, Territories and Possessions**

373384 BE 5	GEORGIA GENERAL OBLIGA 6.800		03/01/2011	MATURED		90,000	90,000	112,135	90,561	0	(561)	0	(561)	0	90,000	0	0	0	3,060	03/01/2011	1FE
373384 CQ 7	GEORGIA GENERAL OBLIGA 6.800		03/01/2011	MATURED		4,910,000	4,910,000	6,117,565	4,940,589	0	(30,589)	0	(30,589)	0	4,910,000	0	0	0	166,940	03/01/2011	1FE
419791 ZG 6	HAWAII GENERAL OBLIGAT 5.500		02/01/2011	MATURED		1,200,000	1,200,000	1,343,676	1,201,728	0	(1,728)	0	(1,728)	0	1,200,000	0	0	0	33,000	02/01/2011	1FE
419791 ZH 4	HAWAII GENERAL OBLIGAT 5.500		02/01/2011	MATURED		4,520,000	4,520,000	5,061,180	4,526,509	0	(6,509)	0	(6,509)	0	4,520,000	0	0	0	124,300	02/01/2011	1FE
574192 Z9 4	MARYLAND GO S2009 QSCB ---		03/15/2011	QUALIFIED TAX CREDIT		0	298,500	284,972	0	0	0	0	0	0	0	0	0	0	0	03/15/2011	1FE
574192 Z9 4	MARYLAND GO S2009 QSCB ---		03/15/2011	QUALIFIED TAX CREDIT		0	154,026	146,987	0	0	0	0	0	0	0	0	0	0	0	03/15/2011	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					10,720,000	11,172,526	13,066,515	10,759,387	0	(39,387)	0	(39,387)	0	10,720,000	0	0	0	327,300	XXX	XXX

**Bonds - U.S. Political Subdivisions of States, Territories and Possessions**

186343 ST 7	CLEVELAND GENERAL OBLI 5.250		02/22/2011	UBS AG		3,993,000	3,750,000	4,089,375	3,853,538	0	(5,738)	0	(5,738)	0	3,847,800	0	145,200	145,200	111,563	08/01/2016	1FE
236091 YY 4	DANE CO GENERAL OBLIGA 3.250		03/01/2011	MATURED		2,530,000	2,530,000	2,560,436	2,531,720	0	(1,720)	0	(1,720)	0	2,530,000	0	0	0	41,113	03/01/2011	1FE
249174 KF 9	DENVER CITY&CO GO SD#1 ---		03/15/2011	QUALIFIED TAX CREDIT		0	119,200	111,332	0	0	0	0	0	0	0	0	0	0	0	03/15/2011	1FE
287425 UH 3	ELK RIVER ISD #728 GO 4.250		02/01/2011	MATURED		3,195,000	3,195,000	3,257,483	3,195,671	0	(671)	0	(671)	0	3,195,000	0	0	0	67,894	02/01/2011	1FE
349460 T7 0	FORT WORTH ISD GO S200 5.000		02/15/2011	MATURED		5,000,000	5,000,000	5,289,000	5,013,200	0	(13,200)	0	(13,200)	0	5,000,000	0	0	0	125,000	02/15/2011	1FE
591852 KH 0	MINNEAPOLIS ST PAUL WA 3.250		03/01/2011	MATURED		1,025,000	1,025,000	1,039,227	1,025,820	0	(820)	0	(820)	0	1,025,000	0	0	0	16,656	03/01/2011	1FE
667027 4F 0	NORTHSIDE ISD GO S2009 ---		03/15/2011	QUALIFIED TAX CREDIT		0	260,100	244,933	0	0	0	0	0	0	0	0	0	0	0	03/15/2011	1FE
751617 2P 5	RAMSEY CO CAP IMPT GO 5.000		02/01/2011	MATURED		2,510,000	2,510,000	2,627,192	2,512,937	0	(2,937)	0	(2,937)	0	2,510,000	0	0	0	62,750	02/01/2011	1FE
771614 GY 4	ROCHESTER ISD NO#535 G 5.000		02/01/2011	MATURED		635,000	635,000	693,934	635,800	0	(800)	0	(800)	0	635,000	0	0	0	15,875	02/01/2011	1FE
796236 XP 7	SAN ANTONIO CTFS GO LT 5.250		02/01/2011	REDEEMED		6,915,000	6,915,000	7,450,290	6,920,947	0	(5,947)	0	(5,947)	0	6,915,000	0	0	0	181,519	02/01/2013	1FE
796236 XQ 5	SAN ANTONIO CTFS GO LT 5.250		02/01/2011	REDEEMED		5,230,000	5,230,000	5,743,586	5,235,858	0	(5,858)	0	(5,858)	0	5,230,000	0	0	0	137,288	02/01/2014	1FE
796237 AJ 4	SAN ANTONIO GO LTD REF 5.000		02/01/2011	MATURED		105,000	105,000	112,486	105,097	0	(97)	0	(97)	0	105,000	0	0	0	2,625	02/01/2011	1FE
796237 AY 1	SAN ANTONIO GO LTD REF 5.000		02/01/2011	MATURED		6,970,000	6,970,000	7,466,956	6,976,412	0	(6,412)	0	(6,412)	0	6,970,000	0	0	0	174,250	02/01/2011	1FE
815626 HG 4	SEDGWICK CO USD#259 GO ---		03/15/2011	QUALIFIED TAX CREDIT		0	147,500	139,800	0	0	0	0	0	0	0	0	0	0	0	03/15/2011	1FE
791434 UG 6	ST LOUIS CO SD #R-6 (R 3.500		02/01/2011	MATURED		2,305,000	2,305,000	2,348,956	2,306,314	0	(1,314)	0	(1,314)	0	2,305,000	0	0	0	40,338	02/01/2011	1FE
930863 WH 4	WAKE CO GENERAL OBLIGA 5.250		02/01/2011	REDEEMED		18,156,000	17,800,000	18,549,380	18,157,602	0	(1,602)	0	(1,602)	0	18,156,000	0	0	0	467,250	02/01/2016	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 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)
930863 WJ 0	WAKE CO GENERAL OBLIGA 5.250		02/01/2011	REDEEMED		5,100,000	5,000,000	5,336,850	5,102,000	0	(2,000)	0	(2,000)	0	5,100,000	0	0	0	131,250	02/01/2017	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					63,669,000	63,496,800	67,061,216	63,572,915	0	(49,115)	0	(49,115)	0	63,523,800	0	145,200	145,200	1,575,369	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		03/29/2011	PAID ON PRINCIPAL		107,879	107,879	107,879	107,879	0	0	0	0	0	107,879	0	0	0	452	12/01/2027	1
186432 ZE 3	CLEVELAND WTRWKS REV S 5.000		01/01/2011	MATURED		5,000,000	5,000,000	5,430,950	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2011	1FE
462583 AS 4	IOWA VISION SPL FD REV 5.500		02/15/2011	MATURED		6,655,000	6,655,000	7,591,092	6,672,303	0	(17,303)	0	(17,303)	0	6,655,000	0	0	0	183,013	02/15/2011	1FE
49130P BB 9	KENTUCKY HSG CORP S200 5.375		01/01/2011	PAID ON PRINCIPAL		630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	16,931	01/01/2033	1FE
57585K PL 6	MASSACHUSETTS H/E (TUF) 5.500		02/15/2011	REDEEMED		9,000,000	9,000,000	9,057,870	9,006,750	0	(6,750)	0	(6,750)	0	9,000,000	0	0	0	247,500	02/15/2036	1FE
586111 FJ 0	MEMPHIS-SHELBY CO ARPT 6.250		03/14/2011	REDEEMED		600,000	600,000	611,130	600,120	0	(120)	0	(120)	0	600,000	0	0	0	20,104	03/01/2017	1FE
60636W BG 9	MISSOURI HWYS&TRANS CO 5.625		02/01/2011	REDEEMED		2,680,000	2,680,000	2,828,954	2,681,286	0	(1,286)	0	(1,286)	0	2,680,000	0	0	0	75,375	02/01/2014	1FE
60636W BH 7	MISSOURI HWYS&TRANS CO 5.625		02/01/2011	REDEEMED		1,250,000	1,250,000	1,312,363	1,250,588	0	(588)	0	(588)	0	1,250,000	0	0	0	35,156	02/01/2015	1FE
64971K YZ 3	NEW YORK CITY TRANSTL 5.000		03/08/2011	RAMIREZ & CO INC		22,078,200	20,000,000	22,515,600	20,928,000	0	(45,400)	0	(45,400)	0	20,882,600	0	1,195,600	1,195,600	338,889	11/01/2014	1FE
64985F VE 8	NEW YORK ENV FAC CORP 5.900		03/18/2011	REDEEMED		3,840,000	3,840,000	3,827,563	3,832,858	0	(77)	0	(77)	0	3,832,781	0	7,219	7,219	152,928	01/15/2018	1FE
650009 MB 6	NEW YORK THRUWAY AUTH 5.000		03/30/2011	J P MORGAN CHASE SECU		5,253,600	5,000,000	5,329,400	5,151,400	0	(9,050)	0	(9,050)	0	5,142,350	0	111,250	111,250	125,000	01/01/2019	1FE
678535 W3 5	OKLAHOMA CITY ARPT TR 5.750		03/03/2011	REDEEMED		5,260,000	5,260,000	5,482,814	5,260,000	0	0	0	0	0	5,260,000	0	0	0	203,314	07/01/2013	1FE
696550 PU 0	PALM BEACH CO SCH BRD 5.000		02/14/2011	RBC DAIN RAUSCHER INC		5,376,650	5,000,000	5,469,200	5,230,750	0	(5,850)	0	(5,850)	0	5,224,900	0	151,750	151,750	136,111	08/01/2016	1FE
696550 PX 4	PALM BEACH CO SCH BRD 5.000		02/14/2011	THE MUNI CENTER		105,401	100,000	105,309	102,779	0	(69)	0	(69)	0	102,710	0	2,691	2,691	2,722	08/01/2019	1FE
786134 LE 4	SACRAMENTO CO SANTN DI 5.000		02/03/2011	RBC DAIN RAUSCHER INC		9,625,209	8,885,000	9,585,849	9,257,548	0	(7,286)	0	(7,286)	0	9,250,262	0	374,947	374,947	82,680	12/01/2018	1FE
79575D QE 3	SALT RIVER PROJ AGR IM 5.000		01/01/2011	MATURED		2,000,000	2,000,000	2,109,520	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,000	01/01/2011	1FE
895415 AQ 0	TRI-COUNTY MET TRANS D 5.000		02/22/2011	UBS AG		5,376,666	4,915,000	5,256,789	5,086,091	0	(4,768)	0	(4,768)	0	5,081,324	0	295,342	295,342	118,779	09/01/2019	1FE
895415 AR 8	TRI-COUNTY MET TRANS D 5.000		03/15/2011	RBC DAIN RAUSCHER INC		5,649,104	5,170,000	5,507,032	5,338,904	0	(6,876)	0	(6,876)	0	5,332,028	0	317,076	317,076	141,457	09/01/2020	1FE
92817S PH 5	VIRGINIA PUB SCH AUTH		03/15/2011	QUALIFIED TAX CREDIT		0	302,500	286,528	0	0	0	0	0	0	0	0	0	0	0	03/15/2011	1FE
957886 CR 3	WESTERN CAROLINA SWR S 5.375		03/01/2011	REDEEMED		5,465,000	5,465,000	5,689,675	5,468,937	0	(3,937)	0	(3,937)	0	5,465,000	0	0	0	146,872	03/01/2016	1FE
958697 GN 8	WESTERN MN MUN PWR AGY 5.500		01/01/2011	REDEEMED		8,490,000	8,490,000	8,609,539	8,490,000	0	0	0	0	0	8,490,000	0	0	0	233,475	01/01/2013	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.985		03/15/2011	PAID ON PRINCIPAL		13,197	13,197	13,128	12,980	0	217	0	217	0	13,197	0	0	0	70	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.873		03/15/2011	PAID ON PRINCIPAL		1,168,231	1,168,231	1,160,884	1,150,439	0	17,792	0	17,792	0	1,168,231	0	0	0	7,889	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.881		01/15/2011	PAID ON PRINCIPAL		15,053	15,053	14,958	14,823	0	229	0	229	0	15,053	0	0	0	36	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.806		01/15/2011	PAID ON PRINCIPAL		21,230	21,230	21,181	20,789	0	442	0	442	0	21,230	0	0	0	50	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.808		03/15/2011	PAID ON PRINCIPAL		334,969	334,969	334,184	328,001	0	6,968	0	6,968	0	334,969	0	0	0	2,305	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		8,453	8,453	8,275	8,329	0	124	0	124	0	8,453	0	0	0	98	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		48,856	48,856	47,830	48,151	0	705	0	705	0	48,856	0	0	0	447	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		107	107	105	106	0	2	0	2	0	107	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		44,991	44,991	44,047	44,205	0	787	0	787	0	44,991	0	0	0	428	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		1,846	1,846	1,808	1,811	0	35	0	35	0	1,846	0	0	0	9	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		5,009	5,009	4,904	4,957	0	52	0	52	0	5,009	0	0	0	46	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		216	216	211	212	0	4	0	4	0	216	0	0	0	2	07/15/2033	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 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)
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		64	64	63	62	0	2	0	2	0	64	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		31,836	31,836	31,168	31,381	0	455	0	455	0	31,836	0	0	0	356	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		10,553	10,553	10,331	10,410	0	142	0	142	0	10,553	0	0	0	143	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		170,185	170,185	166,613	167,490	0	2,695	0	2,695	0	170,185	0	0	0	1,491	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		51,374	51,374	50,296	50,624	0	750	0	750	0	51,374	0	0	0	373	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		108,926	108,926	106,640	107,159	0	1,767	0	1,767	0	108,926	0	0	0	604	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		01/15/2011	PAID ON PRINCIPAL		60,344	60,344	59,077	59,114	0	1,230	0	1,230	0	60,344	0	0	0	277	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		130	130	127	128	0	2	0	2	0	130	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		167,941	167,941	166,891	167,212	0	729	0	729	0	167,941	0	0	0	1,367	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		42	42	42	42	0	1	0	1	0	42	0	0	0	0	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		1,183	1,183	1,158	1,169	0	14	0	14	0	1,183	0	0	0	11	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		1,130	1,130	1,106	1,110	0	19	0	19	0	1,130	0	0	0	11	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		182,806	182,806	178,970	179,328	0	3,479	0	3,479	0	182,806	0	0	0	2,118	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		955	955	935	939	0	16	0	16	0	955	0	0	0	9	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		2,155	2,155	2,109	2,125	0	30	0	30	0	2,155	0	0	0	13	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		674	674	660	663	0	11	0	11	0	674	0	0	0	6	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		1,281	1,281	1,255	1,259	0	22	0	22	0	1,281	0	0	0	12	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		996,066	996,066	989,841	991,573	0	4,494	0	4,494	0	996,066	0	0	0	7,612	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		321,114	321,114	319,107	319,747	0	1,367	0	1,367	0	321,114	0	0	0	2,625	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		28,366	28,366	27,285	27,440	0	927	0	927	0	28,366	0	0	0	189	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		39,494	39,494	37,402	38,212	0	1,283	0	1,283	0	39,494	0	0	0	259	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		604,263	604,263	572,257	587,037	0	17,226	0	17,226	0	604,263	0	0	0	3,641	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		929,022	929,022	879,815	901,502	0	27,520	0	27,520	0	929,022	0	0	0	4,995	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		45,420	45,420	43,014	44,143	0	1,277	0	1,277	0	45,420	0	0	0	278	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		410,104	410,104	388,382	398,152	0	11,952	0	11,952	0	410,104	0	0	0	3,244	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		353,366	353,366	334,649	343,801	0	9,565	0	9,565	0	353,366	0	0	0	1,780	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		1,383	1,383	1,455	1,555	0	(172)	0	(172)	0	1,383	0	0	0	20	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		2,219	2,219	2,335	2,511	0	(292)	0	(292)	0	2,219	0	0	0	35	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		1,754	1,754	1,846	1,989	0	(235)	0	(235)	0	1,754	0	0	0	21	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		81	81	85	92	0	(11)	0	(11)	0	81	0	0	0	1	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		2,757	2,757	3,216	3,148	0	(391)	0	(391)	0	2,757	0	0	0	27	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		2,893	2,893	3,045	3,217	0	(323)	0	(323)	0	2,893	0	0	0	35	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		5,021	5,021	4,915	4,930	0	91	0	91	0	5,021	0	0	0	39	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		3,866	3,866	3,785	3,797	0	70	0	70	0	3,866	0	0	0	36	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		130,570	130,570	127,830	128,574	0	1,997	0	1,997	0	130,570	0	0	0	1,096	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		15,176	15,176	14,301	14,313	0	864	0	864	0	15,176	0	0	0	152	12/15/2028	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 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.							
31293M FE 7	FHLMC GOLD PASSTHRU	5.500	03/15/2011	PAID ON PRINCIPAL		1,085	1,085	1,062	1,060	0	25	0	25	0	1,085	0	0	0	13	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		106	106	112	117	0	(11)	0	(11)	0	106	0	0	0	1	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		207	207	218	237	0	(29)	0	(29)	0	207	0	0	0	2	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		42	42	45	50	0	(8)	0	(8)	0	42	0	0	0	1	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		269	269	283	291	0	(22)	0	(22)	0	269	0	0	0	3	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		66	66	70	72	0	(6)	0	(6)	0	66	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		30	30	31	33	0	(3)	0	(3)	0	30	0	0	0	0	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		174	174	183	201	0	(27)	0	(27)	0	174	0	0	0	3	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		1,984	1,984	2,088	2,329	0	(345)	0	(345)	0	1,984	0	0	0	25	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		95	95	100	109	0	(14)	0	(14)	0	95	0	0	0	1	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		133	133	140	155	0	(22)	0	(22)	0	133	0	0	0	2	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		1,685	1,685	1,773	1,888	0	(203)	0	(203)	0	1,685	0	0	0	12	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		8	8	8	9	0	(2)	0	(2)	0	8	0	0	0	0	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		237	237	250	276	0	(39)	0	(39)	0	237	0	0	0	3	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		3,176	3,176	3,341	3,563	0	(388)	0	(388)	0	3,176	0	0	0	21	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		98	98	103	108	0	(11)	0	(11)	0	98	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	03/15/2011	PAID ON PRINCIPAL		17	17	18	20	0	(3)	0	(3)	0	17	0	0	0	0	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		3,453	3,453	3,634	3,909	0	(457)	0	(457)	0	3,453	0	0	0	40	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		77	77	81	86	0	(10)	0	(10)	0	77	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		150	150	158	162	0	(12)	0	(12)	0	150	0	0	0	2	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		221	221	233	261	0	(39)	0	(39)	0	221	0	0	0	2	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		1,034	1,034	1,088	1,193	0	(159)	0	(159)	0	1,034	0	0	0	12	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		15	15	15	17	0	(2)	0	(2)	0	15	0	0	0	0	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		94	94	99	107	0	(13)	0	(13)	0	94	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		57	57	60	63	0	(5)	0	(5)	0	57	0	0	0	1	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		24	24	26	28	0	(4)	0	(4)	0	24	0	0	0	0	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	03/15/2011	PAID ON PRINCIPAL		116	116	114	113	0	3	0	3	0	116	0	0	0	1	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		82	82	86	94	0	(12)	0	(12)	0	82	0	0	0	1	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU	5.500	03/15/2011	PAID ON PRINCIPAL		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		8,717	8,717	9,174	9,924	0	(1,207)	0	(1,207)	0	8,717	0	0	0	135	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	03/15/2011	PAID ON PRINCIPAL		7,592	7,592	7,433	7,466	0	126	0	126	0	7,592	0	0	0	64	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		159	159	167	179	0	(20)	0	(20)	0	159	0	0	0	2	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		277	277	291	302	0	(25)	0	(25)	0	277	0	0	0	3	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	03/15/2011	PAID ON PRINCIPAL		2,688	2,688	2,631	2,635	0	53	0	53	0	2,688	0	0	0	37	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		2,794	2,794	2,941	2,997	0	(202)	0	(202)	0	2,794	0	0	0	48	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	03/15/2011	PAID ON PRINCIPAL		51,730	51,730	54,558	57,511	0	(5,781)	0	(5,781)	0	51,730	0	0	0	310	05/15/2032	1

QE05.4

**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 Designation or Market Indicator (a)
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		1,241	1,241	1,307	1,360	0	(119)	0	(119)	0	1,241	0	0	0	9	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		6,004	6,004	6,319	6,923	0	(920)	0	(920)	0	6,004	0	0	0	39	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		46	46	48	52	0	(6)	0	(6)	0	46	0	0	0	0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		2,506	2,506	2,638	2,716	0	(210)	0	(210)	0	2,506	0	0	0	15	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		438	438	462	511	0	(73)	0	(73)	0	438	0	0	0	5	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		560	560	589	600	0	(40)	0	(40)	0	560	0	0	0	7	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		124	124	130	139	0	(15)	0	(15)	0	124	0	0	0	1	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		577	577	608	672	0	(96)	0	(96)	0	577	0	0	0	7	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		251	251	265	301	0	(49)	0	(49)	0	251	0	0	0	3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		22,460	22,460	21,989	22,055	0	405	0	405	0	22,460	0	0	0	172	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		4,658	4,658	4,560	4,579	0	80	0	80	0	4,658	0	0	0	42	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		147	147	143	143	0	3	0	3	0	147	0	0	0	2	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		80	80	78	79	0	1	0	1	0	80	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		85,661	85,661	90,158	89,073	0	(3,412)	0	(3,412)	0	85,661	0	0	0	999	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		11	11	10	10	0	0	0	0	0	11	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		5,415	5,415	5,302	5,334	0	81	0	81	0	5,415	0	0	0	43	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		951	951	931	935	0	16	0	16	0	951	0	0	0	5	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		216	216	212	210	0	6	0	6	0	216	0	0	0	2	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		8,652	8,652	8,470	8,520	0	132	0	132	0	8,652	0	0	0	69	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		8,188	8,188	8,016	8,047	0	141	0	141	0	8,188	0	0	0	77	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		11,619	11,619	11,375	11,434	0	185	0	185	0	11,619	0	0	0	106	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		121	121	119	120	0	2	0	2	0	121	0	0	0	1	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		165,079	165,079	168,587	167,536	0	(2,457)	0	(2,457)	0	165,079	0	0	0	1,491	12/15/2023	1
31280R CN 4	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		887	887	934	914	0	(28)	0	(28)	0	887	0	0	0	10	04/15/2013	1
3128G8 YT 2	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		863	863	902	874	0	(11)	0	(11)	0	863	0	0	0	8	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		2,262	2,262	2,363	2,304	0	(42)	0	(42)	0	2,262	0	0	0	21	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		575	575	601	591	0	(16)	0	(16)	0	575	0	0	0	5	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		1,638	1,638	1,724	1,836	0	(198)	0	(198)	0	1,638	0	0	0	17	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		2,591	2,591	2,537	2,542	0	49	0	49	0	2,591	0	0	0	21	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		3,438	3,438	3,619	3,910	0	(472)	0	(472)	0	3,438	0	0	0	41	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		1,818	1,818	1,914	2,021	0	(202)	0	(202)	0	1,818	0	0	0	16	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		394	394	415	442	0	(48)	0	(48)	0	394	0	0	0	5	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		3,870	3,870	4,073	4,335	0	(465)	0	(465)	0	3,870	0	0	0	63	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		13,194	13,194	13,982	14,996	0	(1,802)	0	(1,802)	0	13,194	0	0	0	134	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		505	505	532	567	0	(62)	0	(62)	0	505	0	0	0	6	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		234	234	246	262	0	(28)	0	(28)	0	234	0	0	0	3	07/15/2032	1

QE05.5



### 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	F o r 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)
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		128,452	128,452	125,761	126,429	0	2,023	0	2,023	0	128,452	0	0	0	1,118	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		675,435	675,435	599,871	626,098	0	49,337	0	49,337	0	675,435	0	0	0	4,220	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		726,905	726,905	716,157	718,313	0	8,592	0	8,592	0	726,905	0	0	0	6,156	12/15/2036	1
31406G 5S 4	FN (10/1 ARM #810057 5.046		03/25/2011	PAID ON PRINCIPAL		3,896	3,896	3,932	3,907	0	(10)	0	(10)	0	3,896	0	0	0	31	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.078		03/25/2011	PAID ON PRINCIPAL		100,044	100,044	100,919	100,391	0	(348)	0	(348)	0	100,044	0	0	0	1,272	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.083		02/25/2011	PAID ON PRINCIPAL		89,233	89,233	90,014	89,543	0	(310)	0	(310)	0	89,233	0	0	0	757	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.088		01/25/2011	PAID ON PRINCIPAL		290,082	290,082	292,620	291,089	0	(1,008)	0	(1,008)	0	290,082	0	0	0	1,231	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.991		03/25/2011	PAID ON PRINCIPAL		274,876	274,876	270,065	271,842	0	3,033	0	3,033	0	274,876	0	0	0	2,290	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.994		01/25/2011	PAID ON PRINCIPAL		86,962	86,962	85,440	86,002	0	960	0	960	0	86,962	0	0	0	362	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.726		03/25/2011	PAID ON PRINCIPAL		309,905	309,905	310,084	309,144	0	761	0	761	0	309,905	0	0	0	3,682	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.745		02/25/2011	PAID ON PRINCIPAL		249,551	249,551	249,694	248,938	0	613	0	613	0	249,551	0	0	0	1,978	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.756		01/25/2011	PAID ON PRINCIPAL		21,250	21,250	21,263	21,198	0	52	0	52	0	21,250	0	0	0	84	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.776		03/25/2011	PAID ON PRINCIPAL		217,839	217,839	218,520	217,599	0	240	0	240	0	217,839	0	0	0	1,774	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.778		01/25/2011	PAID ON PRINCIPAL		216,070	216,070	216,745	215,831	0	238	0	238	0	216,070	0	0	0	863	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.975		03/25/2011	PAID ON PRINCIPAL		213,583	213,583	213,912	213,457	0	126	0	126	0	213,583	0	0	0	1,087	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.941		01/25/2011	PAID ON PRINCIPAL		139,860	139,860	138,592	138,866	0	994	0	994	0	139,860	0	0	0	576	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.942		03/25/2011	PAID ON PRINCIPAL		197,520	197,520	195,730	196,117	0	1,404	0	1,404	0	197,520	0	0	0	2,441	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.945		02/25/2011	PAID ON PRINCIPAL		307,436	307,436	304,650	305,251	0	2,185	0	2,185	0	307,436	0	0	0	2,533	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.593		03/25/2011	PAID ON PRINCIPAL		563,370	563,370	554,498	557,512	0	5,858	0	5,858	0	563,370	0	0	0	4,407	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.638		01/25/2011	PAID ON PRINCIPAL		156,958	156,958	154,486	155,326	0	1,632	0	1,632	0	156,958	0	0	0	608	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.655		03/25/2011	PAID ON PRINCIPAL		18,606	18,606	18,522	18,442	0	164	0	164	0	18,606	0	0	0	104	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.672		01/25/2011	PAID ON PRINCIPAL		10,162	10,162	10,116	10,072	0	90	0	90	0	10,162	0	0	0	23	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.408		03/25/2011	PAID ON PRINCIPAL		7,924	7,924	7,885	7,880	0	44	0	44	0	7,924	0	0	0	50	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.533		02/25/2011	PAID ON PRINCIPAL		15,786	15,786	15,709	15,698	0	88	0	88	0	15,786	0	0	0	50	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.569		03/25/2011	PAID ON PRINCIPAL		5,062	5,062	5,039	5,013	0	49	0	49	0	5,062	0	0	0	33	06/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.579		02/25/2011	PAID ON PRINCIPAL		9,832	9,832	9,787	9,737	0	95	0	95	0	9,832	0	0	0	31	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.927		03/25/2011	PAID ON PRINCIPAL		31,194	31,194	30,977	30,892	0	302	0	302	0	31,194	0	0	0	148	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.755		03/25/2011	PAID ON PRINCIPAL		173,116	173,116	172,345	170,860	0	2,256	0	2,256	0	173,116	0	0	0	469	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.466		03/25/2011	PAID ON PRINCIPAL		13,381	13,381	13,289	13,169	0	212	0	212	0	13,381	0	0	0	55	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.348		03/25/2011	PAID ON PRINCIPAL		6,980	6,980	6,918	6,888	0	91	0	91	0	6,980	0	0	0	28	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.980		01/25/2011	PAID ON PRINCIPAL		116,510	116,510	116,401	116,252	0	258	0	258	0	116,510	0	0	0	483	12/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.989		03/25/2011	PAID ON PRINCIPAL		320,557	320,557	320,257	319,848	0	709	0	709	0	320,557	0	0	0	2,661	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2011	PAID ON PRINCIPAL		6,145	6,145	6,355	6,248	0	(103)	0	(103)	0	6,145	0	0	0	59	12/25/2041	1
31367B 2P 1	FNMA PASS TH #164682 7.500		03/25/2011	PAID ON PRINCIPAL		285	285	285	284	0	1	0	1	0	285	0	0	0	4	09/25/2022	1
31367B 2T 3	FNMA PASS TH #164686 7.500		03/25/2011	PAID ON PRINCIPAL		75	75	75	75	0	0	0	0	0	75	0	0	0	1	09/25/2022	1

QE05.6

### 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	F o r 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)
31367L 5S 0	FNMA PASS TH #172857	7.500	03/25/2011	PAID ON PRINCIPAL		98	98	98	97	0	0	0	0	0	98	0	0	0	1	09/25/2022	1
31367M ZB 2	FNMA PASS TH #173638	7.500	03/25/2011	PAID ON PRINCIPAL		102	102	102	101	0	0	0	0	0	102	0	0	0	1	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941	7.500	03/25/2011	PAID ON PRINCIPAL		49	49	49	49	0	0	0	0	0	49	0	0	0	1	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589	7.500	03/25/2011	PAID ON PRINCIPAL		32	32	32	32	0	0	0	0	0	32	0	0	0	0	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590	7.500	03/25/2011	PAID ON PRINCIPAL		63	63	63	63	0	0	0	0	0	63	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607	7.500	03/25/2011	PAID ON PRINCIPAL		53	53	53	53	0	0	0	0	0	53	0	0	0	1	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910	7.500	03/25/2011	PAID ON PRINCIPAL		376	376	376	375	0	1	0	1	0	376	0	0	0	5	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911	7.500	03/25/2011	PAID ON PRINCIPAL		184	184	184	184	0	0	0	0	0	184	0	0	0	2	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186	7.500	03/25/2011	PAID ON PRINCIPAL		108	108	108	108	0	0	0	0	0	108	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #179044	7.500	03/25/2011	PAID ON PRINCIPAL		54	54	54	54	0	0	0	0	0	54	0	0	0	1	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308	7.500	03/25/2011	PAID ON PRINCIPAL		29	29	30	33	0	(4)	0	(4)	0	29	0	0	0	0	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272	6.000	03/25/2011	PAID ON PRINCIPAL		110,999	110,999	109,976	110,220	0	779	0	779	0	110,999	0	0	0	902	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404	6.000	03/25/2011	PAID ON PRINCIPAL		2,704	2,704	2,666	2,678	0	26	0	26	0	2,704	0	0	0	31	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436	7.500	03/25/2011	PAID ON PRINCIPAL		47	47	49	53	0	(7)	0	(7)	0	47	0	0	0	1	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196	6.000	03/25/2011	PAID ON PRINCIPAL		8,537	8,537	8,904	8,835	0	(298)	0	(298)	0	8,537	0	0	0	85	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235	6.000	03/25/2011	PAID ON PRINCIPAL		8,369	8,369	8,728	8,669	0	(300)	0	(300)	0	8,369	0	0	0	88	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307	6.000	03/25/2011	PAID ON PRINCIPAL		23,348	23,348	24,351	24,223	0	(875)	0	(875)	0	23,348	0	0	0	222	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342	6.000	03/25/2011	PAID ON PRINCIPAL		1,016	1,016	1,059	1,056	0	(40)	0	(40)	0	1,016	0	0	0	10	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693	5.500	03/25/2011	PAID ON PRINCIPAL		202,528	202,528	202,149	202,072	0	457	0	457	0	202,528	0	0	0	1,740	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908	5.000	03/25/2011	PAID ON PRINCIPAL		1,373,296	1,373,296	1,380,377	1,375,845	0	(2,549)	0	(2,549)	0	1,373,296	0	0	0	10,570	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911	5.000	03/25/2011	PAID ON PRINCIPAL		159,140	159,140	158,866	158,775	0	365	0	365	0	159,140	0	0	0	1,199	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	03/25/2011	PAID ON PRINCIPAL		98,658	98,658	98,874	98,632	0	25	0	25	0	98,658	0	0	0	670	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954	4.500	03/25/2011	PAID ON PRINCIPAL		955,578	955,578	927,060	938,704	0	16,873	0	16,873	0	955,578	0	0	0	6,685	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983	5.500	03/25/2011	PAID ON PRINCIPAL		8,071	8,071	8,056	8,052	0	19	0	19	0	8,071	0	0	0	65	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569	6.500	03/25/2011	PAID ON PRINCIPAL		1,029	1,029	964	983	0	46	0	46	0	1,029	0	0	0	11	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317	10.500	03/25/2011	PAID ON PRINCIPAL		1,111	1,111	1,203	1,159	0	(48)	0	(48)	0	1,111	0	0	0	20	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319	11.500	03/25/2011	PAID ON PRINCIPAL		564	564	621	603	0	(39)	0	(39)	0	564	0	0	0	11	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635	6.500	03/25/2011	PAID ON PRINCIPAL		605	605	567	577	0	28	0	28	0	605	0	0	0	7	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372	6.500	03/25/2011	PAID ON PRINCIPAL		1,779	1,779	1,667	1,702	0	77	0	77	0	1,779	0	0	0	12	11/25/2025	1
31375E 6U 0	FNMA PASS TH #333083	6.500	03/25/2011	PAID ON PRINCIPAL		5,580	5,580	5,372	5,423	0	157	0	157	0	5,580	0	0	0	90	02/25/2026	1
31375Q XL 3	FNMA PASS TH #341883	7.000	03/25/2011	PAID ON PRINCIPAL		149	149	145	146	0	3	0	3	0	149	0	0	0	2	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282	7.000	03/25/2011	PAID ON PRINCIPAL		154	154	151	151	0	3	0	3	0	154	0	0	0	2	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457	5.500	03/25/2011	PAID ON PRINCIPAL		3,975,193	3,975,193	3,967,751	3,965,680	0	9,513	0	9,513	0	3,975,193	0	0	0	31,958	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540	6.500	03/25/2011	PAID ON PRINCIPAL		156	156	156	156	0	(0)	0	(0)	0	156	0	0	0	2	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454	6.000	03/25/2011	PAID ON PRINCIPAL		10,106	10,106	10,540	10,345	0	(238)	0	(238)	0	10,106	0	0	0	93	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249	5.500	03/25/2011	PAID ON PRINCIPAL		163	163	150	151	0	12	0	12	0	163	0	0	0	1	10/25/2016	1

QE05.7

**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)	
31385H	YA 4		03/25/2011	FNMA PASS TH #545305	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31385J	LH 9		03/25/2011	FNMA PASS TH #545828	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31385J	NQ 7		03/25/2011	FNMA PASS TH #545899	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31385W	2N 8		03/25/2011	FNMA PASS TH #555281	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31385X	F9 3		03/25/2011	FNMA PASS TH #555592	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31385X	6M 4		03/25/2011	FNMA PASS TH #556276	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31386T	QH 1		03/25/2011	FNMA PASS TH #572956	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31387R	DC 9		03/25/2011	FNMA PASS TH #591499	6.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31388M	JZ 2		03/25/2011	FNMA PASS TH #608780	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31388N	KR 6		03/25/2011	FNMA PASS TH #609704	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31388V	P3 6		03/25/2011	FNMA PASS TH #616142	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31388W	WL 6		03/25/2011	FNMA PASS TH #617251	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31388X	G9 9		03/25/2011	FNMA PASS TH #617724	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31389D	QT 7		03/25/2011	FNMA PASS TH #622466	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31390B	ED 6		03/25/2011	FNMA PASS TH #641032	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31390C	PC 4		03/25/2011	FNMA PASS TH #642219	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31390J	SN 2		03/25/2011	FNMA PASS TH #647725	6.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31400E	Q3 7		03/25/2011	FNMA PASS TH #685474	4.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31400S	ER 6		03/25/2011	FNMA PASS TH #695944	5.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31400V	2K 7		03/25/2011	FNMA PASS TH #699278	4.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31401W	AP 4		03/25/2011	FNMA PASS TH #720114	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31401X	UH 8		03/25/2011	FNMA PASS TH #721584	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31401Y	FH 3		03/25/2011	FNMA PASS TH #722068	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31401Y	LS 2		03/25/2011	FNMA PASS TH #722237	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402B	FR 0		03/25/2011	FNMA PASS TH #723876	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402D	C4 0		03/25/2011	FNMA PASS TH #725591	5.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402H	VV 0		03/25/2011	FNMA PASS TH #729728	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402J	4W 4		03/25/2011	FNMA PASS TH #730837	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402Q	GH 8		03/25/2011	FNMA PASS TH #734700	4.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402V	UR 9		03/25/2011	FNMA PASS TH #739592	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402W	NN 4		03/25/2011	FNMA PASS TH #740297	5.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402W	3P 1		03/25/2011	FNMA PASS TH #740706	4.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402W	3W 6		03/25/2011	FNMA PASS TH #740713	4.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31402W	4N 5		03/25/2011	FNMA PASS TH #740729	4.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31403A	2X 2		03/25/2011	FNMA PASS TH #743390	4.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31403B	NN 9		03/25/2011	FNMA PASS TH #743897	4.500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....

QE058

**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)
31403C WE 7	FNMA PASS TH #745045 4.500		03/25/2011	PAID ON PRINCIPAL		1,776,275	1,776,275	1,664,148	1,701,331	0	74,944	0	74,944	0	1,776,275	0	0	0	11,894	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		03/25/2011	PAID ON PRINCIPAL		106,543	106,543	105,919	106,074	0	469	0	469	0	106,543	0	0	0	778	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		03/25/2011	PAID ON PRINCIPAL		141,690	141,690	142,000	141,673	0	18	0	18	0	141,690	0	0	0	1,093	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		03/25/2011	PAID ON PRINCIPAL		43,744	43,744	43,716	43,673	0	71	0	71	0	43,744	0	0	0	290	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		03/25/2011	PAID ON PRINCIPAL		375,410	375,410	360,452	365,525	0	9,885	0	9,885	0	375,410	0	0	0	2,481	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		03/25/2011	PAID ON PRINCIPAL		680,857	680,857	674,677	676,114	0	4,743	0	4,743	0	680,857	0	0	0	5,729	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		03/25/2011	PAID ON PRINCIPAL		3,393,308	3,393,308	3,274,833	3,301,927	0	91,382	0	91,382	0	3,393,308	0	0	0	25,274	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		03/25/2011	PAID ON PRINCIPAL		447,210	447,210	420,727	425,901	0	21,309	0	21,309	0	447,210	0	0	0	3,353	12/25/2033	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2011	PAID ON PRINCIPAL		295,459	295,459	287,242	288,050	0	7,409	0	7,409	0	295,459	0	0	0	2,474	05/25/2043	1
676907 MK 1	OHIO HSG FIN AGY MTG R 4.300		03/01/2011	PAID ON PRINCIPAL		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,688	03/01/2012	1FE
676907 MM 7	OHIO HSG FIN AGY MTG R 4.400		03/01/2011	PAID ON PRINCIPAL		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	4,290	03/01/2013	1FE
676907 MP 0	OHIO HSG FIN AGY MTG R 4.500		03/01/2011	PAID ON PRINCIPAL		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	5,288	03/01/2014	1FE
676907 MR 6	OHIO HSG FIN AGY MTG R 4.550		03/01/2011	PAID ON PRINCIPAL		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	5,233	03/01/2015	1FE
676907 MT 2	OHIO HSG FIN AGY MTG R 4.625		03/01/2011	PAID ON PRINCIPAL		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	5,203	03/01/2016	1FE
38373T Y4 1	GNR 2002-09 C (PROJECT) 6.269		03/16/2011	PAID ON PRINCIPAL		1,559,678	1,559,678	1,559,678	1,556,916	0	2,762	0	2,762	0	1,559,678	0	0	0	13,376	01/16/2015	1
38373M BJ 8	GNR 2002-37 C (PROJECT) 5.878		03/16/2011	PAID ON PRINCIPAL		1,781,388	1,781,388	1,833,716	1,790,724	0	(9,336)	0	(9,336)	0	1,781,388	0	0	0	10,881	06/16/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT) 4.212		03/16/2011	PAID ON PRINCIPAL		66,529	66,529	65,199	66,212	0	317	0	317	0	66,529	0	0	0	468	01/16/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2011	PAID ON PRINCIPAL		271,061	271,061	270,479	270,460	0	602	0	602	0	271,061	0	0	0	3,451	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		03/15/2011	PAID ON PRINCIPAL		816,442	816,442	805,216	810,213	0	6,229	0	6,229	0	816,442	0	0	0	8,842	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		03/15/2011	PAID ON PRINCIPAL		1,150,573	1,150,573	1,134,753	1,141,133	0	9,440	0	9,440	0	1,150,573	0	0	0	12,479	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		03/15/2011	PAID ON PRINCIPAL		170,692	170,692	176,452	172,290	0	(1,599)	0	(1,599)	0	170,692	0	0	0	1,701	11/15/2017	1
31393J NM 6	FHR 2557 OH CMO 5.500		03/15/2011	PAID ON PRINCIPAL		4,975,868	4,975,868	4,896,371	4,956,907	0	18,961	0	18,961	0	4,975,868	0	0	0	39,891	06/15/2031	1
31393L D6 7	FHR 2577 NJ CMO 4.500		03/15/2011	PAID ON PRINCIPAL		244,959	244,959	252,384	247,313	0	(2,354)	0	(2,354)	0	244,959	0	0	0	1,767	02/15/2017	1
31393P MY 7	FHR 2600 LA CMO 5.000		03/15/2011	PAID ON PRINCIPAL		653,852	653,852	688,179	679,375	0	(25,523)	0	(25,523)	0	653,852	0	0	0	5,226	11/15/2017	1
31394G ST 1	FHR 2657 MD CMO 5.000		03/15/2011	PAID ON PRINCIPAL		1,233,282	1,233,282	1,268,546	1,235,393	0	(2,111)	0	(2,111)	0	1,233,282	0	0	0	10,223	12/15/2020	1
31394M SH 4	FHR 2719 WD CMO 4.500		03/15/2011	PAID ON PRINCIPAL		736,494	736,494	764,112	745,316	0	(8,822)	0	(8,822)	0	736,494	0	0	0	5,834	08/15/2021	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		03/25/2011	PAID ON PRINCIPAL		59,135	59,135	60,721	60,662	0	(1,527)	0	(1,527)	0	59,135	0	0	0	625	04/25/2024	1
31392H KP 7	FNR 2003-10 PD CMO 5.500		03/25/2011	PAID ON PRINCIPAL		3,306,604	3,306,604	3,237,501	3,285,621	0	20,983	0	20,983	0	3,306,604	0	0	0	27,198	07/25/2031	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		03/25/2011	PAID ON PRINCIPAL		56,323	56,323	53,331	55,035	0	1,288	0	1,288	0	56,323	0	0	0	634	11/25/2023	1
31393A RS 8	FNR 2003-25 CE CMO 4.500		03/25/2011	PAID ON PRINCIPAL		441,519	441,519	455,730	446,987	0	(5,468)	0	(5,468)	0	441,519	0	0	0	3,185	03/25/2017	1
31393B Q6 5	FNR 2003-35 KN CMO 3.700		03/25/2011	PAID ON PRINCIPAL		234,112	234,112	240,916	238,125	0	(4,013)	0	(4,013)	0	234,112	0	0	0	1,307	04/25/2017	1
31393Y RW 7	FNR 2004-29 L CMO 4.000		03/25/2011	PAID ON PRINCIPAL		485,810	485,810	503,421	498,022	0	(12,211)	0	(12,211)	0	485,810	0	0	0	2,966	09/25/2017	1
31395B YL 1	FNR 2006-25 LB CMO 5.750		03/25/2011	PAID ON PRINCIPAL		641,913	641,913	657,158	643,862	0	(1,949)	0	(1,949)	0	641,913	0	0	0	6,069	04/25/2021	1
31397M QL 4	FNR 2008-75 DA CMO 4.500		03/25/2011	PAID ON PRINCIPAL		2,312,601	2,312,601	2,412,332	2,376,930	0	(64,329)	0	(64,329)	0	2,312,601	0	0	0	16,226	03/25/2021	1
28139W AG 9	SD EDUC LNS INC STUD L 5.450		03/30/2011	CITIGROUP GLOBAL MARK		3,936,902	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	(163,098)	(163,098)	0	06/01/2020	2FE
3199999	Total - Bonds - U.S. Special Revenue & Assessment					162,902,727	158,973,495	165,543,363	160,386,300	0	223,649	0	223,649	0	160,609,949	0	2,292,778	2,292,778	2,872,520	XXX	.XXX

QE05.9

**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 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 - Industrial and Miscellaneous**

00834#	AC	2	02/21/2011	ADVANTAGE CAPITAL HAWA	14,000	23,507	23,507	23,507	23,507	0	0	0	0	0	23,507	0	0	0	4,930	11/30/2023	1
00817Y	AB	4	03/01/2011	AETNA INC	7,875	400,000	400,000	423,028	401,418	0	(1,418)	0	(1,418)	0	400,000	0	0	0	15,750	03/01/2011	1FE
010392	ET	1	02/01/2011	ALABAMA POWER CO	5,100	1,000,000	1,000,000	999,710	999,905	0	95	0	95	0	1,000,000	0	0	0	25,500	02/01/2011	1FE
090572	AG	3	01/10/2011	BIO-RAD LABORATORIES I	7,500	1,630,125	1,610,000	1,428,875	1,496,653	0	983	0	983	0	1,497,636	0	132,489	132,489	48,635	08/15/2013	3FE
05566S	AA	1	01/18/2011	BNSF 2005-3 TRUST	4,830	164,096	164,096	164,096	164,096	0	0	0	0	0	164,096	0	0	0	3,963	01/15/2023	1FE
05568B	AA	6	01/18/2011	BNSF 2006-1 TRUST	5,720	204,442	204,442	204,442	204,442	0	0	0	0	0	204,442	0	0	0	5,847	01/15/2024	1FE
097014	AD	6	03/01/2011	BOEING CAPITAL CORP	6,100	2,000,000	2,000,000	2,060,980	2,002,007	0	(2,007)	0	(2,007)	0	2,000,000	0	0	0	61,000	03/01/2011	1FE
12802R	AA	3	02/01/2011	CAL DIVE INT	4,930	34,008	34,008	34,008	34,008	0	0	0	0	0	34,008	0	0	0	838	02/01/2027	1FE
15189Y	AB	2	01/20/2011	CENTERPOINT ENERGY RES	7,875	745,063	650,000	698,341	674,485	0	(535)	0	(535)	0	673,950	0	71,113	71,113	15,498	04/01/2013	2FE
16675H	AL	6	01/04/2011	CHEVRON CORP ESOP (144	7,327	121,083	121,083	130,150	125,832	0	(4,748)	0	(4,748)	0	121,083	0	0	0	4,436	01/01/2014	1FE
17275R	AB	8	02/22/2011	CISCO SYSTEMS	5,250	2,000,000	2,000,000	1,986,160	1,999,258	0	742	0	742	0	2,000,000	0	0	0	52,500	02/22/2011	1FE
172967	BC	4	01/18/2011	CITIGROUP INC	6,500	3,000,000	3,000,000	3,212,070	3,002,273	0	(2,273)	0	(2,273)	0	3,000,000	0	0	0	97,500	01/18/2011	1FE
199333	AG	0	02/28/2011	COLUMBUS MCKINNON CORP	8,875	2,555,475	2,500,000	2,620,625	2,528,028	0	(5,291)	0	(5,291)	0	2,522,738	0	32,737	32,737	72,109	11/01/2013	4FE
20029P	AL	3	01/30/2011	COMCAST CABLE	6,750	1,000,000	1,000,000	1,086,700	1,001,429	0	(1,429)	0	(1,429)	0	1,000,000	0	0	0	33,750	01/30/2011	2FE
12546*	AF	3	03/31/2011	COMMUNITY HEALTH SYSTE	2,560	9,067	9,067	9,067	8,817	249	0	0	249	0	9,067	0	0	0	58	07/25/2014	3
217194	AB	5	03/07/2011	COP I LLC	3,650	68,606	68,606	68,606	68,606	0	0	0	0	0	68,606	0	0	0	626	12/05/2021	1FE
228188	AD	0	02/17/2011	CROWN AMERICAS	7,750	6,840,169	6,585,000	6,679,125	6,660,279	0	(4,093)	0	(4,093)	0	6,656,186	0	183,982	183,982	130,420	11/15/2015	3FE
126650	BP	4	03/10/2011	CVS LEASE PASS THRU CE	6,036	14,130	14,130	14,130	14,130	0	0	0	0	0	14,130	0	0	0	142	12/10/2028	2FE
126650	BQ	2	03/10/2011	CVS LEASE PASS THRU CE	6,943	10,082	10,082	11,619	11,610	0	(1,528)	0	(1,528)	0	10,082	0	0	0	117	01/10/2030	2FE
126650	AL	4	03/10/2011	CVS LEASE PASS THRU CE	6,117	14,852	14,852	14,979	14,915	0	(63)	0	(63)	0	14,852	0	0	0	152	01/10/2013	2FE
126650	BS	8	03/10/2011	CVS LEASE PASS THRU CE	7,507	24,679	24,679	24,679	24,679	0	0	0	0	0	24,679	0	0	0	309	01/10/2032	2FE
126650	BV	1	03/10/2011	CVS LEASE PASS THRU CE	5,773	18,910	18,910	18,910	18,910	0	0	0	0	0	18,910	0	0	0	206	01/31/2033	2FE
233835	AP	2	01/18/2011	DAIMLERCHRYSLER N.A.	7,750	4,000,000	4,000,000	4,400,309	4,003,701	0	(3,701)	0	(3,701)	0	4,000,000	0	0	0	155,000	01/18/2011	2FE
233835	BA	4	03/15/2011	DAIMLERCHRYSLER N.A.	5,875	1,000,000	1,000,000	985,980	999,071	0	929	0	929	0	1,000,000	0	0	0	29,375	03/15/2011	2
000000	00	0	02/07/2011	DARLING INTERNATIONAL	5,750	2,566,667	2,566,667	2,587,667	2,587,663	0	(20,996)	0	(20,996)	0	2,566,667	0	0	0	10,044	12/17/2016	3FE
23918K	D*	6	03/31/2011	DAVITA INC	4,500	12,500	12,500	12,597	12,597	0	(97)	0	(97)	0	12,500	0	0	0	56	10/20/2016	3
242370	B@	2	03/31/2011	DEAN FOODS CO	1,810	12,500	12,500	12,525	11,781	729	(11)	0	719	0	12,500	0	0	0	57	04/02/2014	3FE
245217	AP	9	03/08/2011	DEL MONTE CORP	6,750	1,988,500	1,940,000	1,668,400	1,740,154	0	7,526	0	7,526	0	1,747,680	0	240,820	240,820	73,841	02/15/2015	3FE
245217	AR	5	03/08/2011	DEL MONTE CORP	7,500	607,950	500,000	491,360	492,052	0	146	0	146	0	492,198	0	115,752	115,752	14,896	10/15/2019	3FE
260003	AD	0	02/15/2011	DOVER CORP	6,500	4,000,000	4,000,000	4,276,500	4,008,620	0	(8,620)	0	(8,620)	0	4,000,000	0	0	0	130,000	02/15/2011	1FE
260543	BL	6	02/01/2011	DOW CHEMICAL CO	6,125	2,000,000	2,000,000	2,139,260	2,002,211	0	(2,211)	0	(2,211)	0	2,000,000	0	0	0	61,250	02/01/2011	2FE
28660G	AC	0	02/22/2011	ELIZABETH ARDEN	7,750	3,828,838	3,780,000	3,571,950	3,655,100	0	4,807	0	4,807	0	3,659,907	0	168,931	168,931	152,171	01/15/2014	4FE
29334*	AA	4	03/01/2011	ENHANCED CAPITAL PARTN	8,060	86,643	86,643	86,643	86,643	0	0	0	0	0	86,643	0	0	0	31,784	03/01/2013	1FE
000000	00	0	03/01/2011	ENHANCED CAPITAL PARTN	8,400	41,846	41,846	41,846	41,846	0	0	0	0	0	41,846	0	0	0	4,248	08/01/2011	1FE
000000	00	0	03/31/2011	FIDELITY NATIONAL INFO	5,250	25,000	25,000	25,326	25,281	45	(326)	0	(281)	0	25,000	0	0	0	28	07/18/2016	3FE

QE05.10

### 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	F o r 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 Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
338032 AX 3	FISHER SCIENTIFIC INTL 3.250		03/30/2011	TENDERED		2,702,390	2,024,000	2,104,960	2,027,068	0	(2,971)	0	(2,971)	0	2,024,097	0	678,293	678,293	32,890	03/01/2024	2FE
345397 TS 2	FORD MOTOR CREDIT 7.375		02/01/2011	MATURED		2,560,000	2,560,000	2,302,109	2,548,513	0	11,487	0	11,487	0	2,560,000	0	0	0	94,400	02/01/2011	3FE
367333 AA 9	GATE CAPITAL 3.550		03/11/2011	PAID ON PRINCIPAL		73,365	73,365	73,365	73,365	0	0	0	0	0	73,365	0	0	0	651	06/11/2021	1FE
36962G 2C 7	GENERAL ELECTRIC CAPIT 5.200		02/01/2011	MATURED		500,000	500,000	499,730	499,946	0	54	0	54	0	500,000	0	0	0	13,000	02/01/2011	1FE
373298 CG 1	GEORGIA-PACIFIC CORP ( 7.000		03/25/2011	REDEEMED		790,740	764,000	678,963	702,585	0	2,820	0	2,820	0	705,405	0	85,335	85,335	37,139	01/15/2015	3FE
38141G AZ 7	GOLDMAN SACHS GROUP 6.875		01/15/2011	MATURED		4,000,000	4,000,000	4,195,600	4,002,885	0	(2,885)	0	(2,885)	0	4,000,000	0	0	0	137,500	01/15/2011	1FE
41659E EV 5	HARTFORD LIFE GLOBAL F 5.200		02/15/2011	MATURED		1,000,000	1,000,000	999,930	999,875	0	125	0	125	0	1,000,000	0	0	0	26,000	02/15/2011	1FE
000000 00 0	HD SUPPLY INC 3.060		03/31/2011	PAID ON PRINCIPAL		26,455	26,455	26,438	26,444	0	11	0	11	0	26,455	0	0	0	202	03/01/2014	4FE
437076 AN 2	HOME DEPOT INC 5.200		03/01/2011	MATURED		1,000,000	1,000,000	1,000,765	999,900	0	100	0	100	0	1,000,000	0	0	0	26,000	03/01/2011	2FE
438516 AV 8	HONEYWELL INTERNATIONALA 5.625		03/28/2011	REDEEMED		1,067,997	1,000,000	998,050	999,273	0	69	0	69	0	999,342	0	68,655	68,655	37,031	08/01/2012	1FE
441560 AE 9	HOUGHTON MIFFLIN CO 7.200		03/15/2011	MATURED		4,000,000	4,000,000	4,137,500	4,004,795	0	(4,795)	0	(4,795)	0	4,000,000	0	0	0	144,000	03/15/2011	5*
462846 AB 2	IRON MOUNTAIN INC 7.750		01/15/2011	REDEEMED		1,530,000	1,530,000	1,393,275	1,430,807	0	882	0	882	0	1,431,689	0	98,311	98,311	59,288	01/15/2015	4FE
464592 C*	ISLE OF CAPRI CASINOS 5.000		03/25/2011	PAID ON PRINCIPAL		4,632,929	4,632,929	4,632,929	4,609,764	22,754	411	0	23,165	0	4,632,929	0	0	0	54,051	11/25/2013	4FE
41011W AH 3	JOHN HANCOCK GLOBAL FU 6.500		03/01/2011	MATURED		2,275,000	2,275,000	2,426,265	2,280,225	0	(5,225)	0	(5,225)	0	2,275,000	0	0	0	73,938	03/01/2011	1FE
478366 AQ 0	JOHNSON CONTROLS 5.250		01/15/2011	MATURED		2,000,000	2,000,000	1,996,730	1,999,936	0	64	0	64	0	2,000,000	0	0	0	52,500	01/15/2011	2FE
46625H AJ 9	JP MORGAN CHASE 6.750		02/01/2011	MATURED		1,000,000	1,000,000	1,041,180	1,000,735	0	(735)	0	(735)	0	1,000,000	0	0	0	33,750	02/01/2011	1FE
492914 AR 7	KEY ENERGY SERVICES 8.375		03/04/2011	TENDERED		2,447,050	2,245,000	2,250,513	2,248,155	0	(193)	0	(193)	0	2,247,961	0	199,089	199,089	48,572	12/01/2014	4FE
502413 AW 7	L-3 COMMUNICATIONS COR 3.000		02/02/2011	TENDERED		1,000,000	1,000,000	1,031,250	1,000,584	0	(584)	0	(584)	0	1,000,000	0	0	0	15,000	08/01/2035	3FE
502424 AE 4	L-3 COMMUNICATIONS COR 3.000		02/02/2011	TENDERED		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	37,500	08/01/2035	3FE
513075 D* 9	LAMAR MEDIA CORP 4.000		03/31/2011	PAID ON PRINCIPAL		1,029	1,029	1,024	1,025	0	5	0	5	0	1,029	0	0	0	11	12/31/2016	3FE
513075 D* 9	LAMAR MEDIA CORP 4.250		01/07/2011	PAID ON PRINCIPAL		43,478	43,478	43,261	43,284	0	194	0	194	0	43,478	0	0	0	152	12/31/2016	3FE
538034 A* 0	LIVE NATION ENTERTAINM 4.500		03/31/2011	PAID ON PRINCIPAL		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	14	11/07/2016	3
565849 AA 4	MARATHON OIL 6.125		03/18/2011	REDEEMED		2,111,149	2,000,000	2,040,260	2,009,584	0	(1,495)	0	(1,495)	0	2,008,089	0	103,060	103,060	62,271	03/15/2012	2FE
565849 AG 1	MARATHON OIL 6.500		02/10/2011	TENDERED		818,950	720,000	788,306	768,290	0	(1,536)	0	(1,536)	0	766,754	0	52,196	52,196	22,750	02/15/2014	2FE
61746S BS 7	MORGAN STANLEY 5.050		01/21/2011	MATURED		2,000,000	2,000,000	1,994,620	1,999,810	0	190	0	190	0	2,000,000	0	0	0	50,500	01/21/2011	1FE
63866E AW 0	NATIONWIDE LIFE GLOBAL 5.350		03/15/2011	MATURED		1,000,000	1,000,000	999,090	999,785	0	215	0	215	0	1,000,000	0	0	0	26,750	03/15/2011	1FE
654740 AB 5	NISSAN MOTOR ACCEPTANC 5.625		03/14/2011	MATURED		2,000,000	2,000,000	1,997,760	1,999,517	0	483	0	483	0	2,000,000	0	0	0	56,250	03/14/2011	2FE
66586G BZ 9	NORTHERN TRUST CO 6.300		03/07/2011	MATURED		1,800,000	1,800,000	2,012,022	1,806,107	0	(6,107)	0	(6,107)	0	1,800,000	0	0	0	58,590	03/07/2011	1FE
666807 AT 9	NORTHROP GRUMMAN 7.125		02/15/2011	MATURED		1,000,000	1,000,000	1,048,340	1,002,746	0	(2,746)	0	(2,746)	0	1,000,000	0	0	0	35,625	02/15/2011	2FE
629377 AT 9	NRG ENERGY 7.250		02/25/2011	REDEEMED		76,360	75,000	76,688	75,527	0	(71)	0	(71)	0	75,456	0	904	904	3,081	02/01/2014	3FE
68402L AE 4	ORACLE CORP 5.000		01/15/2011	MATURED		5,000,000	5,000,000	5,028,220	5,000,545	0	(545)	0	(545)	0	5,000,000	0	0	0	125,000	01/15/2011	1
693401 AD 3	PERF 2005-1 A4 4.370		03/25/2011	PAID ON PRINCIPAL		139,052	139,052	139,045	139,052	0	0	0	0	0	139,052	0	0	0	1,519	06/25/2014	1FE
000000 00 0	PINAFORE LLC TL A 4.250		03/31/2011	PAID ON PRINCIPAL		98,662	98,662	98,539	98,560	0	102	0	102	0	98,662	0	0	0	2,258	09/21/2015	3FE
693492 A* 1	PINAFORE LLC TL B 4.250		03/31/2011	PAID ON PRINCIPAL		1,233	1,233	1,221	1,222	0	12	0	12	0	1,233	0	0	0	44	09/21/2016	3FE
74531E AG 7	PUGET SOUND ENERGY INC 7.690		02/01/2011	MATURED		2,000,000	2,000,000	2,338,040	2,005,123	0	(5,123)	0	(5,123)	0	2,000,000	0	0	0	32,469	02/01/2011	2FE
779382 AM 2	ROWAN COMPANIES 3.158		01/18/2011	PAID ON PRINCIPAL		208,355	208,355	208,355	208,355	0	0	0	0	0	208,355	0	0	0	3,290	07/15/2021	1FE

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 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 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)
832248 AS 7	SMITHFIELD FOODS (144A 10.000.....		01/13/2011	J P MORGAN CHASE SECU.....		1,832,875	1,550,000	1,491,116	1,505,405	0	623	0	623	0	1,506,028	0	326,847	326,847	79,222	07/15/2014	4FE.....
835898 AC 1	SOTHEBY'S 3.125.....		03/04/2011	DEUTSCHE BANC.....		2,295,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	795,000	795,000	10,938	06/15/2013	3FE.....
852060 AJ 1	SPRINT CAPITAL CORP 7.625.....		01/30/2011	MATURED.....		485,000	485,000	461,413	483,627	0	1,373	0	1,373	0	485,000	0	0	0	18,491	01/30/2011	3FE.....
86183@ AA 4	STONEHENGE CAP FUND CO 8.905.....		03/01/2011	MATURED.....		9,789	9,789	9,789	9,789	0	0	0	0	0	9,789	0	0	0	3,122	03/01/2013	1FE.....
868536 C@ 0	SUPERVALU INC TL B (EX 3.496.....		03/31/2011	PAID ON PRINCIPAL.....		5,216	5,216	5,086	5,142	14	60	0	75	0	5,216	0	0	0	71	10/05/2015	3.....
868536 B@ 1	SUPERVALU INC TL B (NO 1.621.....		03/31/2011	PAID ON PRINCIPAL.....		3,223	3,223	3,082	3,173	2	48	0	50	0	3,223	0	0	0	22	06/02/2012	3FE.....
87612E AC 0	TARGET CORP 6.350.....		01/15/2011	MATURED.....		4,000,000	4,000,000	4,374,300	4,002,679	0	(2,679)	0	(2,679)	0	4,000,000	0	0	0	127,000	01/15/2011	1FE.....
882440 AT 7	TEXAS GAS TRANSMISSION 5.500.....		02/23/2011	REDEEMED.....		1,147,038	1,055,000	1,050,980	1,052,962	0	150	0	150	0	1,053,113	0	93,925	93,925	0	04/01/2013	2FE.....
000000 00 0	TRANSDIGM GROUP INC 5.000.....		02/14/2011	PAID ON PRINCIPAL.....		3,000,000	3,000,000	2,985,000	2,985,139	0	14,861	0	14,861	0	3,000,000	0	0	0	26,250	12/06/2016	3FE.....
89609G AA 0	TRICAHUE LEASING 3.503.....		02/22/2011	PAID ON PRINCIPAL.....		137,032	137,032	137,032	137,032	0	0	0	0	0	137,032	0	0	0	1,200	11/19/2021	1FE.....
90783V AA 3	UNION PACIFIC PASS THR 5.082.....		01/03/2011	PAID ON PRINCIPAL.....		38,174	38,174	38,174	38,174	0	0	0	0	0	38,174	0	0	0	970	01/02/2029	1.....
90783X AA 9	UNION PACIFIC PASS THR 6.176.....		01/03/2011	PAID ON PRINCIPAL.....		16,850	16,850	16,850	16,850	0	0	0	0	0	16,850	0	0	0	520	01/02/2031	1FE.....
941063 AF 6	WASTE MANAGEMENT INC 7.650.....		03/15/2011	MATURED.....		500,000	500,000	512,351	500,000	0	0	0	0	0	500,000	0	0	0	19,125	03/15/2011	2FE.....
949748 AF 4	WELLS FARGO 6.450.....		02/01/2011	MATURED.....		1,000,000	1,000,000	1,047,880	1,000,817	0	(817)	0	(817)	0	1,000,000	0	0	0	32,250	02/01/2011	1FE.....
97381W B* 4	WINDSTREAM CORP B2 3.060.....		03/31/2011	PAID ON PRINCIPAL.....		12,225	12,225	12,151	12,166	0	59	0	59	0	12,225	0	0	0	95	12/17/2015	2.....
87941T AD 7	TELEGLOBE INC 7.200.....	A..	02/04/2011	PARTIAL BANKRUPT SETTLE..		57,961	4,879,860	24,399	12,200	12,200	0	0	12,200	0	24,399	0	33,562	33,562	0	07/20/2009	6.....
87941T AE 5	TELEGLOBE INC 7.700.....	A..	02/04/2011	PARTIAL BANKRUPT SETTLE..		58,062	4,879,905	24,400	6,100	18,300	0	0	18,300	0	24,400	0	33,662	33,662	0	07/20/2029	6.....
02265Q AA 6	AMAL LIMITED 3.465.....	F..	02/22/2011	PAID ON PRINCIPAL.....		88,901	88,901	88,901	88,901	0	0	0	0	0	88,901	0	0	0	0	08/21/2021	1.....
515110 AR 5	LANDWIRTSCHAFT RENTENB 4.875.....	F..	02/14/2011	MATURED.....		1,000,000	1,000,000	999,560	999,881	0	120	0	120	0	1,000,000	0	0	0	24,375	02/14/2011	1FE.....
706448 BK 2	PEMEX FINANCE LTD 9.030.....	F..	02/15/2011	MATURED.....		450,000	450,000	496,935	450,668	0	(668)	0	(668)	0	450,000	0	0	0	10,159	02/15/2011	1FE.....
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000.....		03/25/2011	PAID ON PRINCIPAL.....		78,881	78,881	79,781	78,661	0	220	0	220	0	78,881	0	0	0	695	01/25/2018	1Z*.....
007036 QM 1	ARMT 2005-8 4A21 5.360.....		03/25/2011	PAID ON PRINCIPAL.....		533,722	533,722	520,646	517,840	0	15,882	0	15,882	0	533,722	0	0	0	5,690	07/25/2035	1Z*.....
007036 QM 1	ARMT 2005-8 4A21 5.372.....		01/25/2011	PAID ON PRINCIPAL.....		197,001	197,001	192,175	191,139	0	5,862	0	5,862	0	197,001	0	0	0	886	07/25/2035	1Z*.....
07386H SW 2	BALTA 2005-4 22A2 CMO 2.882.....		03/25/2011	PAID ON PRINCIPAL.....		8,199	8,199	4,346	4,094	0	4,105	0	4,105	0	8,199	0	0	0	60	05/25/2035	1Z*.....
07386H SW 2	BALTA 2005-4 22A2 CMO 2.916.....		01/25/2011	PAID ON PRINCIPAL.....		9,108	9,108	4,827	4,548	0	4,560	0	4,560	0	9,108	0	0	0	23	05/25/2035	1Z*.....
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.897.....		03/25/2011	PAID ON PRINCIPAL.....		491	491	473	470	0	21	0	21	0	491	0	0	0	3	03/25/2033	1Z*.....
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.932.....		01/25/2011	PAID ON PRINCIPAL.....		243	243	234	233	0	10	0	10	0	243	0	0	0	1	03/25/2033	1Z*.....
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.959.....		03/25/2011	PAID ON PRINCIPAL.....		7,942	7,942	8,041	7,605	0	336	0	336	0	7,942	0	0	0	43	05/25/2033	1Z*.....
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.959.....		01/25/2011	PAID ON PRINCIPAL.....		7,875	7,875	7,973	7,542	0	334	0	334	0	7,875	0	0	0	19	05/25/2033	1Z*.....
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750.....		03/25/2011	PAID ON PRINCIPAL.....		215,750	215,750	208,803	211,565	0	4,186	0	4,186	0	215,750	0	0	0	1,701	09/25/2018	1Z*.....
05949C EL 6	BOAMS 2005-G 4A1 CMO 4.870.....		03/25/2011	PAID ON PRINCIPAL.....		104,281	104,281	104,595	102,344	0	1,937	0	1,937	0	104,281	0	0	0	975	07/25/2035	1Z*.....
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.188.....		01/25/2011	PAID ON PRINCIPAL.....		240,861	240,861	241,585	236,386	0	4,475	0	4,475	0	240,861	0	0	0	1,047	07/25/2035	1Z*.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.122.....		03/25/2011	PAID ON PRINCIPAL.....		180,616	180,616	172,150	165,675	0	14,941	0	14,941	0	180,616	0	0	0	1,267	11/25/2035	1Z*.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.122.....		01/25/2011	PAID ON PRINCIPAL.....		288,307	288,307	274,793	264,458	0	23,849	0	23,849	0	288,307	0	0	0	751	11/25/2035	1Z*.....
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250.....		03/25/2011	PAID ON PRINCIPAL.....		1,715,006	1,715,006	1,707,637	1,707,958	0	7,049	0	7,049	0	1,715,006	0	0	0	10,577	11/25/2020	1Z*.....

QE05.12

### 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	F o r 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)
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		857,541	857,541	866,927	856,280	0	1,262	0	1,262	0	857,541	0	0	0	6,819	06/25/2035	1Z*
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		850,734	850,734	851,662	849,177	0	1,557	0	1,557	0	850,734	0	0	0	7,400	07/25/2020	1Z*
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		1,782,677	1,782,677	1,770,328	1,773,431	0	9,246	0	9,246	0	1,782,677	0	0	0	10,826	10/25/2020	1Z*
07384M F8 0	BSARM 2004-1 11A1 CMO 2.912		03/25/2011	PAID ON PRINCIPAL		15,051	15,051	12,313	11,776	0	3,274	0	3,274	0	15,051	0	0	0	95	04/25/2034	1Z*
07384M F8 0	BSARM 2004-1 11A1 CMO 3.007		01/25/2011	PAID ON PRINCIPAL		8,288	8,288	6,781	6,485	0	1,803	0	1,803	0	8,288	0	0	0	22	04/25/2034	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.803		03/25/2011	PAID ON PRINCIPAL		130,865	130,865	94,222	88,714	0	42,150	0	42,150	0	130,865	0	0	0	1,579	06/25/2047	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.827		01/25/2011	PAID ON PRINCIPAL		55,454	55,454	39,927	37,593	0	17,861	0	17,861	0	55,454	0	0	0	270	06/25/2047	1Z*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		276,920	276,920	274,843	275,434	0	1,486	0	1,486	0	276,920	0	0	0	2,235	12/25/2018	1Z*
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		287,117	287,117	284,550	284,905	0	2,212	0	2,212	0	287,117	0	0	0	2,499	11/25/2033	1Z*
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.469		03/25/2011	PAID ON PRINCIPAL		1,049,484	1,049,484	1,016,079	1,013,101	(0)	36,383	0	36,383	0	1,049,484	0	0	0	11,807	01/25/2036	1Z*
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471		01/25/2011	PAID ON PRINCIPAL		1,390,800	1,390,800	1,346,531	1,342,585	0	48,215	0	48,215	0	1,390,800	0	0	0	6,341	01/25/2036	1Z*
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		2,318,776	2,318,776	2,334,355	2,312,283	0	6,493	0	6,493	0	2,318,776	0	0	0	18,528	10/25/2035	1Z*
16162W NF 2	CHASE 2005-S3 A5 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		2,489,534	2,489,534	2,497,703	2,483,709	0	5,826	0	5,826	0	2,489,534	0	0	0	21,308	11/25/2035	1Z*
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		504,215	504,215	492,082	498,934	0	5,281	0	5,281	0	504,215	0	0	0	3,566	11/25/2018	1Z*
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		1,201,493	1,201,493	1,195,517	1,196,615	0	4,878	0	4,878	0	1,201,493	0	0	0	7,034	08/25/2035	1Z*
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		379,881	379,881	339,994	344,455	0	35,427	0	35,427	0	379,881	0	0	0	2,643	11/25/2020	1Z*
17312D AA 6	CMSI 2007-8 1A1 6.000		03/25/2011	PAID ON PRINCIPAL		446,259	446,259	298,993	184,976	0	261,283	0	261,283	0	446,259	0	0	0	4,244	09/25/2037	1Z*
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		03/25/2011	PAID ON PRINCIPAL		40,925	40,925	28,328	23,279	0	17,647	0	17,647	0	40,925	0	0	0	389	11/25/2036	1Z*
22540V 6Q 0	CSFB 2002-19 2M1 6.549		03/25/2011	PAID ON PRINCIPAL		272,630	272,630	258,317	256,787	1,633	14,210	0	15,843	0	272,630	0	0	0	4,443	06/25/2032	4Z*
22540V 6Q 0	CSFB 2002-19 2M1 6.552		01/25/2011	PAID ON PRINCIPAL		10,370	10,370	9,825	9,767	62	540	0	603	0	10,370	0	0	0	57	06/25/2032	4Z*
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		60,126	60,126	62,344	63,260	995	(4,129)	0	(3,134)	0	60,126	0	0	0	513	12/25/2033	1Z*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		506,929	506,929	506,680	506,680	0	248	0	248	0	506,929	0	0	0	3,257	02/25/2020	1Z*
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		411,466	411,466	353,861	346,802	0	64,664	0	64,664	0	411,466	0	0	0	3,480	08/25/2020	1Z*
225458 G3 6	CSFB 2005-7 4A1 5.000		03/25/2011	PAID ON PRINCIPAL		1,103,131	1,103,131	1,104,164	1,100,569	0	2,563	0	2,563	0	1,103,131	0	0	0	9,108	08/25/2020	1Z*
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		1,491,367	1,491,367	1,391,056	1,329,390	38,325	123,652	0	161,977	0	1,491,367	0	0	0	12,714	02/25/2037	4Z*
02149D AD 1	CWALT 2006-HY13 2A1 5.836		01/25/2011	PAID ON PRINCIPAL		206,187	206,187	178,154	176,331	0	29,856	0	29,856	0	206,187	0	0	0	1,009	01/25/2037	1Z*
02149D AD 1	CWALT 2006-HY13 2A1 5.839		03/25/2011	PAID ON PRINCIPAL		1,222,639	1,222,639	1,056,409	1,045,599	0	177,040	0	177,040	0	1,222,639	0	0	0	15,829	01/25/2037	1Z*
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		213,414	213,414	171,998	169,871	0	43,543	0	43,543	0	213,414	0	0	0	1,678	03/25/2036	1Z*
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		66,293	66,293	58,804	58,821	0	7,471	0	7,471	0	66,293	0	0	0	911	04/25/2036	1Z*
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250		02/25/2011	PAID ON PRINCIPAL		260,775	260,775	261,835	260,193	0	583	0	583	0	260,775	0	0	0	1,590	09/25/2023	1Z*
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		1,098,279	1,098,279	1,101,602	1,096,894	(0)	1,385	0	1,385	0	1,098,279	0	0	0	9,427	06/25/2018	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 2.912		01/25/2011	PAID ON PRINCIPAL		1,864	1,864	1,883	1,823	0	41	0	41	0	1,864	0	0	0	5	06/25/2033	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 2.912		03/25/2011	PAID ON PRINCIPAL		18,766	18,766	18,954	18,355	0	412	0	412	0	18,766	0	0	0	111	06/25/2033	1Z*
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		762,954	762,954	759,413	758,010	0	4,944	0	4,944	0	762,954	0	0	0	6,857	07/25/2035	1Z*
12669A RJ 9	CWHL 2005-J4 A1 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		5,282,299	5,282,299	5,292,616	5,268,987	0	13,311	0	13,311	0	5,282,299	0	0	0	44,189	12/25/2035	1Z*
12669G 5U 1	CWHL 2005-17 1A8 5.500		03/25/2011	PAID ON PRINCIPAL		278,800	278,800	244,386	245,548	0	33,253	0	33,253	0	278,800	0	0	0	2,429	09/25/2035	1Z*

QE05.13



**SCHEDULE D - PART 4**

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

1	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)
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		601,258	601,258	597,782	594,466	0	6,793	0	6,793	0	601,258	0	0	0	5,429	09/25/2035	1Z*
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		1,173,151	1,173,151	1,129,775	1,123,775	(0)	49,375	0	49,375	0	1,173,151	0	0	0	11,494	03/25/2036	1Z*
126671 RX 6	CWL 2002-S3 M1 4.800		03/25/2011	PAID ON PRINCIPAL		8,248	8,248	8,405	6,872	1,533	(157)	0	1,376	0	8,248	0	0	0	67	05/25/2032	6Z*
126673 TD 4	CWL 2004-S1 A3 4.615		03/25/2011	PAID ON PRINCIPAL		430,764	430,764	391,995	400,072	0	30,692	0	30,692	0	430,764	0	0	0	3,064	02/25/2035	1Z*
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		03/25/2011	PAID ON PRINCIPAL		213,193	213,193	213,193	212,800	58	334	0	393	0	213,193	0	0	0	1,980	07/25/2033	1Z*
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		03/25/2011	PAID ON PRINCIPAL		608,878	608,878	595,940	599,559	0	9,319	0	9,319	0	608,878	0	0	0	4,893	09/25/2018	1Z*
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		03/25/2011	PAID ON PRINCIPAL		411,165	411,165	296,552	221,236	0	189,929	0	189,929	0	411,165	0	0	0	3,865	04/25/2036	1Z*
36186M AC 5	GMACM 2007-HE3 2A1 7.000		03/25/2011	PAID ON PRINCIPAL		307,213	307,213	263,438	263,438	0	43,775	0	43,775	0	307,213	0	0	0	3,450	09/25/2037	1Z*
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.403		03/25/2011	PAID ON PRINCIPAL		463,863	463,863	452,503	451,185	0	12,678	0	12,678	0	463,863	0	0	0	5,233	11/25/2035	1Z*
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.404		01/25/2011	PAID ON PRINCIPAL		445,210	445,210	434,307	433,041	0	12,169	0	12,169	0	445,210	0	0	0	2,008	11/25/2035	1Z*
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.857		03/25/2011	PAID ON PRINCIPAL		344,683	344,683	308,142	295,447	(0)	49,236	0	49,236	0	344,683	0	0	0	4,124	08/25/2036	1Z*
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.886		01/25/2011	PAID ON PRINCIPAL		318,591	318,591	284,816	273,082	0	45,509	0	45,509	0	318,591	0	0	0	1,566	08/25/2036	1Z*
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.652		03/25/2011	PAID ON PRINCIPAL		111,743	111,743	94,336	79,384	0	32,360	0	32,360	0	111,743	0	0	0	1,239	11/25/2036	1Z*
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.709		01/25/2011	PAID ON PRINCIPAL		87,078	87,078	73,513	61,861	0	25,217	0	25,217	0	87,078	0	0	0	416	11/25/2036	1Z*
46630P AZ 8	JPMMT 2007-A2 4A1M 5.652		03/25/2011	PAID ON PRINCIPAL		557,543	557,543	544,215	533,578	0	23,966	0	23,966	0	557,543	0	0	0	6,160	04/25/2037	1Z*
46630P AZ 8	JPMMT 2007-A2 4A1M 5.658		01/25/2011	PAID ON PRINCIPAL		710,425	710,425	693,442	679,888	0	30,537	0	30,537	0	710,425	0	0	0	3,349	04/25/2037	1Z*
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2011	PAID ON PRINCIPAL		39,834	39,834	36,424	34,285	0	5,548	0	5,548	0	39,834	0	0	0	409	07/15/2028	6FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		221,552	221,552	217,813	219,956	0	1,596	0	1,596	0	221,552	0	0	0	1,499	12/25/2018	1Z*
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		166,057	166,057	164,656	165,395	0	662	0	662	0	166,057	0	0	0	1,530	03/25/2018	1Z*
674135 CP 1	OAK 1997-C B1 7.450		02/25/2011	WRITTEN OFF		10	12,272	6,934	6,896	0	(26)	0	(26)	0	6,871	0	(6,861)	(6,861)	152	11/15/2027	6FE
68619A BJ 5	ORGN 2005-A A3 4.970		03/15/2011	PAID ON PRINCIPAL		101,217	101,217	82,351	95,184	0	6,033	0	6,033	0	101,217	0	0	0	931	10/15/2021	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.527		01/18/2011	PAID ON PRINCIPAL		1,172,323	1,172,323	1,187,299	1,179,304	0	(6,981)	0	(6,981)	0	1,172,323	0	0	0	5,393	05/26/2035	1Z*
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.531		03/18/2011	PAID ON PRINCIPAL		1,186,270	1,186,270	1,201,425	1,193,334	0	(7,064)	0	(7,064)	0	1,186,270	0	0	0	12,211	05/26/2035	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.225		01/18/2011	PAID ON PRINCIPAL		657,911	657,911	664,272	658,542	0	(630)	0	(630)	0	657,911	0	0	0	3,413	12/18/2036	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.232		03/18/2011	PAID ON PRINCIPAL		501,534	501,534	506,382	502,014	0	(480)	0	(480)	0	501,534	0	0	0	5,733	12/18/2036	1Z*
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		366,229	366,229	365,199	365,126	0	1,103	0	1,103	0	366,229	0	0	0	2,565	10/25/2020	1Z*
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		254,527	254,527	254,785	254,287	0	240	0	240	0	254,527	0	0	0	1,941	10/25/2020	1Z*
45660N PZ 2	RAST 2003-A5 A1 5.500		03/25/2011	PAID ON PRINCIPAL		628,106	628,106	598,271	614,587	0	13,519	0	13,519	0	628,106	0	0	0	5,415	06/25/2033	1Z*
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		495,344	495,344	474,447	461,617	0	33,727	0	33,727	0	495,344	0	0	0	4,546	07/25/2036	1Z*
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		1,085,413	1,085,413	1,029,446	1,003,033	0	82,379	0	82,379	0	1,085,413	0	0	0	10,835	01/25/2037	1Z*
863579 KB 3	SARM 2005-3XS A3 .619		03/25/2011	PAID ON PRINCIPAL		55,738	55,738	52,672	43,337	0	12,401	0	12,401	0	55,738	0	0	0	86	01/25/2035	1Z*
863579 KB 3	SARM 2005-3XS A3 .630		01/25/2011	PAID ON PRINCIPAL		44,166	44,166	41,737	34,340	0	9,826	0	9,826	0	44,166	0	0	0	22	01/25/2035	1Z*
863579 KB 3	SARM 2005-3XS A3 .631		02/25/2011	PAID ON PRINCIPAL		226,016	226,016	213,585	175,730	0	50,286	0	50,286	0	226,016	0	0	0	237	01/25/2035	1Z*
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		200,929	200,929	203,535	203,018	0	(2,089)	0	(2,089)	0	200,929	0	0	0	1,574	03/25/2018	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.606		01/25/2011	PAID ON PRINCIPAL		126	126	126	118	0	9	0	9	0	126	0	0	0	0	01/25/2033	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.606		03/25/2011	PAID ON PRINCIPAL		250	250	250	233	0	17	0	17	0	250	0	0	0	1	01/25/2033	1Z*

QE05.14

### 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 Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
929227	YG 5 WAMU 2002-S7 3A1 CMO 6.000		03/25/2011	PAID ON PRINCIPAL		88	88	90	88	0	0	0	0	0	88	0	0	0	1	11/25/2032	1Z*
939336	PC 1 WAMU 2003-AR1 A6 CMO 2.254		03/25/2011	PAID ON PRINCIPAL		1,616	1,616	1,632	1,465	0	151	0	151	0	1,616	0	0	0	9	03/25/2033	1Z*
939336	PC 1 WAMU 2003-AR1 A6 CMO 2.270		01/25/2011	PAID ON PRINCIPAL		194	194	196	176	0	18	0	18	0	194	0	0	0	0	03/25/2033	1Z*
92922F	HL 5 WAMU 2003-S12 1A1 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		416,116	416,116	406,104	410,189	0	5,927	0	5,927	0	416,116	0	0	0	2,949	11/25/2018	1Z*
929227	6Y 7 WAMU 2003-S6 2A3 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		131,172	131,172	131,565	131,203	(1)	(31)	0	(32)	0	131,172	0	0	0	906	07/25/2018	1Z*
92922F	BK 3 WAMU 2003-S7 A1 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		112,609	112,609	110,568	111,286	0	1,324	0	1,324	0	112,609	0	0	0	720	08/25/2018	1Z*
92922F	DE 5 WAMU 2003-S8 A2 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		250,740	250,740	252,307	251,170	0	(430)	0	(430)	0	250,740	0	0	0	1,831	09/25/2018	1Z*
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 5.975		01/25/2011	PAID ON PRINCIPAL		21,018	21,018	12,952	11,105	0	9,913	0	9,913	0	21,018	0	0	0	105	10/25/2036	1Z*
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 5.976		03/25/2011	PAID ON PRINCIPAL		31,155	31,155	19,199	16,461	0	14,694	0	14,694	0	31,155	0	0	0	366	10/25/2036	1Z*
949767	AB 3 WFMBS 2003-13 A2 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		392,618	392,618	388,078	390,434	0	2,184	0	2,184	0	392,618	0	0	0	2,770	10/25/2018	1Z*
94980Y	AE 2 WFMBS 2003-16 2A1 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		136,606	136,606	135,856	136,055	0	550	0	551	0	136,606	0	0	0	912	12/25/2018	1Z*
949775	AB 6 WFMBS 2003-18 A2 CMO 5.250		03/25/2011	PAID ON PRINCIPAL		144,535	144,535	141,587	143,047	0	1,488	0	1,488	0	144,535	0	0	0	1,149	12/25/2033	1Z*
94982Y	AH 3 WFMBS 2005-15 A2 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		1,718,510	1,718,510	1,678,525	1,700,619	0	17,891	0	17,891	0	1,718,510	0	0	0	10,801	12/25/2020	1Z*
94983F	AA 8 WFMBS 2006-1 A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		534,088	534,088	523,323	526,899	0	7,189	0	7,189	0	534,088	0	0	0	4,270	09/25/2020	1Z*
94984J	AD 3 WFMBS 2006-13 A4 CMO 5.750		03/25/2011	PAID ON PRINCIPAL		4,193,348	4,193,348	4,195,750	4,177,754	0	15,594	0	15,594	0	4,193,348	0	0	0	32,509	10/25/2036	1Z*
92977Y	BQ 3 WMLT 2005-B 3A1 CMO 5.123		01/20/2011	PAID ON PRINCIPAL		126,328	126,328	99,167	89,005	0	37,323	0	37,323	0	126,328	0	0	0	539	10/20/2035	1Z*
92977Y	BQ 3 WMLT 2005-B 3A1 CMO 5.123		03/20/2011	PAID ON PRINCIPAL		71,577	71,577	56,188	50,430	0	21,147	0	21,147	0	71,577	0	0	0	871	10/20/2035	1Z*
05947U	LW 6 BACM 2003-2 A2 4.342		03/11/2011	PAID ON PRINCIPAL		43,788	43,788	44,009	43,751	0	38	0	38	0	43,788	0	0	0	330	03/11/2041	1Z*
36228C	KM 4 GSMS 2001-ROCK E 6.878		02/04/2011	PAID ON PRINCIPAL		5,095,000	5,095,000	5,476,693	5,109,168	0	(14,168)	0	(14,168)	0	5,095,000	0	0	0	58,409	05/03/2018	1Z*
36228C	KP 7 GSMS 2001-ROCK F 6.878		02/04/2011	PAID ON PRINCIPAL		9,545,000	9,545,000	10,286,277	9,544,052	0	948	0	948	0	9,545,000	0	0	0	109,424	05/03/2018	1Z*
52108H	XL 3 LBUBS 2003-C8 A3 4.830		03/15/2011	PAID ON PRINCIPAL		450,991	450,991	453,226	451,247	0	(256)	0	(256)	0	450,991	0	0	0	2,598	11/15/2027	1Z*
929766	JD 6 WBCMT 2003-C6 A3 4.957		03/15/2011	PAID ON PRINCIPAL		134,696	134,696	139,074	134,856	0	(160)	0	(160)	0	134,696	0	0	0	1,088	08/15/2035	1Z*
161546	FW 1 CFAB 2003-4 1A6 4.429		03/25/2011	PAID ON PRINCIPAL		383,010	383,010	378,522	381,126	0	1,884	0	1,884	0	383,010	0	0	0	2,955	10/25/2014	1Z*
12668T	AB 0 CWL 2007-BC1 2A1 .309		03/25/2011	PAID ON PRINCIPAL		286,025	286,025	263,143	271,280	0	14,745	0	14,745	0	286,025	0	0	0	157	05/25/2037	1Z*
12668T	AB 0 CWL 2007-BC1 2A1 .320		01/25/2011	PAID ON PRINCIPAL		303,222	303,222	278,964	287,591	0	15,632	0	15,632	0	303,222	0	0	0	0	05/25/2037	1Z*
12668T	AB 0 CWL 2007-BC1 2A1 .321		02/25/2011	PAID ON PRINCIPAL		227,831	227,831	209,604	216,085	0	11,745	0	11,745	0	227,831	0	0	0	61	05/25/2037	1Z*
294751	DC 3 EQABS 2003-4 AF6 4.833		02/25/2011	PAID ON PRINCIPAL		57,170	57,170	57,170	57,025	0	145	0	145	0	57,170	0	0	0	461	10/25/2034	1Z*
36242D	JW 4 GSMP5 2004-4 2A1 (CMO) 4.139		03/25/2011	PAID ON PRINCIPAL		5,625	5,625	5,442	5,442	0	183	0	183	0	5,625	0	0	0	19	06/25/2034	1Z*
69121P	DE 0 OWNIT 2006-2 A2B 5.632		03/25/2011	PAID ON PRINCIPAL		182,516	182,516	154,112	144,583	0	37,933	0	37,933	0	182,516	0	0	0	1,548	01/25/2037	1Z*
76112B	H2 9 RAMP 2005-EFC5 A2 .519		03/25/2011	PAID ON PRINCIPAL		177,604	177,604	147,411	152,834	0	24,770	0	24,770	0	177,604	0	0	0	230	10/25/2035	1Z*
76112B	H2 9 RAMP 2005-EFC5 A2 .530		01/25/2011	PAID ON PRINCIPAL		166,671	166,671	138,337	143,426	0	23,245	0	23,245	0	166,671	0	0	0	71	10/25/2035	1Z*
76112B	H2 9 RAMP 2005-EFC5 A2 .531		02/25/2011	PAID ON PRINCIPAL		125,176	125,176	103,896	107,718	0	17,458	0	17,458	0	125,176	0	0	0	111	10/25/2035	1Z*
75406V	AC 7 RASC 2006-KS5 A3 .409		03/25/2011	PAID ON PRINCIPAL		143,178	143,178	100,225	109,901	0	33,277	0	33,277	0	143,178	0	0	0	147	07/25/2036	1Z*
75406V	AC 7 RASC 2006-KS5 A3 .421		02/25/2011	PAID ON PRINCIPAL		34,373	34,373	24,061	26,384	0	7,989	0	7,989	0	34,373	0	0	0	24	07/25/2036	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					182,374,871	189,043,207	180,807,864	176,643,149	96,899	2,127,019	0	2,223,918	0	178,867,067	0	3,507,803	3,507,803	3,621,845	XXX	XXX
8399997.	Total - Bonds - Part 4					458,753,343	461,772,773	467,148,867	450,443,609	96,899	2,267,053	0	2,363,952	0	452,807,562	0	5,945,781	5,945,781	9,216,174	XXX	XXX

QE05.15

## 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.							
8399999	Total - Bonds.....					458,753,343	461,772,773	467,148,867	450,443,609	96,899	2,267,053	0	2,363,952	0	452,807,562	0	5,945,781	5,945,781	9,216,174	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
99P000	09 6 SPECTRAGRAPHS CORP NON-RD PVT SER B.....		02/01/2011	DIRECT.....	72,762,000	189,545	0.00	0	0	0	0	0	0	0	0	0	189,545	189,545	0	XXX	P6U
99P000	10 4 SPECTRAGRAPHS CORP NON-RD PVT SER C.....		02/01/2011	DIRECT.....	4,201,000	10,944	0.00	0	0	0	0	0	0	0	0	0	10,944	10,944	0	XXX	P6U
99P000	11 2 SPECTRAGRAPHS CORP NON-RD PVT SER D.....		02/01/2011	DIRECT.....	13,611,000	35,457	0.00	0	0	0	0	0	0	0	0	0	35,457	35,457	0	XXX	P6U
99P000	12 0 SPECTRAGRAPHS CORP NON-RD PVT SER F.....		02/01/2011	DIRECT.....	213,967,000	557,383	0.00	0	0	0	0	0	0	0	0	0	557,383	557,383	0	XXX	P6U
8499999	Total - Preferred Stocks - Industrial & Miscellaneous.....					793,329	XXX	0	0	0	0	0	0	0	0	0	793,329	793,329	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					793,329	XXX	0	0	0	0	0	0	0	0	0	793,329	793,329	0	XXX	XXX
8999999	Total - Preferred Stocks.....					793,329	XXX	0	0	0	0	0	0	0	0	0	793,329	793,329	0	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
233347	10 3 DVL INC.....		03/11/2011	CORPORATE ACTION.....	0.200	276	XXX	0	0	0	0	0	0	0	0	0	276	276	0	XXX	U
34959E	10 9 FORTINET INC.....		03/11/2011	SMITH BARNEY.....	3,385,000	128,039	XXX	125,517	49,107	(622)	0	0	(622)	0	0	125,517	2,522	2,522	0	XXX	L
73179V	10 3 POLYPORE INTERNATIONAL INC.....		03/25/2011	SMITH BARNEY.....	5,440,000	303,530	XXX	323,082	0	0	0	0	0	0	0	323,082	(19,552)	(19,552)	0	XXX	L
88160R	10 1 TESLA MOTORS INC.....		03/31/2011	SMITH BARNEY.....	3,825,000	105,543	XXX	95,403	0	0	0	0	0	0	0	95,403	10,140	10,140	0	XXX	L
92886T	20 1 VONAGE HOLDINGS CORP.....		03/30/2011	SMITH BARNEY.....	10,089,000	43,453	XXX	43,282	0	0	0	0	0	0	0	43,282	172	172	0	XXX	L
99C001	11 4 SPECTRAGRAPHS CORP.....		02/01/2011	DIRECT.....	181,629,000	473,142	XXX	0	0	0	0	0	0	0	0	473,142	473,142	0	XXX	L	
B70883	10 1 RHJ INTERNATIONAL.....	D	01/13/2011	SMITH BARNEY.....	12,392,000	106,630	XXX	100,492	98,030	1,231	0	0	1,231	1,231	100,492	(1,902)	8,041	6,139	0	XXX	L
9099999	Total - Common Stocks - Industrial & Miscellaneous.....					1,160,613	XXX	687,776	147,137	609	0	0	609	1,231	687,776	(1,902)	474,740	472,838	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					1,160,613	XXX	687,776	147,137	609	0	0	609	1,231	687,776	(1,902)	474,740	472,838	0	XXX	XXX
9799999	Total - Common Stocks.....					1,160,613	XXX	687,776	147,137	609	0	0	609	1,231	687,776	(1,902)	474,740	472,838	0	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					1,953,942	XXX	687,776	147,137	609	0	0	609	1,231	687,776	(1,902)	1,268,069	1,266,167	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					460,707,285	XXX	467,836,643	450,590,746	97,508	2,267,053	0	2,364,561	1,231	453,495,338	(1,902)	7,213,850	7,211,948	9,216,174	XXX	XXX

QE05.16

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

**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt A-Sn 1-Footnote  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1-Footnote  
NONE**

**Sch. DB-Pt B-Sn 1B-Broker List  
NONE**

**Sch. DB-Pt D  
NONE**

**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
<b>U.S. Government - Issuer Obligations</b>					
	REPO COLL TREASURY A - USD.....	1	57,615,000	57,615,000	04/01/2011....
0199999	U.S. Government - Issuer Obligations.....		57,615,000	57,615,000	...XXX.....
0599999	Total - U.S. Government.....		57,615,000	57,615,000	...XXX.....
<b>Totals</b>					
7799999	Total - Issuer Obligations.....		57,615,000	57,615,000	...XXX.....
8399999	Subtotal - Bonds.....		57,615,000	57,615,000	...XXX.....
9999999	Totals.....		57,615,000	57,615,000	...XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(11,424,000) Book/Adjusted Carrying Value \$.....(11,424,000)
- Average balance for the year to date: Fair Value \$.....64,239,333 Book/Adjusted Carrying Value \$.....64,239,333
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....57,615,000 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**

**THE TRAVELERS INDEMNITY COMPANY**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A.....	Hartford,CT.....	0.060	(9)	0	86,165,290	16,632,863	24,410,806	XXX..
Bank of America, N.A. - Boston.....	Boston,MA.....	0.000	0	0	23,815	29,093	15,521	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	0.000	0	0	2,004,000	2,004,000	2,004,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	0.000	0	0	22,760,395	18,407,663	10,390,614	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(8,285,025)	(8,701,954)	(8,824,868)	XXX..
Bank of New York.....	New York,NY.....	0.000	0	0	1,323,047	71,871	195,591	XXX..
Bank of New York Mellon.....	New York,NY.....	0.000	0	0	(255,297)	(291,326)	616,295	XXX..
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(548,598,790)	(587,811,518)	(572,724,537)	XXX..
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	3,831,157	3,573,562	1,380,534	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	0.000	0	0	25,000	25,000	25,000	XXX..
HSBC.....	Miami,FL.....	0.000	0	0	2,789,580	1,338,530	1,780,965	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	(35,745,121)	(26,913,418)	(834,502)	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(17,017,735)	(33,197,746)	(17,940,079)	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX..
Key Bank of New York.....	Albany,NY.....	0.000	0	0	69,857	51,381	62,965	XXX..
Royal Trust Corporation of Canada.....	Toronto,ON.....	0.000	0	0	14,467	25,828	25,828	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	5,000	5,000	5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	88,880	155,970	65,497	XXX..
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	34,649	109,507	59,686	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	316,079	476,239	555,230	XXX..
Wachovia Bank, N.A. - VA.....	Roanoke,VA.....	0.000	0	0	0	505,505	505,505	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	(9)	0	(489,453,881)	(612,507,078)	(557,228,078)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	(9)	0	(489,453,881)	(612,507,078)	(557,228,078)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	(9)	0	(489,453,881)	(612,507,078)	(557,228,078)	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
------------------	-----------	-----------------------	--------------------------	-----------------------	--------------------------------------	--	-------------------------------------

**NONE**





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**

**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	6,330	0	0	608,492
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	646	0	0	199,949
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	43,304	0	0	2,925,643
11. Georgia.....GA	0	0	0	0	(2,302)	0	0	535,381
12. Hawaii.....HI	0	0	0	0	209	0	0	49,362
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	2,127	0	0	188,277
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	37	0	0	6,543
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	68	0	0	7,752
21. Maryland.....MD	0	0	0	0	1,286	0	0	96,759
22. Massachusetts.....MA	0	0	0	0	3,780	0	0	388,604
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	6,921	0	0	550,913
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	5,292	0	0	383,696
30. New Hampshire.....NH	0	0	0	0	1,019	0	0	56,805
31. New Jersey.....NJ	0	0	0	0	125	0	0	7,636
32. New Mexico.....NM	0	0	0	0	5,422	0	0	400,409
33. New York.....NY	0	0	0	0	108,581	625,000	3	9,600,191
34. North Carolina.....NC	0	0	0	0	132	0	0	9,252
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	7,756	0	0	450,804
37. Oklahoma.....OK	0	0	0	0	12	0	0	1,336
38. Oregon.....OR	0	0	0	0	5,565	0	0	319,628
39. Pennsylvania.....PA	0	0	255,500	11	(54,464)	496,500	37	2,803
40. Rhode Island.....RI	0	0	0	0	20	0	0	4,024
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	36	0	0	2,420
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	4,627	0	0	266,897
46. Vermont.....VT	0	0	0	0	66	0	0	8,494
47. Virginia.....VA	0	0	0	0	6,959	0	0	588,521
48. Washington.....WA	0	0	0	0	1,141	0	0	62,655
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	2,738	0	0	165,717
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	255,500	11	157,434	1,121,500	40	17,888,964

**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	0	0	0	0
3. Arizona.....AZ	0	0	0	0	39,877	0	0	1,252,184
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	56	0	0	17,387
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	1,181	1,181	0	0	2,263	0	0	200,285
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	1,906	1,906	0	0	1,248	0	0	222,238
18. Kentucky.....KY	0	0	0	0	0	100	1	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	1,206	0	0	87,460
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	1	1,304	250,210	4	124,140
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	58	0	0	3,390
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	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	175	0	0	14,814
48. Washington.....WA	0	0	0	0	149	0	0	8,172
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.....	3,087	3,087	0	1	46,337	250,310	5	1,930,070

**DETAILS OF WRITE-INS**

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



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

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

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	688	0	0	66,111
2. Alaska.....AK	0	0	0	0	1,789	0	0	73,743
3. Arizona.....AZ	0	0	0	0	2,727	0	0	85,619
4. Arkansas.....AR	0	0	0	0	4,121	0	0	322,760
5. California.....CA	0	0	0	0	31,417	0	0	1,741,755
6. Colorado.....CO	0	0	0	0	18,324	0	0	1,174,543
7. Connecticut.....CT	0	0	0	0	3,979	0	0	1,231,568
8. Delaware.....DE	0	0	0	0	1,439	0	0	109,333
9. District of Columbia.....DC	0	0	0	0	1,220	0	0	100,359
10. Florida.....FL	0	0	0	0	5,517	0	0	372,714
11. Georgia.....GA	0	0	0	1	(14,877)	0	0	3,459,998
12. Hawaii.....HI	0	0	0	0	46	0	0	10,949
13. Idaho.....ID	0	0	0	0	3,767	0	0	223,194
14. Illinois.....IL	0	0	0	1	(967,613)	0	0	2,203,202
15. Indiana.....IN	0	0	0	0	1,037	250,000	1	91,737
16. Iowa.....IA	0	0	0	0	5,492	0	0	335,248
17. Kansas.....KS	0	0	0	0	21	0	0	3,739
18. Kentucky.....KY	0	0	0	0	7,020	0	0	624,841
19. Louisiana.....LA	0	0	0	2	(163,080)	50,000	1	1,426,386
20. Maine.....ME	0	0	0	0	480	0	0	54,767
21. Maryland.....MD	0	0	0	0	4,208	0	0	316,742
22. Massachusetts.....MA	0	0	0	0	12,639	0	0	1,299,290
23. Michigan.....MI	0	0	0	0	54,501	0	0	2,869,831
24. Minnesota.....MN	0	0	0	0	4,971	0	0	395,673
25. Mississippi.....MS	0	0	0	0	4,485	0	0	213,568
26. Missouri.....MO	0	0	0	0	19,491	0	0	870,019
27. Montana.....MT	0	0	13,172	1	15,122	50,000	1	151,706
28. Nebraska.....NE	0	0	0	0	2,498	0	0	130,610
29. Nevada.....NV	0	0	0	0	1,284	0	0	93,103
30. New Hampshire.....NH	0	0	0	0	4,262	0	0	237,522
31. New Jersey.....NJ	0	0	0	0	24,766	125,000	1	1,518,100
32. New Mexico.....NM	0	0	0	0	4,657	0	0	343,845
33. New York.....NY	0	0	0	0	124,025	170,001	3	10,965,735
34. North Carolina.....NC	0	0	0	0	9,312	0	0	651,578
35. North Dakota.....ND	0	0	0	0	97	0	0	26,669
36. Ohio.....OH	0	0	0	0	50,386	0	0	2,928,530
37. Oklahoma.....OK	0	0	0	0	1,325	0	0	147,061
38. Oregon.....OR	0	0	0	0	5,769	0	0	331,346
39. Pennsylvania.....PA	0	0	0	0	35,951	0	0	2,800,038
40. Rhode Island.....RI	0	0	0	0	1,118	0	0	219,541
41. South Carolina.....SC	0	0	0	0	5,245	0	0	324,062
42. South Dakota.....SD	0	0	0	0	(4)	0	0	93,630
43. Tennessee.....TN	0	0	0	0	17,898	0	0	1,207,767
44. Texas.....TX	0	0	0	0	46,265	0	0	5,156,066
45. Utah.....UT	0	0	0	0	6,338	0	0	365,561
46. Vermont.....VT	0	0	0	0	2,059	0	0	265,519
47. Virginia.....VA	0	0	0	0	812	0	0	68,683
48. Washington.....WA	0	0	0	0	48,328	0	0	2,653,309
49. West Virginia.....WV	0	0	0	0	58,729	0	0	1,661,100
50. Wisconsin.....WI	0	0	0	0	10,425	0	0	630,998
51. Wyoming.....WY	0	0	0	0	2,288	0	0	109,428
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	13,172	5	(477,239)	645,001	7	52,759,197

**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 Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	1	0	0	181
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	7	0	0	1,168
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	16	0	0	1,690
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	25	0	0	1,527
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	1	1	0
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	117	0	0	6,779
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	2	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	16	0	0	1,347
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	181	3	1	12,693

**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.....25658

Company Name: THE TRAVELERS INDEMNITY 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
.....0	.....0	.....0

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 [X] No [ ]
- 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 [X] 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: ..... \$.....83,019
- 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