

QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

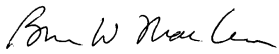
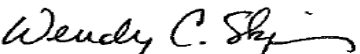
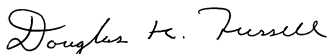
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & Chief Executive Officer	# MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development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

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

21st day of July, 2011

 Notary Public
My Commission Expires November 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,708,997,267	0	8,708,997,267	8,875,261,737
2. Stocks:				
2.1 Preferred stocks.....	38,442,378	0	38,442,378	37,663,947
2.2 Common stocks.....	3,328,200,751	1,556,881	3,326,643,870	3,065,867,400
3. Mortgage loans on real estate:				
3.1 First liens.....	35,548	0	35,548	42,508
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....85,369), cash equivalents (\$.....0) and short-term investments (\$....356,641,539).....	356,726,908	0	356,726,908	402,771,500
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	897,539,263	35,342,575	862,196,688	834,882,229
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	13,246,068	0	13,246,068	24,676,000
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,343,188,184	36,899,456	13,306,288,728	13,241,165,321
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	108,296,330	0	108,296,330	113,767,748
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	435,603,121	32,532,242	403,070,880	404,364,796
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....(745,170) earned but unbilled premiums).....	826,521,161	5,025,624	821,495,537	745,395,668
15.3 Accrued retrospective premiums.....	38,943,317	579,771	38,363,546	39,791,036
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	15,983,002	0	15,983,002	(9,133,392)
16.2 Funds held by or deposited with reinsured companies.....	4,403,549	0	4,403,549	4,336,814
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	97,912,475	0	97,912,475	5,396,521
18.2 Net deferred tax asset.....	411,180,879	130,168,147	281,012,732	293,283,808
19. Guaranty funds receivable or on deposit.....	811,431	0	811,431	942,115
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	63,313,715	0	63,313,715	108,607,160
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	227,896,615	113,464,538	114,432,077	86,646,326
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,574,053,779	318,669,778	15,255,384,002	15,034,563,922
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	15,574,053,779	318,669,778	15,255,384,002	15,034,563,922

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	62,009,041	0	62,009,041	31,362,771
2502. Equities and deposits in pools and associations.....	28,426,920	0	28,426,920	36,517,847
2503. Amounts receivable under high deductible policies.....	16,019,157	2,572,329	13,446,827	7,279,376
2598. Summary of remaining write-ins for Line 25 from overflow page.....	121,441,497	110,892,209	10,549,288	11,486,332
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	227,896,615	113,464,538	114,432,077	86,646,326

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....918,380,296).....	6,150,150,234	5,897,012,477
2. Reinsurance payable on paid losses and loss adjustment expenses.....	265,295,822	249,260,790
3. Loss adjustment expenses.....	1,338,969,433	1,367,018,565
4. Commissions payable, contingent commissions and other similar charges.....	75,973,336	104,528,732
5. Other expenses (excluding taxes, licenses and fees).....	70,904,422	95,430,493
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	68,298,416	76,856,308
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....283,248 and interest thereon \$....37,739.....	320,987	335,777
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....181,741,563 and including warranty reserves of \$.....0).....	1,769,345,903	1,683,237,954
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,121,787	7,610,528
12. Ceded reinsurance premiums payable (net of ceding commissions).....	75,707,157	80,355,981
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	26,242,386	21,038,343
15. Remittances and items not allocated.....	172,633	(7,223,590)
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	3,875,000
21. Payable for securities.....	58,897,284	16,709,291
22. Payable for securities lending.....	13,246,068	24,676,000
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(23,617,571)	(25,920,876)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,899,028,298	9,594,801,776
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,899,028,298	9,594,801,776
29. Aggregate write-ins for special surplus funds.....	100,903,777	104,760,649
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
35. Unassigned funds (surplus).....	3,050,627,342	3,130,176,912
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,356,355,704	5,439,762,147
38. Totals.....	15,255,384,002	15,034,563,922

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	464,304	465,464
2503. Payable for renewal rights.....	44,792	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(24,626,667)	(26,886,340)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(23,617,571)	(25,920,876)
2901. Special surplus for deferred taxes.....	77,818,087	79,884,826
2902. Special surplus from retroactive reinsurance.....	23,085,690	24,875,823
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	100,903,777	104,760,649
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....151,776,064).....	139,898,880	208,820,314	400,158,584
1.2 Assumed..... (written \$.....1,980,466,658).....	1,902,173,388	1,826,111,822	3,715,062,090
1.3 Ceded..... (written \$.....154,973,045).....	144,713,243	213,873,791	409,307,757
1.4 Net..... (written \$.....1,977,269,676).....	1,897,359,026	1,821,058,345	3,705,912,917
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,395,635,800):			
2.1 Direct.....	(22,806,995)	102,404,350	(64,872,295)
2.2 Assumed.....	1,351,047,386	1,004,028,021	1,875,640,265
2.3 Ceded.....	(20,845,309)	108,414,207	(56,604,423)
2.4 Net.....	1,349,085,700	998,018,164	1,867,372,393
3. Loss adjustment expenses incurred.....	209,894,497	168,938,274	431,109,792
4. Other underwriting expenses incurred.....	632,295,325	602,537,771	1,219,297,277
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,191,275,522	1,769,494,210	3,517,779,462
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(293,916,497)	51,564,135	188,133,455
INVESTMENT INCOME			
9. Net investment income earned.....	222,646,000	260,792,760	1,062,109,728
10. Net realized capital gains (losses) less capital gains tax of \$.....9,393,514.....	(8,265,170)	(58,463,795)	(52,243,604)
11. Net investment gain (loss) (Lines 9 + 10).....	214,380,831	202,328,964	1,009,866,123
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(6,085,002) amount charged off \$.....275,554).....	(6,360,557)	(6,224,148)	(11,294,060)
13. Finance and service charges not included in premiums.....	9,336,594	9,435,820	18,775,481
14. Aggregate write-ins for miscellaneous income.....	(1,259,145)	(459,366)	(689,108)
15. Total other income (Lines 12 through 14).....	1,716,893	2,752,305	6,792,312
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(77,818,773)	256,645,405	1,204,791,890
17. Dividends to policyholders.....	2,996,039	2,484,842	4,882,604
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	(80,814,812)	254,160,563	1,199,909,287
19. Federal and foreign income taxes incurred.....	(69,969,750)	50,859,196	111,364,561
20. Net income (Line 18 minus Line 19) (to Line 22).....	(10,845,062)	203,301,367	1,088,544,725
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,439,762,147	6,197,925,689	6,197,925,689
22. Net income (from Line 20).....	(10,845,062)	203,301,367	1,088,544,725
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....8,221,065.....	294,744,324	309,964,790	115,166,356
25. Change in net unrealized foreign exchange capital gain (loss).....	5,406,325	(5,933,807)	(2,286,057)
26. Change in net deferred income tax.....	(5,110,223)	15,950,512	(32,344,166)
27. Change in nonadmitted assets.....	12,464,933	17,985,593	61,980,283
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(378,000,000)	(1,345,000,000)	(1,985,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(2,066,739)	(3,418,069)	(4,224,684)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(83,406,443)	(807,149,613)	(758,163,543)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,356,355,704	5,390,776,076	5,439,762,147
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(21,464)	(17,359)	(23,372)
1402. Retroactive reinsurance gain/loss.....	(572,170)	(303,531)	(363,612)
1403. Profit and loss, miscellaneous.....	(665,510)	(138,476)	(302,125)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,259,145)	(459,366)	(689,108)
3701. Change in special surplus from deferred taxes.....	(2,066,739)	(3,418,069)	(4,224,684)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(2,066,739)	(3,418,069)	(4,224,684)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,908,012,170	1,863,632,509	3,746,877,760
2. Net investment income.....	249,835,415	276,335,804	1,114,982,838
3. Miscellaneous income.....	1,716,893	2,752,305	6,792,312
4. Total (Lines 1 through 3).....	2,159,564,477	2,142,720,618	4,868,652,910
5. Benefit and loss related payments.....	1,105,096,040	951,207,500	1,853,060,540
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	929,997,626	915,808,700	1,711,973,778
8. Dividends paid to policyholders.....	1,484,780	1,785,043	4,800,059
9. Federal and foreign income taxes paid (recovered) net of \$.... (13,441) tax on capital gains (losses).....	31,939,717	83,674,552	110,207,809
10. Total (Lines 5 through 9).....	2,068,518,163	1,952,475,794	3,680,042,186
11. Net cash from operations (Line 4 minus Line 10).....	91,046,314	190,244,824	1,188,610,724
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	667,760,425	1,036,193,821	1,727,234,077
12.2 Stocks.....	0	475,623,195	483,460,140
12.3 Mortgage loans.....	6,960	6,331	12,969
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	66,603,383	34,371,370	79,131,933
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(5,425)	0	0
12.7 Miscellaneous proceeds.....	42,187,993	275,384	275,384
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	776,553,336	1,546,470,101	2,290,114,503
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	520,875,947	407,955,579	960,207,174
13.2 Stocks.....	123,397	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	41,538,776	290,424,729	360,124,064
13.6 Miscellaneous applications.....	0	12,394,072	23,963,898
13.7 Total investments acquired (Lines 13.1 to 13.6).....	562,538,119	710,774,380	1,344,295,136
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	214,015,216	835,695,722	945,819,368
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(14,827)	(13,845)	373,332
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	378,000,000	1,345,000,000	1,985,000,000
16.6 Other cash provided (applied).....	26,908,704	3,349,983	(129,815,184)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(351,106,122)	(1,341,663,862)	(2,114,441,852)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(46,044,592)	(315,723,316)	19,988,240
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	402,771,500	382,783,260	382,783,260
19.2 End of period (Line 18 plus Line 19.1).....	356,726,908	67,059,944	402,771,500
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Distribution from partnership.....	123,397	0	0
20.0002 Merger with Travelers PC Fund Investments, Inc.....	0	0	375,393,706
20.0003 Merger with TCS European Investments, Inc.....	0	0	99,710,147

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

Travelers Casualty and Surety Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has no prescribed or permitted accounting practices.

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No material change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

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.

For the six months ending June 30, 2011, the Company changed from the retrospective to prospective method for valuing the following securities:

CUSIP
81377NAA2
79549AXJ3
05948XBV2
05948XEB3

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 June 30, 2011:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
Aggregate Intent & Ability to Retain	\$46,177,479	\$2,186,999	\$27,577,016

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

NOTES TO FINANCIAL STATEMENTS

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

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
55275RAD4	\$13,265,552	\$ 8,172,656	\$ 5,092,896	\$ 8,172,656	\$ 5,142,033	Q3 – 2009
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581	Q3 – 2009
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888	Q3 – 2009
57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803	Q3 – 2009
76110WUP9	639,406	602,541	36,866	602,541	255,240	Q3 – 2009
92977YBR1	6,396,631	6,344,953	51,678	6,344,953	5,432,772	Q4 – 2009
36242DKV4	3,382,872	3,063,197	319,675	3,063,197	2,750,007	Q4 – 2009
567455AC3	10,400,100	10,218,750	181,350	10,218,750	5,533,089	Q4 – 2009
57643LRK4	8,512,704	8,231,841	280,863	8,231,841	7,465,111	Q4 – 2009
46630GBC8	4,726,240	4,660,518	65,722	4,660,518	4,596,507	Q4 – 2009
76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 – 2009
55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 – 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 – 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 – 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 – 2010
05949QAW5	17,987,728	17,981,329	6,398	17,981,329	16,611,618	Q3 – 2010
576455AC3	9,537,395	9,438,000	99,395	9,438,000	6,604,395	Q3 – 2010
55275RAD4	8,224,290	7,775,700	448,590	7,775,700	5,477,070	Q3 – 2010
57643LRK4	6,599,004	6,504,187	94,818	6,504,187	6,245,589	Q3 – 2010
55275RAD4	7,889,095	6,993,000	896,095	6,993,000	6,003,840	Q4 – 2010
05949QAW5	16,373,110	16,372,806	303	16,372,806	15,632,705	Q4 – 2010
576455AC3	9,540,731	8,470,800	1,069,931	8,470,800	6,753,750	Q4 – 2010
57643LRK4	6,355,945	6,144,456	211,489	6,144,456	6,331,259	Q4 – 2010
92977YBR1	5,080,156	4,986,837	93,319	4,986,837	4,950,464	Q1 – 2011
576455AC3	8,550,207	8,402,550	147,657	8,402,550	6,091,620	Q1 – 2011
57643LRK4	6,009,672	5,533,223	476,449	5,533,223	5,805,474	Q1 – 2011
81377NAA2	4,183,873	3,887,070	296,802	3,887,070	4,145,553	Q1 – 2011
79549AXJ3	8,358,700	8,018,886	339,814	8,018,886	7,127,786	Q1 – 2011
05949QAW5	12,201,895	12,188,259	13,636	12,188,259	12,081,240	Q2 – 2011
92977YBR1	4,952,944	4,735,914	217,031	4,735,914	4,962,526	Q2 – 2011
57643LRK4	5,356,686	5,220,520	136,166	5,220,520	4,616,928	Q2 – 2011
81377NAA2	3,794,622	3,368,849	425,773	3,368,849	3,050,154	Q2 – 2011
05948XBV2	1,236,219	1,202,668	33,552	1,202,668	1,194,041	Q2 – 2011
05948XEB3	556,757	549,957	6,800	549,957	533,961	Q2 – 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 June 30, 2011	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 79,451	\$ 1,965	\$ 68,778	\$ 557,746	\$ 148,229	\$ 559,711
Structured securities	24,477,086	2,472,416	20,313,702	4,463,124	44,790,788	6,935,540

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

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

No significant change.

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

No significant change.

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

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

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

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

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

(1) Assets measured at fair value as of June 30, 2011:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and Miscellaneous	\$ -	33,562,512	-	\$ 33,562,512
Preferred Stock				
Redeemable Preferred Stock	27,625,000	-	-	27,625,000
Non-redeemable Preferred Stock	8,972,883	-	-	8,972,883
Total Preferred Stock	36,597,883	-	-	36,597,883
Common Stock	119,488	-	-	119,488
Total Assets at Fair Value	\$36,717,371	33,562,512	-	\$70,279,883

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

NOTES TO FINANCIAL STATEMENTS

(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 6/30/2011
Bonds	\$ 20,695	-	(10)	-	20,694	(41,379)	\$ -
Total	\$ 20,695	-	(10)	-	20,694	(41,379)	\$ -

(3) In accordance with SSAP No. 26, securities rated 3 or lower by the NAIC are carried at the lower of amortized cost or fair value. With fluctuations in the market value, the method of valuation may change from amortized cost to fair value or vice versa. These changes in the valuation method are captured in the transfers in or out of the level 3 hierarchy.

(4) Bonds were carried at fair value under the lower of cost or market requirement. These bonds were generally priced by the SVO or by a third party organization.

(5) Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2011 to June 30, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$71,120,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, other liability – claims made, special property and homeowners lines, and from lower estimates for adjusting and other expenses, partially offset by deterioration in the commercial auto liability and commercial multi-peril lines. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 – 2009 and reflected favorable legal and judicial environments. This improvement was partially offset by unfavorable development in environmental reserves for prior accident years. The improvement in the other liability – claims made line was concentrated in accident years 2007 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, ocean marine and property businesses for the 2008 – 2010 accident years. The improvement in the homeowners line was driven by better than expected loss development primarily related to catastrophe losses incurred in 2010. The adjusting and other expense improvement was driven by improvement in the underlying loss and defense and cost containment reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company. The deterioration in the commercial auto liability line was driven by unfavorable development on one catastrophic PIP claim for accident year 1995, and by worse than expected severity for the 2008 – 2010 accident years. The deterioration in the commercial multi-peril line was driven primarily by worse than expected development related to hail claims incurred in 2010.

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.

NOTES TO FINANCIAL STATEMENTS

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.

TRAVELERS CASUALTY AND SURETY 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]

TRAVELERS CASUALTY AND SURETY 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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,066,701,560	\$3,328,081,263
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$18,488,880	\$19,664,406
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,085,190,440	\$3,347,745,669
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.0	5.000 %	0	0	17,694,397	17,694,397	0	0	138,158	138,158
Total	XXX	XXX	0	0	17,694,397	17,694,397	0	0	138,158	138,158

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		1,814,069	1,274,684	1,625,251	1,655,758	55,823,381	66,167,496
2. Alaska.....AK.....L.....		246,565	104,604	21,347	89,201	888,032	1,422,144
3. Arizona.....AZ.....L.....		1,576,946	1,993,232	396,548	353,302	15,018,210	14,873,541
4. Arkansas.....AR.....L.....		703,650	1,061,668	425,979	373,906	15,041,875	14,785,654
5. California.....CA.....L.....		9,288,986	69,881,488	22,010,719	22,317,784	210,285,844	231,028,386
6. Colorado.....CO.....L.....		1,042,728	1,109,015	420,390	283,822	13,550,238	14,100,288
7. Connecticut.....CT.....L.....		7,306,284	6,071,357	6,794,073	7,547,648	292,157,666	373,421,528
8. Delaware.....DE.....L.....		77,179	221,287	501,397	286,248	40,221,154	50,658,104
9. District of Columbia.....DC.....L.....		2,028,478	1,157,230	278,236	413,415	22,840,187	26,344,497
10. Florida.....FL.....L.....		8,911,491	6,796,142	6,547,058	5,945,186	136,785,928	201,647,182
11. Georgia.....GA.....L.....		3,968,130	4,261,797	2,886,864	3,847,852	46,260,150	57,452,205
12. Hawaii.....HI.....L.....		347,108	203,092	318,935	68,440	2,006,020	2,385,221
13. Idaho.....ID.....L.....		370,369	501,355	214,788	243,583	6,859,233	5,701,573
14. Illinois.....IL.....L.....		2,901,877	3,231,553	2,101,208	1,991,719	48,990,206	57,975,732
15. Indiana.....IN.....L.....		1,681,604	1,626,475	644,947	2,463,378	18,277,342	17,908,973
16. Iowa.....IA.....L.....		1,415,043	1,388,137	1,129,156	825,329	7,107,106	16,847,465
17. Kansas.....KS.....L.....		2,473,289	3,131,702	1,412,421	1,420,644	20,368,155	21,452,733
18. Kentucky.....KY.....L.....		1,216,428	926,590	707,483	562,088	30,415,276	35,353,229
19. Louisiana.....LA.....L.....		2,972,843	3,295,007	1,145,019	1,418,412	85,030,227	94,452,847
20. Maine.....ME.....L.....		285,582	236,906	476,461	441,160	19,842,371	19,880,706
21. Maryland.....MD.....L.....		2,145,331	2,488,396	7,008,328	1,810,132	62,865,406	70,119,678
22. Massachusetts.....MA.....L.....		11,706,492	10,821,516	5,379,568	5,231,579	153,913,100	156,427,492
23. Michigan.....MI.....L.....		621,280	1,059,948	1,866,234	3,551,695	169,182,354	235,418,866
24. Minnesota.....MN.....L.....		2,127,452	1,232,477	2,096,371	1,576,443	39,957,722	36,803,965
25. Mississippi.....MS.....L.....		1,411,529	1,292,824	585,880	428,224	13,023,578	14,700,908
26. Missouri.....MO.....L.....		1,971,576	2,258,238	1,653,246	1,662,584	37,431,421	38,718,187
27. Montana.....MT.....L.....		253,837	345,927	53,133	56,082	3,000,770	2,890,687
28. Nebraska.....NE.....L.....		1,076,213	1,210,907	522,174	727,318	14,002,464	11,435,374
29. Nevada.....NV.....L.....		511,377	356,350	108,317	147,126	2,371,227	2,775,196
30. New Hampshire.....NH.....L.....		307,968	457,070	399,107	674,793	29,467,252	22,091,693
31. New Jersey.....NJ.....L.....		2,165,279	2,930,450	3,024,078	2,464,256	128,446,526	137,861,096
32. New Mexico.....NM.....L.....		271,469	207,513	189,061	163,360	5,154,803	9,178,620
33. New York.....NY.....L.....		16,976,688	16,780,850	31,934,407	32,332,547	400,765,722	487,125,023
34. North Carolina.....NC.....L.....		2,929,564	3,103,535	1,726,855	1,805,232	44,618,763	47,878,294
35. North Dakota.....ND.....L.....		24,288	31,132	(963)	(1,154)	155,192	192,699
36. Ohio.....OH.....L.....		475,492	1,100,287	3,626,283	1,149,918	242,916,079	281,273,302
37. Oklahoma.....OK.....L.....		510,360	643,214	125,293	385,385	12,379,607	15,555,303
38. Oregon.....OR.....L.....		776,656	1,339,520	111,647	322,636	12,430,301	12,777,994
39. Pennsylvania.....PA.....L.....		4,876,430	4,285,021	6,293,683	7,721,995	192,397,635	212,458,807
40. Rhode Island.....RI.....L.....		616,838	241,521	915,255	1,156,300	40,305,370	42,987,004
41. South Carolina.....SC.....L.....		1,589,674	1,251,898	545,476	317,546	19,021,440	18,985,983
42. South Dakota.....SD.....L.....		140,358	222,925	200,567	69,912	1,538,311	1,643,096
43. Tennessee.....TN.....L.....		6,023,722	6,879,698	4,215,933	3,768,061	65,387,203	64,757,139
44. Texas.....TX.....L.....		17,380,610	24,794,082	1,303,346	1,161,514	131,086,404	142,777,487
45. Utah.....UT.....L.....		269,137	418,651	100,179	102,149	4,959,432	4,721,700
46. Vermont.....VT.....L.....		527,844	468,404	330,078	327,668	7,696,381	8,221,437
47. Virginia.....VA.....L.....		16,173,943	17,798,293	6,572,365	7,187,330	67,528,310	74,803,307
48. Washington.....WA.....L.....		345,254	696,714	4,178,090	1,592,504	14,494,441	16,613,223
49. West Virginia.....WV.....L.....		63,217	247,237	511,617	436,154	21,980,036	22,077,568
50. Wisconsin.....WI.....L.....		2,874,764	2,698,864	3,829,699	3,171,781	49,384,968	48,252,072
51. Wyoming.....WY.....L.....		21,333	44,150	11,174	10,982	349,383	373,013
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		5,507	616,447	0	0	0	0
54. Puerto Rico.....PR.....L.....		3,933,777	1,736,522	984,445	709,542	1,700,541	3,798,370
55. US Virgin Islands.....VI.....L.....		33,424	238,789	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....N.....		0	0	0	(80,000)	0	0
58. Aggregate Other Alien.....OT.....XXX.....		8,732	(27,521)	0	(77,185)	10,001	254,563
59. Totals.....	(a).....54	151,776,064	218,745,168	140,459,209	134,613,281	3,077,690,746	3,569,808,648

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX.....	8,732	(27,521)	0	(77,185)	10,001	254,563
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.....	8,732	(27,521)	0	(77,185)	10,001	254,563

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,956,622	(7,864,914)	(402.0)	22.3
2. Allied lines.....	1,070,860	290,975	27.2	56.0
3. Farmowners multiple peril.....	0	(2)	0.0	0.0
4. Homeowners multiple peril.....	25,122,368	11,695,702	46.6	47.5
5. Commercial multiple peril.....	36,932	(1,248,736)	(3,381.2)	1,752.9
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,523	(866)	(56.9)	8.9
9. Inland marine.....	180,530	34,728	19.2	25.8
10. Financial guaranty.....	16,200	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(10,058)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	17,042	20,516	120.4	(239.2)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	76,974,112	(12,845,562)	(16.7)	44.6
17.1. Other liability-occurrence.....	671,727	(20,413,621)	(3,039.0)	(471.8)
17.2. Other liability-claims made.....	2,845,315	(295,669)	(10.4)	(16.7)
17.3. Excess workers' compensation.....	0	(6,868,174)	0.0	0.0
18.1. Products liability-occurrence.....	15,000	20,772,488	138,483.3	0.0
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	(5,978,163)	0.0	0.0
19.3, 19.4. Commercial auto liability.....	176,831	50,629	28.6	(188.1)
21. Auto physical damage.....	0	(11,179)	0.0	0.0
22. Aircraft (all perils).....	0	11,910	0.0	0.0
23. Fidelity.....	193,755	(326,412)	(168.5)	(7.6)
24. Surety.....	30,570,063	201,232	0.7	8.1
26. Burglary and theft.....	49,999	(21,820)	(43.6)	(5.0)
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	139,898,880	(22,806,995)	(16.3)	49.0
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,016,859	2,027,283	2,100,578
2. Allied lines.....	507,676	1,018,784	1,008,561
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	12,510,764	23,512,817	25,170,012
5. Commercial multiple peril.....	16,034	31,089	39,280
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	800	1,170	1,474
9. Inland marine.....	86,533	167,388	181,275
10. Financial guaranty.....	0	0	6,317
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	8,140	15,632	13,622
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	45,043,624	85,964,117	146,899,050
17.1. Other liability-occurrence.....	149,563	816,146	2,820,061
17.2. Other liability-claims made.....	592,434	1,360,646	4,873,810
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	0	15,000	0
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	66,470	176,831	28,395
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	79,153	169,338	258,327
24. Surety.....	19,803,312	36,475,302	35,296,441
26. Burglary and theft.....	14,060	24,523	47,965
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	79,895,422	151,776,064	218,745,168
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior.....	2,049,445	2,892,589	4,942,034	263,999	28,851	292,850	1,901,416	20,274	2,654,164	4,575,855	115,971	(189,300)	(73,329)
2. 2009.....	349,314	530,513	879,827	118,846	7,290	126,136	294,601	10,823	441,381	746,805	64,134	(71,019)	(6,885)
3. Subtotals 2009 + Prior.....	2,398,758	3,423,102	5,821,861	382,845	36,141	418,986	2,196,018	31,097	3,095,545	5,322,660	180,104	(260,319)	(80,214)
4. 2010.....	517,184	924,986	1,442,170	293,637	57,146	350,783	414,721	43,141	642,620	1,100,482	191,174	(182,079)	9,095
5. Subtotals 2010 + Prior.....	2,915,942	4,348,089	7,264,031	676,482	93,287	769,769	2,610,739	74,238	3,738,165	6,423,142	371,278	(442,398)	(71,120)
6. 2011.....	XXX	XXX	XXX	XXX	564,120	564,120	XXX	355,643	710,335	1,065,978	XXX	XXX	XXX
7. Totals.....	2,915,942	4,348,089	7,264,031	676,482	657,408	1,333,889	2,610,739	429,881	4,448,500	7,489,120	371,278	(442,398)	(71,120)
8. Prior Year-End's Surplus As Regards Policyholders	5,439,762										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....12.7 %	2. ....(10.2)%	3. ....(1.0)%
													Col. 13, Line 7 Line 8
													4. ....(1.3)%

Q13

TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

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

Bar Code:



Statement for June 30, 2011 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	10,108,788	0	10,108,788	11,034,944
2505. Deferred compensation funds.....	513,578	0	513,578	557,088
2506. Other assets nonadmitted.....	110,892,209	110,892,209	0	0
2507. Assumed reinsurance receivable and payable.....	(73,077)	0	(73,077)	(105,700)
2597. Summary of remaining write-ins for Line 25.....	121,441,497	110,892,209	10,549,288	11,486,332

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	37,277	37,277
2505. Escheat liability.....	27,334	107,749
2506. Retroactive reinsurance reserve ceded.....	(24,691,277)	(27,031,366)
2597. Summary of remaining write-ins for Line 25.....	(24,626,667)	(26,886,340)

**TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	42,508	981,487
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	6,960	12,969
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	926,009
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	35,548	42,508
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	35,548	42,508
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	35,548	42,508

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	863,347,823	533,985,856
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	238,890,573
2.2 Additional investment made after acquisition.....	41,538,776	121,233,491
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	44,588,620	124,114,686
6. Total gain (loss) on disposals.....	(1,957,180)	(1,617,691)
7. Deduct amounts received on disposals.....	55,173,451	79,131,933
8. Deduct amortization of premium and depreciation.....	4,363	8,397
9. Total foreign exchange change in book/adjusted carrying value.....	5,199,039	(1,781,574)
10. Deduct current year's other than temporary impairment recognized.....	0	72,337,188
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	897,539,263	863,347,823
12. Deduct total nonadmitted amounts.....	35,342,575	28,465,594
13. Statement value at end of current period (Line 11 minus Line 12).....	862,196,688	834,882,229

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	11,979,627,244	13,247,314,768
2. Cost of bonds and stocks acquired.....	520,999,344	960,207,174
3. Accrual of discount.....	4,290,159	11,859,015
4. Unrealized valuation increase (decrease).....	262,568,553	(135,778,745)
5. Total gain (loss) on disposals.....	5,862,722	167,526,334
6. Deduct consideration for bonds and stocks disposed of.....	667,760,425	2,210,694,216
7. Deduct amortization of premium.....	27,753,761	54,359,332
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	2,193,440	6,447,752
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,075,640,396	11,979,627,244
11. Deduct total nonadmitted amounts.....	1,556,881	834,160
12. Statement value at end of current period (Line 10 minus Line 11).....	12,074,083,515	11,978,793,084

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	8,250,939,481	955,730,557	1,008,668,582	13,006,827	8,250,939,481	8,211,008,283	0	8,524,586,972
2. Class 2 (a).....	638,507,317	81,858,550	16,547,392	4,819,493	638,507,317	708,637,968	0	586,943,463
3. Class 3 (a).....	112,854,172	(3,017,500)	370,238	(23,489,572)	112,854,172	92,011,862	0	108,006,797
4. Class 4 (a).....	37,174,629	8,030,000	615,931	(1,174,226)	37,174,629	43,414,472	0	38,197,630
5. Class 5 (a).....	14,770,635	0	36,100	(6,121,525)	14,770,635	8,613,010	0	18,608,337
6. Class 6 (a).....	850,100	5,807	88,987	1,186,289	850,100	1,953,210	0	1,795,994
7. Total Bonds.....	9,055,096,334	1,048,642,415	1,026,327,229	(11,772,714)	9,055,096,334	9,065,638,806	0	9,278,139,193
PREFERRED STOCK								
8. Class 1.....	908,721	0	0	0	908,721	908,721	0	874,125
9. Class 2.....	35,488,501	0	0	200,661	35,488,501	35,689,162	0	34,945,327
10. Class 3.....	1,776,495	0	0	0	1,776,495	1,776,495	0	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	68,000	0	0	0	68,000	68,000	0	68,000
14. Total Preferred Stock.....	38,241,717	0	0	200,661	38,241,717	38,442,378	0	37,663,947
15. Total Bonds and Preferred Stock.....	9,093,338,051	1,048,642,415	1,026,327,229	(11,572,053)	9,093,338,051	9,104,081,184	0	9,315,803,140

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	356,641,540	XXX.....	356,713,481	136,085	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	401,674,422	383,453,539
2. Cost of short-term investments acquired.....	1,904,721,214	4,870,177,057
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	(382)	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,949,680,888	4,851,952,014
7. Deduct amortization of premium.....	67,400	4,160
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	5,425	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	356,641,540	401,674,422
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	356,641,540	401,674,422

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....	(3,875,000)
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0
3.1 Change in variation margin on open contracts.....	(316,403)
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 16, current year to date minus.....	(316,403)
3.24 Section 1, Column 16, prior year.....	3,875,000
3.3 Subtotal (line 3.1 minus Line 3.2).....	3,875,000
4.1 Variation margin on terminated contracts during the year.....	(546,880)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(4,421,880)
4.3 Subtotal (line 4.1 minus Line 4.2).....	3,875,000
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized.....	(3,875,000)
5.2 Used to adjust basis of hedged items.....	0
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	<u>0</u>
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	(316,403)
9.	Total (Line 7 plus Line 8).....	<u>(316,403)</u>
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(316,403)
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	525,000
15.	Part D, Column 11.....	525,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,203,035	0
2. Cost of cash equivalents acquired.....	0	1,206,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,200,000	0
7. Deduct amortization of premium.....	3,035	2,965
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	1,203,035
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	1,203,035

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

100029-4	Brooklyn	NY		03/16/1988		3,521	0	0	0	0	0	0	3,521	3,521	0	0	0
0299999. Total - Mortgages With Partial Repayments						3,521	0	0	0	0	0	0	3,521	3,521	0	0	0
0599999. Total Mortgages						3,521	0	0	0	0	0	0	3,521	3,521	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership		
		3 City	4 State											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	.....3	.....0	.....1,262,325	.....0	.....6,041,072	.....0.8
	Bridgepoint Europe IV 'B' L.P.....	London.....	GB.....	Bridgepoint Capital.....		01/01/2010....	.....3	.....0	.....1,600,970	.....0	.....13,836,672	.....1.6
	Bruckman, Rosser, Sherrill & Co. II, L.P.....	New York.....	NY.....	Bruckman, Rosser, Sherrill & Co.....		10/18/1999....	.....3	.....0	.....(15,548)	.....0	.....93,274	.....1.0
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SE.....	EQT Partners.....		01/01/2010....	.....3	.....0	.....2,091,181	.....0	.....1,947,712	.....0.3
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GB.....	Cinven.....		01/01/2010....	.....3	.....0	.....1,216,145	.....0	.....5,327,303	.....0.4
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....250,000	.....0	.....2,832,922	.....1.6
	Onex Partners II L.P.....	Toronto.....	ON.....	Onex Partners.....		06/29/2006....	.....3	.....0	.....42,117	.....0	.....2,317,837	.....0.9
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....1,177,150	.....0	.....6,485,379	.....0.3
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....1,816,649	.....0	.....9,467,326	.....2.2
	Silverfleet Capital Partners Fund LP.....	London.....	GB.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....109,469	.....0	.....13,279,424	.....4.8
	Thomas, McNeerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNeerney Partners.....		06/29/2006....	.....1	.....0	.....450,000	.....0	.....3,550,000	.....2.7
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....49,316	.....0	.....2,883,351	.....4.6
							.....0	.....0	.....0	.....0	.....0	.....0.0
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									10,049,774068,062,273XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
QE03	Citi Private Selections, LLC.....	New York.....	NY.....	SSB Private Selections.....		09/01/1998....	.....3	.....0	.....527,362	.....0	.....254,841	.....14.8
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....79,915	.....0	.....14,882,689	.....0.6
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX.....	Enervest Management Partners, Ltd.....		12/08/2006....	.....0	.....0	.....93,750	.....0	.....209,235	.....4.4
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	.....0	.....0	.....301,996	.....0	.....171,254	.....4.9
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		01/01/2010....	.....3	.....0	.....59,669	.....0	.....5,935,858	.....6.2
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....3	.....0	.....12,726	.....0	.....2,085,349	.....0.4
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....3	.....0	.....9,457,641	.....0	.....19,400,619	.....7.5
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	.....0	.....0	.....1,353,992	.....0	.....3,338,302	.....5.3
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	.....3	.....0	.....169,076	.....0	.....8,100,283	.....2.1
	Quintana Energy Partners, L.P.....	Houston.....	TX.....	Quintana Capital Group.....		01/01/2010....	.....0	.....0	.....663,938	.....0	.....3,804,135	.....3.7
							.....0	.....0	.....0	.....0	.....0	.....0.0
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									12,720,065058,182,565XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....92,847	.....0	.....16,882,799	.....44.1
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....2,274,623	.....0	.....2,538,708	.....0.3
	Rossrock Fund II.....	New York.....	NY.....	Rossrock.....		07/25/2006....	.....0	.....0	.....358,799	.....0	.....7,586,948	.....12.5
							.....0	.....0	.....0	.....0	.....0	.....0.0
	1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									2,726,269027,008,455XXX.....
	3999999. Subtotal - Unaffiliated.....									25,496,1080153,253,292XXX.....
	4199999. Totals.....									25,496,1080153,253,292XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	06/30/2011	(771)	0	0	0	0	0	0	(771)	(771)	0	0	0	0	
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Distribution	03/31/2006	06/28/2011	929,690	0	0	0	0	0	0	929,690	929,690	0	0	0	0	
	Bruckman, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	06/27/2011	832,137	0	0	0	0	0	0	832,137	832,137	0	0	0	0	
	Castlerigg Partners, L.P.	New York	NY	Distribution	01/01/2010	04/26/2011	134,298	0	0	0	0	0	0	134,298	134,298	0	0	0	0	
	EQT V (No. 2) Limited Partnership	Stockholm	SE	Distribution	01/01/2010	04/27/2011	1,399,943	0	0	0	0	0	0	1,399,943	1,447,167	47,223	0	47,223	0	
	Lee Equity Partners Fund, L.P.	New York	NY	Distribution	01/01/2010	05/06/2011	1,705,336	0	0	0	0	0	0	1,705,336	1,705,336	0	0	0	0	
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	04/13/2011	158,312	0	0	0	0	0	0	158,312	158,312	0	0	0	0	
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	06/03/2011	26,570	0	0	0	0	0	0	26,570	26,570	0	0	0	0	
	Providence Equity Partners III L.P.	Providence	RI	Distribution	01/25/1999	06/30/2011	2,589	0	0	0	0	0	0	2,589	2,589	0	0	0	0	
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	06/17/2011	758,002	0	0	0	0	0	0	758,002	758,002	0	0	0	0	
	Sentinel Capital Partners III, L.P.	New York	NY	Distribution	05/04/2005	06/28/2011	33,120	0	0	0	0	0	0	33,120	33,120	0	0	0	0	
	Thomas, McNeerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	06/30/2011	154,928	0	0	0	0	0	0	154,928	154,928	0	0	0	0	
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	05/16/2011	145,468	0	0	0	0	0	0	145,468	145,468	0	0	0	0	
	Warburg Pincus Equity Partners, L.P.	New York	NY	Distribution	06/26/1998	06/08/2011	83,243	0	0	0	0	0	0	83,243	83,243	0	0	0	0	
							0	0	0	0	0	0	0	0	0	0	0	0	0	
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,362,866	0	0	0	0	0	0	6,362,866	6,410,089	47,223	0	47,223	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Rossrock 2005 Fund LLC	New York	NY	Distribution	04/30/2005	04/12/2011	80,000	0	0	0	0	0	0	80,000	80,000	0	0	0	0	
	Rossrock Fund II	New York	NY	Distribution	07/25/2006	04/29/2011	260,842	0	0	0	0	0	0	260,842	260,842	0	0	0	0	
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	06/28/2011	117,218	0	0	0	0	0	0	117,218	117,218	0	0	0	0	
	WCP Real Estate Fund I, L.P.	Westport	CT	Distribution	11/03/2006	05/31/2011	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	0	
							0	0	0	0	0	0	0	0	0	0	0	0	0	
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,458,060	0	0	0	0	0	0	5,458,060	5,458,060	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Avenue Special Situations Fund IV, L.P.	New York	NY	Distribution	11/02/2005	06/08/2011	1,155,380	0	0	0	0	0	0	1,155,380	1,155,380	0	0	0	0	
	CVC European Equity Partners V (B) L.P.	London	GB	Distribution	01/01/2010	05/25/2011	973,668	0	0	0	0	0	0	973,668	1,016,071	42,403	0	42,403	0	
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	06/30/2011	828,307	0	0	0	0	0	0	828,307	828,307	0	0	0	0	
	Excellere Capital Fund, L.P.	Denver	CO	Distribution	02/02/2007	06/20/2011	1,395,694	0	0	0	0	0	0	1,395,694	1,395,694	0	0	0	0	
	J.F. Lehman Equity Investors II, L.P.	New York	NY	Distribution	01/01/2010	04/29/2011	1,907,434	0	0	0	0	0	0	1,907,434	1,907,434	0	0	0	0	
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	05/19/2011	(15,815)	0	0	0	0	0	0	(15,815)	(15,815)	0	0	0	0	
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	04/18/2011	464,632	0	0	0	0	0	0	464,632	464,632	0	0	0	0	
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	06/08/2011	609,647	0	0	0	0	0	0	609,647	609,647	0	0	0	0	
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	04/29/2011	73,882	0	0	0	0	0	0	73,882	73,882	0	0	0	0	
	Blackrock HPB Multi-Manager LLC	New York	NY	Liquidation	04/01/2010	04/20/2011	345,571	0	0	0	0	0	0	345,571	345,571	0	0	0	150	
	High Rise Partners II, L.P.	New York	NY	Liquidation	08/01/2006	06/28/2011	1,379,078	0	0	0	0	0	0	1,379,078	1,379,078	0	0	0	515	
							0	0	0	0	0	0	0	0	0	0	0	0	0	
	1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							9,117,479	0	0	0	0	0	0	9,117,479	9,159,881	42,403	0	42,403	665
	3999999. Subtotal - Unaffiliated							20,938,405	0	0	0	0	0	0	20,938,405	21,028,031	89,626	0	89,626	665
	4199999. Totals							20,938,405	0	0	0	0	0	0	20,938,405	21,028,031	89,626	0	89,626	665

QE031

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
917542 SL 7	UTAH GENERAL OBLIGATION 5.000 2026 07.....		...06/15/2011	J P MORGAN CHASE SECURITIES INC.....		3,381,870	3,000,000	.....0	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					3,381,870	3,000,000	.....0	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
041826 YN 2	ARLINGTON ISD GEN OBLIG 5.000 2028 02.....		...05/04/2011	SOUTHWEST SECURITIES.....		1,825,117	1,705,000	.....0	1FE.....
041826 YP 7	ARLINGTON ISD GEN OBLIG 5.000 2029 02.....		...05/04/2011	SOUTHWEST SECURITIES.....		1,737,858	1,635,000	.....0	1FE.....
041826 YR 3	ARLINGTON ISD GEN OBLIG 5.000 2031 02.....		...05/04/2011	SOUTHWEST SECURITIES.....		2,080,320	1,985,000	.....0	1FE.....
208418 NT 6	CONROE ISD GO S2011 REF 5.000 2024 02.....		...05/16/2011	BOSC INC.....		3,379,230	3,000,000	.....5,417	1FE.....
208418 NU 3	CONROE ISD GO S2011 REF 5.000 2025 02.....		...05/16/2011	BOSC INC.....		3,340,950	3,000,000	.....5,417	1FE.....
208418 NV 1	CONROE ISD GO S2011 REF 5.000 2026 02.....		...05/16/2011	BOSC INC.....		3,310,230	3,000,000	.....5,417	1FE.....
486062 TZ 9	KATY ISD GO S2006 (PSF) 5.000 2036 02.....		...06/21/2011	RBC DAIN RAUSCHER INC.....		3,889,420	3,795,000	.....67,994	1FE.....
508336 DK 7	LAKE CO SALES TAX GO S20 5.000 2023 11.....		...05/09/2011	PIPER JAFFRAY.....		7,928,132	7,130,000	.....0	1FE.....
55844P KD 9	MADISON AREA TECHNICAL C 4.500 2030 03.....		...06/14/2011	CITIGROUP GLOBAL MARKETS.....		3,295,687	3,245,000	.....0	1FE.....
55844P KE 7	MADISON AREA TECHNICAL C 4.500 2031 03.....		...06/14/2011	CITIGROUP GLOBAL MARKETS.....		3,602,706	3,575,000	.....0	1FE.....
621196 ZF 4	MT DIABLO USD GEN OBLIG 5.000 2024 08.....		...06/07/2011	STONE & YOUNGBERG.....		1,088,530	1,000,000	.....0	1FE.....
621196 ZG 2	MT DIABLO USD GEN OBLIG 5.000 2025 08.....		...06/07/2011	STONE & YOUNGBERG.....		2,142,540	2,000,000	.....0	1FE.....
801889 MP 8	SANTA FE CO GENERAL OBLI 3.000 2019 07.....		...04/12/2011	PIPER JAFFRAY.....		1,000,000	1,000,000	.....0	1FE.....
801889 MQ 6	SANTA FE CO GENERAL OBLI 3.250 2020 07.....		...04/12/2011	PIPER JAFFRAY.....		1,000,000	1,000,000	.....0	1FE.....
801889 MR 4	SANTA FE CO GENERAL OBLI 3.500 2021 07.....		...04/12/2011	PIPER JAFFRAY.....		1,006,760	1,000,000	.....0	1FE.....
801889 MS 2	SANTA FE CO GENERAL OBLI 3.750 2022 07.....		...04/12/2011	PIPER JAFFRAY.....		1,008,360	1,000,000	.....0	1FE.....
801889 MT 0	SANTA FE CO GENERAL OBLI 4.000 2023 07.....		...04/12/2011	PIPER JAFFRAY.....		1,018,320	1,000,000	.....0	1FE.....
801889 MU 7	SANTA FE CO GENERAL OBLI 4.000 2024 07.....		...04/12/2011	PIPER JAFFRAY.....		1,006,590	1,000,000	.....0	1FE.....
801889 MV 5	SANTA FE CO GENERAL OBLI 4.000 2025 07.....		...04/12/2011	PIPER JAFFRAY.....		993,560	1,000,000	.....0	1FE.....
801889 MW 3	SANTA FE CO GENERAL OBLI 4.000 2026 07.....		...04/12/2011	PIPER JAFFRAY.....		735,773	750,000	.....0	1FE.....
864813 XT 2	SUFFOLK GENERAL OBLIGATI 5.000 2029 02.....		...06/21/2011	CITIGROUP GLOBAL MARKETS.....		4,274,525	3,920,000	.....0	1FE.....
864813 XU 9	SUFFOLK GENERAL OBLIGATI 5.000 2030 02.....		...06/21/2011	CITIGROUP GLOBAL MARKETS.....		4,456,339	4,115,000	.....0	1FE.....
864813 YC 8	SUFFOLK GENERAL OBLIGATI 5.000 2031 02.....		...06/21/2011	CITIGROUP GLOBAL MARKETS.....		2,952,302	2,745,000	.....0	1FE.....
927734 WM 1	VIRGINIA BEACH GENERAL O 5.000 2029 06.....		...06/22/2011	CITIGROUP GLOBAL MARKETS.....		4,981,995	4,500,000	.....0	1FE.....
927734 WN 9	VIRGINIA BEACH GENERAL O 5.000 2030 06.....		...06/22/2011	CITIGROUP GLOBAL MARKETS.....		4,946,670	4,500,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					67,001,914	62,600,000	.....84,244	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
57583R 5Q 4	MASSACHUSETTS DEV FIN AG 5.250 2034 02.....		...06/15/2011	BARCLAYS CAPITAL INC.....		3,900,194	3,560,000	.....110,583	1FE.....
576051 CX 2	MASSACHUSETTS WATER RES 5.000 2027 08.....		...05/10/2011	J P MORGAN CHASE SECURITIES INC.....		2,731,650	2,500,000	.....0	1FE.....
576051 CZ 7	MASSACHUSETTS WATER RES 5.000 2029 08.....		...05/10/2011	J P MORGAN CHASE SECURITIES INC.....		2,688,025	2,500,000	.....0	1FE.....
576051 DQ 6	MASSACHUSETTS WATER RES 5.000 2031 08.....		...05/10/2011	J P MORGAN CHASE SECURITIES INC.....		2,239,744	2,110,000	.....0	1FE.....
60636A AT 0	MISSOURI H/E FAC (WASHIN 5.000 2030 11.....		...06/16/2011	J P MORGAN CHASE SECURITIES INC.....		5,443,200	5,000,000	.....0	1FE.....
646065 Y5 5	NEW JERSEY EDL FACS (PRI 5.000 2033 07.....		...06/15/2011	CITIGROUP GLOBAL MARKETS.....		9,134,534	8,445,000	.....0	1FE.....
646065 Y7 1	NEW JERSEY EDL FACS (PRI 5.000 2035 07.....		...06/15/2011	CITIGROUP GLOBAL MARKETS.....		8,590,093	8,030,000	.....0	1FE.....
64985H FL 6	NEW YORK ENVIRONMENTAL F 5.000 2030 11.....		...06/14/2011	BAS-MERRILL LYNCH.....		3,030,048	2,800,000	.....0	1FE.....
87971H GC 2	TEMPE EXCISE TAX REV S20 5.000 2028 07.....		...06/07/2011	RBC DAIN RAUSCHER INC.....		2,205,595	2,050,0000	1FE.....

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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)
87971H GD 0	TEMPE EXCISE TAX REV S20 5.000 2029 07.....		...06/07/2011	RBC DAIN RAUSCHER INC.....		.....2,302,100	.....2,155,000	.....0	1FE.....
87971H GE 8	TEMPE EXCISE TAX REV S20 5.000 2030 07.....		...06/07/2011	RBC DAIN RAUSCHER INC.....		.....2,397,137	.....2,260,000	.....0	1FE.....
919061 EY 3	VALDEZ ALASKA MARINE TER 5.000 2021 01.....		...06/07/2011	GOLDMAN SACHS & CO.....		.....4,315,040	.....4,000,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....48,977,359	.....45,410,000	.....110,583	.....XXX.....

Bonds - Industrial and Miscellaneous

00846U AC 5	AGILENT TECHNOLOGIES INC 6.500 2017 11.....		...06/29/2011	ROYAL BANK OF SCOTLAND.....		.....1,158,320	.....1,000,000	.....0	2FE.....
009363 AL 6	AIRGAS INC 2.950 2016 06.....		...05/31/2011	BAS-MERRILL LYNCH.....		.....998,600	.....1,000,000	.....0	2FE.....
010392 FE 3	ALABAMA POWER CO 3.950 2021 06.....		...05/18/2011	GOLDMAN SACHS & CO.....		.....997,860	.....1,000,000	.....0	1FE.....
013817 AV 3	ALCOA INC 5.400 2021 04.....		...04/13/2011	J P MORGAN CHASE SECURITIES INC.....		.....998,480	.....1,000,000	.....0	2FE.....
02209S AD 5	ALTRIA GROUP INC 9.700 2018 11.....		...06/22/2011	ROYAL BANK OF SCOTLAND.....		.....1,335,560	.....1,000,000	.....12,664	2FE.....
02209S AL 7	ALTRIA GROUP INC 4.750 2021 05.....		...05/02/2011	GOLDMAN SACHS & CO.....		.....1,991,500	.....2,000,000	.....0	2FE.....
025816 AY 5	AMERICAN EXPRESS 7.000 2018 03.....		...06/27/2011	CITADEL SECURITIES.....		.....1,188,250	.....1,000,000	.....19,639	1FE.....
025816 BB 4	AMERICAN EXPRESS 8.125 2019 05.....		...06/30/2011	WELLS FARGO SECURITIES.....		.....1,266,320	.....1,000,000	.....0	1FE.....
030288 AA 2	AMERICAN TRANSMISSION SY 5.250 2022 01.....		...06/24/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,090,120	.....1,000,000	.....23,917	2FE.....
038222 AD 7	APPLIED MATERIALS 7.125 2017 10.....		...06/07/2011	ROBERT W BAIRD & CO.....		.....1,214,750	.....1,000,000	.....10,885	1FE.....
038222 AE 5	APPLIED MATERIALS 2.650 2016 06.....		...06/02/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,000,600	.....1,000,000	.....0	1FE.....
039380 AD 2	ARCH COAL INC (144A) 7.000 2019 06.....		...06/09/2011	VARIOUS.....		.....3,505,000	.....3,500,000	.....0	4FE.....
039380 AF 7	ARCH COAL INC (144A) 7.250 2021 06.....		...06/09/2011	VARIOUS.....		.....3,505,000	.....3,500,000	.....0	4FE.....
00206R AW 2	AT&T INC 2.950 2016 05.....		...04/26/2011	BAS-MERRILL LYNCH.....		.....998,180	.....1,000,000	.....0	1FE.....
00206R AX 0	AT&T INC 4.450 2021 05.....		...04/27/2011	BAS-MERRILL LYNCH.....		.....1,000,130	.....1,000,000	.....371	1FE.....
049560 AH 8	ATMOS ENERGY CORP 6.350 2017 06.....		...05/04/2011	KEYBANC CAPITAL MARK.....		.....170,435	.....150,000	.....3,810	2FE.....
057224 AY 3	BAKER HUGHES INC 7.500 2018 11.....		...04/14/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,250,270	.....1,000,000	.....32,083	1FE.....
06406H BU 2	BANK OF NEW YORK MELLON 4.150 2021 02.....		...06/22/2011	MF GLOBAL.....		.....628,441	.....614,000	.....10,334	1FE.....
05530Q AB 6	BAT INTL FINANCE (144A) 9.500 2018 11.....		...06/13/2011	VARIOUS.....		.....973,383	.....725,000	.....21,141	2FE.....
05531F AG 8	BB&T CORP 3.200 2016 03.....		...06/30/2011	BNP PARIBAS.....		.....1,022,970	.....1,000,000	.....0	1FE.....
097014 AL 8	BOEING CAPITAL CORP 4.700 2019 10.....		...04/25/2011	CITIGROUP GLOBAL MARKETS.....		.....1,065,510	.....1,000,000	.....131	1FE.....
12189L AD 3	BURLINGTON NORTHERN SANT 4.100 2021 06.....		...05/16/2011	J P MORGAN CHASE SECURITIES INC.....		.....995,670	.....1,000,000	.....0	2FE.....
14912L 4E 8	CATERPILLAR FINANCIAL SE 7.150 2019 02.....		...06/29/2011	BARCLAYS CAPITAL INC.....		.....1,243,500	.....1,000,000	.....0	1FE.....
149123 BQ 3	CATERPILLAR INC 7.900 2018 12.....		...05/12/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,293,780	.....1,000,000	.....33,356	1FE.....
156700 AR 7	CENTURYLINK INC 6.450 2021 06.....		...06/09/2011	BARCLAYS CAPITAL INC.....		.....4,982,950	.....5,000,000	.....0	2FE.....
17252M AK 6	CINTAS CORP NO 2 4.300 2021 06.....		...06/15/2011	KEYBANC CAPITAL MARK.....		.....2,005,270	.....2,000,000	.....3,225	2FE.....
17275R AE 2	CISCO SYSTEMS 4.950 2019 02.....		...06/21/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,099,540	.....1,000,000	.....17,738	1FE.....
191219 BW 3	COCA-COLA ENTERPRISES 4.500 2019 08.....		...06/23/2011	MORGAN STANLEY.....		.....747,442	.....687,000	.....11,421	1FE.....
20825C AT 1	CONOCOPHILLIPS 4.600 2015 01.....		...04/20/2011	STIFEL NICOLAUS & CO INC.....		.....546,305	.....500,000	.....6,453	1FE.....
224044 BS 5	COX COMMUNICATIONS INC (6.250 2018 06.....		...04/28/2011	CITIGROUP GLOBAL MARKETS.....		.....1,136,410	.....1,000,000	.....26,389	2FE.....
126408 GV 9	CSX CORP 4.250 2021 06.....		...05/20/2011	UBS AG.....		.....994,990	.....1,000,000	.....0	2FE.....
126650 BW 9	CVS CAREMARK CORP 4.125 2021 05.....		...05/09/2011	BARCLAYS CAPITAL INC.....		.....986,840	.....1,000,000	.....0	2FE.....
235851 AL 6	DANAHER CORP 2.300 2016 06.....		...06/20/2011	BAS-MERRILL LYNCH.....		.....998,400	.....1,000,000	.....0	1FE.....
235851 AM 4	DANAHER CORP 3.900 2021 06.....		...06/22/2011	VARIOUS.....		.....4,008,090	.....4,000,000	.....433	1FE.....
250847 EG 1	DETROIT EDISON COMPANY 3.900 2021 06.....		...05/11/2011	J P MORGAN CHASE SECURITIES INC.....	997,3501,000,0000	1FE.....

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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)
25179M AH 6	DEVON ENERGY CORPORATION 6.300 2019 01.....		...06/29/2011	CITIGROUP GLOBAL MARKETS.....		.....1,177,940	.....1,000,000	.....0	2FE.....
25470D AA 7	DISCOVERY COMMUNICATIONS 5.625 2019 08.....		...04/29/2011	RBC CAPITAL MARKETS.....		.....1,096,680	.....1,000,000	.....12,344	2FE.....
25470D AE 9	DISCOVERY COMMUNICATIONS 4.375 2021 06.....		...06/13/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,987,540	.....2,000,000	.....0	2FE.....
260543 CC 5	DOW CHEMICAL CO 4.250 2020 11.....		...06/17/2011	VARIOUS.....		.....1,974,500	.....2,000,000	.....25,854	2FE.....
26442C AK 0	DUKE ENERGY CAROLINAS 3.900 2021 06.....		...05/16/2011	BAS-MERRILL LYNCH.....		.....998,980	.....1,000,000	.....0	1FE.....
29266R AA 6	ENERGIZER HOLDINGS INC (4.700 2021 05.....		...05/16/2011	GOLDMAN SACHS & CO.....		.....999,920	.....1,000,000	.....0	2FE.....
26884T AD 4	ERAC USA FINANCE COMPANY 4.500 2021 08.....		...05/09/2011	BARCLAYS CAPITAL INC.....		.....995,360	.....1,000,000	.....0	2FE.....
302182 AF 7	EXPRESS SCRIPTS 3.125 2016 05.....		...04/27/2011	CREDIT SUISSE FIRST BOSTON.....		.....995,970	.....1,000,000	.....0	2FE.....
337738 AG 3	FISERV INC 6.800 2017 11.....		...06/14/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,163,500	.....1,000,000	.....5,100	2FE.....
337738 AK 4	FISERV INC 3.125 2016 06.....		...06/08/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,003,220	.....1,000,000	.....0	2FE.....
373334 JV 4	GEORGIA POWER CO 3.000 2016 04.....		...04/12/2011	BARCLAYS CAPITAL INC.....		.....999,730	.....1,000,000	.....0	1FE.....
37331N AB 7	GEORGIA-PACIFIC CORP (14 5.400 2020 11.....		...06/06/2011	CITIGROUP GLOBAL MARKETS.....		.....2,082,560	.....2,000,000	.....11,400	2FE.....
38259P AB 8	GOOGLE INC 3.625 2021 05.....		...05/16/2011	GOLDMAN SACHS & CO.....		.....1,981,940	.....2,000,000	.....0	1FE.....
38259P AC 6	GOOGLE INC 2.125 2016 05.....		...05/16/2011	J P MORGAN CHASE SECURITIES INC.....		.....994,540	.....1,000,000	.....0	1FE.....
413875 AM 7	HARRIS CORP 4.400 2020 12.....		...04/28/2011	BAS-MERRILL LYNCH.....		.....1,006,350	.....1,000,000	.....18,333	2FE.....
428236 BM 4	HEWLETT-PACKARD CO 4.300 2021 06.....		...05/25/2011	J P MORGAN CHASE SECURITIES INC.....		.....997,990	.....1,000,000	.....0	1FE.....
440452 AE 0	HORMEL FOODS CORP 4.125 2021 04.....		...04/04/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,994,300	.....2,000,000	.....0	1FE.....
45167R AE 4	IDEX CORP 4.500 2020 12.....		...06/02/2011	U S BANCORP.....		.....1,016,580	.....1,000,000	.....22,625	2FE.....
478160 AZ 7	JOHNSON & JOHNSON 3.550 2021 05.....		...05/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,980,760	.....2,000,000	.....0	1FE.....
481165 AF 5	JOY GLOBAL INC 6.000 2016 11.....		...06/13/2011	STIFEL NICOLAUS & CO INC.....		.....147,447	.....130,000	.....672	2FE.....
46625H HQ 6	JP MORGAN CHASE 4.950 2020 03.....		...06/24/2011	NOMURA SECURITIES INTL.....		.....1,041,840	.....1,000,000	.....12,925	1FE.....
46625H HZ 6	JP MORGAN CHASE 4.625 2021 05.....		...06/27/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,013,000	.....1,000,000	.....6,424	1FE.....
46625H JA 9	JP MORGAN CHASE 3.150 2016 07.....		...06/22/2011	J P MORGAN CHASE SECURITIES INC.....		.....997,600	.....1,000,000	.....0	1FE.....
494368 BD 4	KIMBERLY CLARK 7.500 2018 11.....		...06/16/2011	STIFEL NICOLAUS & CO INC.....		.....1,274,170	.....1,000,000	.....10,417	1FE.....
50540R AJ 1	LABORATORY CORP 4.625 2020 11.....		...06/27/2011	WELLS FARGO SECURITIES.....		.....2,075,280	.....2,000,000	.....11,563	2FE.....
548661 CS 4	LOWES COMPANIES 2.125 2016 04.....		...04/01/2011	CITIGROUP GLOBAL MARKETS.....		.....968,470	.....1,000,000	.....7,910	1FE.....
548661 CT 2	LOWES COMPANIES 3.750 2021 04.....		...06/28/2011	HSBC.....		.....994,610	.....1,000,000	.....0	1FE.....
577081 AT 9	MATTEL INC 4.350 2020 10.....		...06/27/2011	RAYMOND JAMES & ASSOC.....		.....1,027,650	.....1,000,000	.....10,754	2FE.....
58013M EL 4	MCDONALDS CORP 3.625 2021 05.....		...05/17/2011	BAS-MERRILL LYNCH.....		.....1,988,220	.....2,000,000	.....0	1FE.....
59217G AG 4	MET LIFE GLOBAL FUNDING 3.650 2018 06.....		...06/07/2011	UBS AG.....		.....1,997,560	.....2,000,000	.....0	1FE.....
611662 BM 8	MONSANTO CO 2.750 2016 04.....		...04/12/2011	GOLDMAN SACHS & CO.....		.....997,870	.....1,000,000	.....0	1FE.....
620076 AZ 2	MOTOROLA INC 6.000 2017 11.....		...06/21/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,150,120	.....1,000,000	.....6,500	2FE.....
000000 00 0	NESTLE HOLDINGS INC 2.125 2014 03.....		...06/07/2011	BNP PARIBAS.....		.....702,141	.....680,000	.....3,532	1FE.....
651229 AG 1	NEWELL RUBBERMAID 6.250 2018 04.....		...06/24/2011	GOLDMAN SACHS & CO.....		.....1,139,400	.....1,000,000	.....12,847	2FE.....
651229 AK 2	NEWELL RUBBERMAID 4.700 2020 08.....		...06/17/2011	BAS-MERRILL LYNCH.....		.....756,702	.....740,000	.....12,270	2FE.....
655664 AN 0	NORDSTROM INC 4.750 2020 05.....		...06/17/2011	SEAPORT GROUP.....		.....1,069,680	.....1,000,000	.....6,729	1FE.....
665501 AJ 1	NORTHERN NATURAL GAS (14 4.250 2021 06.....		...04/15/2011	BNP PARIBAS.....		.....999,780	.....1,000,000	.....0	1FE.....
694308 GV 3	PACIFIC GAS & ELECTRIC 4.250 2021 05.....		...05/10/2011	J P MORGAN CHASE SECURITIES INC.....		.....999,190	.....1,000,000	.....0	2FE.....
695114 CK 2	PACIFICORP 5.500 2019 01.....		...04/27/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,123,480	.....1,000,000	.....16,347	1FE.....
695114 CM 8	PACIFICORP 3.850 2021 06.....		...05/09/2011	ROYAL BANK OF SCOTLAND.....	998,1401,000,0000	1FE.....

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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)
718172 AK 5	PHILIP MORRIS INTERNATIO 4.125 2021 05.....		...05/10/2011	CREDIT SUISSE FIRST BOSTON.....		3,977,320	4,000,000	.....0	1FE.....
74153Q AG 7	PRIDE INTERNATIONAL INC 8.500 2019 06.....		...05/11/2011	CITIGROUP GLOBAL MARKETS.....		1,269,970	1,000,000	.....35,653	2FE.....
74432Q BG 9	PRUDENTIAL FINANCIAL INC 7.375 2019 06.....		...06/21/2011	CITIGROUP GLOBAL MARKETS.....		1,193,660	1,000,000	.....1,844	2FE.....
744448 CD 1	PUBLIC SERVICE CO OF COL 3.200 2020 11.....		...06/28/2011	RBC CAPITAL MARKETS.....		480,340	500,000	.....0	1FE.....
75281A AM 1	RANGE RESOURCES 5.750 2021 06.....		...05/11/2011	J P MORGAN CHASE SECURITIES INC.....		500,000	500,000	.....0	3FE.....
760759 AM 2	REPUBLIC SERVICES 4.750 2023 05.....		...05/02/2011	BAS-MERRILL LYNCH.....		997,360	1,000,000	.....0	2FE.....
760761 AB 2	REPUBLIC SERVICES 5.500 2019 09.....		...05/03/2011	BARCLAYS CAPITAL INC.....		1,094,550	1,000,000	.....7,792	2FE.....
749685 AR 4	RPM INTERNATIONAL INC 6.125 2019 10.....		...05/24/2011	WELLS FARGO SECURITIES.....		1,080,900	1,000,000	.....7,146	2FE.....
78355H JR 1	RYDER SYSTEM INC 3.500 2017 06.....		...05/17/2011	mitsubishi securities (usa) inc.....		998,220	1,000,000	.....0	2FE.....
842400 FR 9	SOUTHERN CALIFORNIA EDIS 3.875 2021 06.....		...05/12/2011	ROYAL BANK OF SCOTLAND.....		994,230	1,000,000	.....0	1FE.....
857477 AG 8	STATE STREET CORP 4.375 2021 03.....		...06/28/2011	CITIGROUP GLOBAL MARKETS.....		1,984,098	1,925,000	.....0	1FE.....
87233Q AA 6	TC PIPELINES 4.650 2021 06.....		...06/14/2011	J P MORGAN CHASE SECURITIES INC.....		998,340	1,000,000	.....0	2FE.....
882508 AR 5	TEXAS INSTRUMENTS INC 2.375 2016 05.....		...05/16/2011	MORGAN STANLEY.....		1,997,860	2,000,000	.....0	1FE.....
87305Q BW 0	TTX CO (144A) 4.900 2015 03.....		...06/24/2011	BARCLAYS CAPITAL INC.....		270,735	250,000	.....4,015	2FE.....
87305Q CC 3	TTX CO (144A) 4.400 2021 05.....		...06/27/2011	VARIOUS.....		5,039,990	5,000,000	.....0	2FE.....
899896 AA 2	TUPPERWARE CORP (144A) 4.750 2021 06.....		...05/25/2011	J P MORGAN CHASE SECURITIES INC.....		2,969,670	3,000,000	.....0	2FE.....
90520E AC 5	UNION BANK NA 3.000 2016 06.....		...06/01/2011	MORGAN STANLEY.....		1,994,660	2,000,000	.....0	1FE.....
91324P BM 3	UNITEDHEALTH GROUP INC 3.875 2020 10.....		...05/31/2011	WELLS FARGO SECURITIES.....		1,874,196	1,892,000	.....9,775	1FE.....
91159H HA 1	US BANCORP 4.125 2021 05.....		...05/25/2011	NOMURA SECURITIES INTL.....		1,001,370	1,000,000	.....802	1FE.....
920253 AD 3	VALMONT INDUSTRIES 6.625 2020 04.....		...06/13/2011	VARIOUS.....		2,752,299	2,499,000	.....24,649	2FE.....
92343V AX 2	VERIZON COMMUNICATIONS I 4.600 2021 04.....		...05/05/2011	GOLDMAN SACHS & CO.....		1,035,420	1,000,000	.....5,367	1FE.....
92553P AB 8	VIACOM INC 6.125 2017 10.....		...06/21/2011	WELLS FARGO SECURITIES.....		1,162,330	1,000,000	.....13,441	2FE.....
929160 AQ 2	VULCAN MATERIALS 6.500 2016 12.....		...06/06/2011	BAS-MERRILL LYNCH.....		1,005,000	1,000,000	.....0	3FE.....
929160 AR 0	VULCAN MATERIALS 7.500 2021 06.....		...06/06/2011	BAS-MERRILL LYNCH.....		1,512,500	1,500,000	.....0	3FE.....
931142 DD 2	WAL-MART STORES 4.250 2021 04.....		...04/11/2011	GOLDMAN SACHS & CO.....		993,490	1,000,000	.....0	1FE.....
25468P CL 8	WALT DISNEY COMPANY 3.750 2021 06.....		...05/18/2011	CITIGROUP GLOBAL MARKETS.....		1,998,660	2,000,000	.....0	1FE.....
94106L AW 9	WASTE MANAGEMENT INC 4.750 2020 06.....		...06/22/2011	GOLDMAN SACHS & CO.....		1,051,010	1,000,000	.....23,354	2FE.....
92926K AC 7	WCA WASTE CORP (144A) 7.500 2019 06.....		...06/08/2011	CREDIT SUISSE FIRST BOSTON.....		1,020,000	1,000,000	.....1,250	4FE.....
96332H CD 9	WHIRLPOOL CORP 4.850 2021 06.....		...06/02/2011	CITIGROUP GLOBAL MARKETS.....		999,670	1,000,000	.....0	2FE.....
984121 CD 3	XEROX CORP 4.500 2021 05.....		...05/13/2011	CITIGROUP GLOBAL MARKETS.....		992,460	1,000,000	.....0	2FE.....
067901 AD 0	BARRICK GOLD CORP (144A) 2.900 2016 05.....	A.....	...05/24/2011	RBC CAPITAL MARKETS.....		999,120	1,000,000	.....0	2FE.....
06849R AD 4	BARRICK NA FINANCE (144A) 4.400 2021 05.....	A.....	...05/24/2011	MORGAN STANLEY.....		999,360	1,000,000	.....0	2FE.....
13645R AJ 3	CANADIAN PACIFIC RAILWAY 7.250 2019 05.....	A.....	...06/21/2011	VARIOUS.....		2,428,780	2,000,000	.....14,903	2FE.....
71644E AB 8	PETRO CANADA 9.250 2021 10.....	A.....	...06/08/2011	J P MORGAN CHASE SECURITIES INC.....		1,373,190	1,000,000	.....14,903	2FE.....
878742 AV 7	TECK RESOURCES 4.750 2022 01.....	A.....	...06/30/2011	CITIGROUP GLOBAL MARKETS.....		3,006,530	3,000,000	.....0	2FE.....
05252A AN 1	ANZ BANKING GROUP (144A) 5.100 2020 01.....	F.....	...06/14/2011	HSBC.....		1,047,540	1,000,000	.....21,817	1FE.....
049255 AG 7	ATLAS COPCO AB (144A) 5.600 2017 05.....	F.....	...04/06/2011	KEYBANC CAPITAL MARK.....		1,401,545	1,285,000	.....27,194	1FE.....
067316 AB 5	BACARDI LTD (144A) 8.200 2019 04.....	F.....	...06/03/2011	BNP PARIBAS.....		1,287,300	1,000,000	.....15,261	2FE.....
25156P AL 7	DEUTSCHE TELEKOM 6.750 2018 08.....	F.....	...06/21/2011	J P MORGAN CHASE SECURITIES INC.....		1,200,940	1,000,000	.....23,250	2FE.....
25156P AP 8	DEUTSCHE TELEKOM (144A) 3.125 2016 04.....	F.....	...04/04/2011	GOLDMAN SACHS & CO.....		2,996,970	3,000,0000	2FE.....

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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)
705015 AB 1	PEARSON PLC (144A) 4.625 2018 06.....	F.....	...06/29/2011	GOLDMAN SACHS & CO.....		.....1,033,080	.....1,000,000	.....0	2FE.....
767201 AN 6	RIO TINTO FINANCE 4.125 2021 05.....	F.....	...05/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....2,998,050	.....3,000,000	.....0	1FE.....
80105N AG 0	SANOFI-AVENTIS 4.000 2021 03.....	F.....	...06/20/2011	BARCLAYS CAPITAL INC.....		.....1,014,100	.....1,000,000	.....9,333	1FE.....
87969N AC 9	TELSTRA CORP LTD (144A) 4.800 2021 10.....	F.....	...04/07/2011	BAS-MERRILL LYNCH.....		.....992,520	.....1,000,000	.....0	1FE.....
89152U AF 9	TOTAL CAPITAL 4.125 2021 01.....	F.....	...06/16/2011	RBC CAPITAL MARKETS.....		.....1,033,730	.....1,000,000	.....16,385	1FE.....
902133 AK 3	TYCO ELECTRONICS 4.875 2021 01.....	F.....	...06/21/2011	GOLDMAN SACHS & CO.....		.....1,047,680	.....1,000,000	.....24,917	2FE.....
92857W AP 5	VODAFONE GROUP PLC 5.625 2017 02.....	F.....	...06/20/2011	GOLDMAN SACHS & CO.....		.....1,138,410	.....1,000,000	.....18,125	1FE.....
980888 AF 8	WOOLWORTHS LIMITED (144A 4.550 2021 04.....	F.....	...04/05/2011	CITIGROUP GLOBAL MARKETS.....		.....997,380	.....1,000,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....170,543,458	.....163,577,000	.....769,710	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....289,904,601	.....274,587,000	.....964,537	.....XXX.....
8399999.	Total - Bonds.....					.....289,904,601	.....274,587,000	.....964,537	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
45884X 10 3	INTERMUNE INC.....		...06/07/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....3,333.000	.....123,397	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....123,397	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....123,397	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....123,397	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....123,397	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....290,027,998	.....XXX.....	.....964,537	.....XXX.....

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

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

912828	LF	5	06/30/2011	MATURED		25,000,000	25,000,000	25,191,490	25,094,577	0	(94,577)	0	(94,577)	0	25,000,000	0	0	0	140,625	06/30/2011	1
36216G	CH	9	06/20/2011	PAID ON PRINCIPAL		5,426	5,426	5,797	5,620	0	(194)	0	(194)	0	5,426	0	0	0	210	04/20/2016	1
362161	EL	1	06/20/2011	PAID ON PRINCIPAL		899	899	961	943	0	(44)	0	(44)	0	899	0	0	0	34	02/20/2017	1
362161	TR	2	06/20/2011	PAID ON PRINCIPAL		302	302	323	316	0	(14)	0	(14)	0	302	0	0	0	11	11/20/2016	1
362165	Y5	5	06/20/2011	PAID ON PRINCIPAL		3,076	3,076	3,286	3,167	0	(91)	0	(91)	0	3,076	0	0	0	115	12/20/2016	1
36219Y	W3	6	06/20/2011	PAID ON PRINCIPAL		1,016	1,016	1,086	1,058	0	(41)	0	(41)	0	1,016	0	0	0	38	10/20/2018	1
36220M	D6	3	06/20/2011	PAID ON PRINCIPAL		1,277	1,277	1,365	1,329	0	(52)	0	(52)	0	1,277	0	0	0	48	10/20/2019	1
36202D	6D	8	06/20/2011	PAID ON PRINCIPAL		478,073	478,073	458,833	465,149	0	12,924	0	12,924	0	478,073	0	0	0	9,933	06/20/2034	1
36202E	CM	9	06/20/2011	PAID ON PRINCIPAL		499,443	499,443	474,080	479,312	0	20,131	0	20,131	0	499,443	0	0	0	9,629	02/20/2035	1
36202E	EU	9	06/20/2011	PAID ON PRINCIPAL		393,433	393,433	382,368	385,727	0	7,706	0	7,706	0	393,433	0	0	0	8,176	08/20/2035	1
36202E	FM	6	06/20/2011	PAID ON PRINCIPAL		375,833	375,833	367,553	370,104	0	5,729	0	5,729	0	375,833	0	0	0	7,541	10/20/2035	1
36202A	3G	0	06/20/2011	PAID ON PRINCIPAL		160	160	171	167	0	(7)	0	(7)	0	160	0	0	0	6	07/20/2017	1
36216F	HQ	6	06/15/2011	PAID ON PRINCIPAL		53	53	57	57	0	(4)	0	(4)	0	53	0	0	0	2	04/15/2020	1
362160	6H	1	06/15/2011	PAID ON PRINCIPAL		91	91	97	94	0	(3)	0	(3)	0	91	0	0	0	3	08/15/2021	1
362162	TB	5	06/15/2011	PAID ON PRINCIPAL		7,009	7,009	7,476	7,342	0	(333)	0	(333)	0	7,009	0	0	0	314	01/15/2020	1
36220E	BG	1	06/15/2011	PAID ON PRINCIPAL		175	175	186	184	0	(9)	0	(9)	0	175	0	0	0	7	01/15/2020	1
36220M	FV	6	06/15/2011	PAID ON PRINCIPAL		76	76	81	83	0	(6)	0	(6)	0	76	0	0	0	3	03/15/2020	1
36220M	HV	4	06/15/2011	PAID ON PRINCIPAL		38	38	41	40	0	(2)	0	(2)	0	38	0	0	0	1	01/15/2020	1
36220P	P2	2	06/15/2011	PAID ON PRINCIPAL		143	143	152	151	0	(8)	0	(8)	0	143	0	0	0	5	02/15/2020	1
36220Q	CW	8	06/15/2011	PAID ON PRINCIPAL		31	31	33	33	0	(2)	0	(2)	0	31	0	0	0	1	01/15/2020	1
36220Q	J3	5	06/15/2011	PAID ON PRINCIPAL		32	32	35	34	0	(1)	0	(1)	0	32	0	0	0	1	01/15/2020	1
36220R	TF	5	06/15/2011	PAID ON PRINCIPAL		240	240	257	251	0	(11)	0	(11)	0	240	0	0	0	9	06/15/2020	1
36220R	6S	2	06/15/2011	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	01/15/2020	1
36220S	JR	8	06/15/2011	PAID ON PRINCIPAL		117	117	125	120	0	(3)	0	(3)	0	117	0	0	0	4	04/15/2020	1
36220S	ZZ	8	06/15/2011	PAID ON PRINCIPAL		36	36	38	38	0	(2)	0	(2)	0	36	0	0	0	1	03/15/2020	1
36220U	ZA	2	06/15/2011	PAID ON PRINCIPAL		41	41	44	43	0	(2)	0	(2)	0	41	0	0	0	2	04/15/2020	1
36220W	C4	7	06/15/2011	PAID ON PRINCIPAL		56	56	60	59	0	(3)	0	(3)	0	56	0	0	0	2	08/15/2020	1
36220W	EQ	6	06/15/2011	PAID ON PRINCIPAL		63	63	67	67	0	(4)	0	(4)	0	63	0	0	0	2	05/15/2020	1
36220W	QZ	3	06/15/2011	PAID ON PRINCIPAL		92	92	98	97	0	(6)	0	(6)	0	92	0	0	0	3	09/15/2020	1
36220W	U5	4	06/15/2011	PAID ON PRINCIPAL		91	91	97	93	0	(2)	0	(2)	0	91	0	0	0	3	12/15/2020	1
36220Y	7H	0	06/15/2011	PAID ON PRINCIPAL		49	49	53	50	0	(1)	0	(1)	0	49	0	0	0	2	11/15/2020	1
362209	ER	5	06/15/2011	PAID ON PRINCIPAL		671	671	716	688	0	(17)	0	(17)	0	671	0	0	0	25	12/15/2020	1
36223G	WQ	8	06/15/2011	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	1	08/15/2021	1
36223K	6F	2	06/15/2011	PAID ON PRINCIPAL		88	88	93	93	0	(5)	0	(5)	0	88	0	0	0	3	08/15/2021	1
36223M	FK	7	06/15/2011	PAID ON PRINCIPAL		17	17	18	17	0	(1)	0	(1)	0	17	0	0	0	1	08/15/2021	1

SCHEDULE D - PART 4

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

1	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	Form	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)
36223N UA 0	GNMA PASS TH #312977 9.000		06/15/2011	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #402868 9.000		06/15/2011	PAID ON PRINCIPAL		187	187	199	196	0	(10)	0	(10)	0	187	0	0	0	7	06/15/2024	1
36213C YY 0	GNMA PASS TH #550727 5.000		06/15/2011	PAID ON PRINCIPAL		221,716	221,716	218,251	219,223	0	2,492	0	2,492	0	221,716	0	0	0	4,602	11/15/2035	1
36290R U6 8	GNMA PASS TH #615405 4.500		06/15/2011	PAID ON PRINCIPAL		607,018	607,018	588,618	591,809	0	15,209	0	15,209	0	607,018	0	0	0	11,950	08/15/2033	1
36291A DH 9	GNMA PASS TH #622104 4.500		06/15/2011	PAID ON PRINCIPAL		92,434	92,434	89,632	90,055	0	2,380	0	2,380	0	92,434	0	0	0	1,576	09/15/2033	1
36292F H6 7	GNMA PASS TH #647453 5.000		06/15/2011	PAID ON PRINCIPAL		34,609	34,609	34,068	34,234	0	374	0	374	0	34,609	0	0	0	720	10/15/2035	1
362102 TU 9	GNMA PASS TH #68963 9.000		06/15/2011	PAID ON PRINCIPAL		34	34	36	34	0	(0)	0	(0)	0	34	0	0	0	1	09/15/2013	1
36225A ER 7	GNMA PASS TH #780144 7.000		06/15/2011	PAID ON PRINCIPAL		36,270	36,270	34,604	35,138	0	1,131	0	1,131	0	36,270	0	0	0	1,050	07/15/2024	1
36225C BX 3	G2 (ARM) #80053 2.375		06/20/2011	PAID ON PRINCIPAL		34	34	35	34	0	0	0	0	0	34	0	0	0	0	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 3.375		06/20/2011	PAID ON PRINCIPAL		157	157	159	156	0	1	0	1	0	157	0	0	0	2	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		06/25/2011	PAID ON PRINCIPAL		233,198	233,198	216,874	227,763	0	5,435	0	5,435	0	233,198	0	0	0	6,922	11/25/2016	1
000000 00 0	FHA CITICORP 85-4 PROJ 6.875		06/25/2011	PAID ON PRINCIPAL		30,614	30,614	28,351	29,553	0	1,060	0	1,060	0	30,614	0	0	0	878	12/01/2015	1
000000 00 0	FHA GOLDOME 87-11 PROJ 6.875		06/27/2011	PAID ON PRINCIPAL		61,985	61,985	61,830	61,825	0	160	0	160	0	61,985	0	0	0	1,779	07/25/2015	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		06/27/2011	PAID ON PRINCIPAL		101,598	101,598	95,302	98,570	0	3,028	0	3,028	0	101,598	0	0	0	2,941	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		06/25/2011	PAID ON PRINCIPAL		26,600	26,600	23,940	26,039	0	561	0	561	0	26,600	0	0	0	751	02/01/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		06/25/2011	PAID ON PRINCIPAL		43,138	43,138	41,844	42,865	0	273	0	273	0	43,138	0	0	0	1,207	05/01/2014	1
000000 00 0	FHA USGI GIFHA TOWERS 6.930		06/25/2011	PAID ON PRINCIPAL		28,256	28,256	26,150	27,653	0	603	0	603	0	28,256	0	0	0	817	10/25/2014	1
000000 00 0	FHA USGI 2067 6.930		06/25/2011	PAID ON PRINCIPAL		39,440	39,440	36,520	38,624	0	816	0	816	0	39,440	0	0	0	1,140	09/25/2014	1
83162C SP 9	SBAP 2009-20F 1 4.950		06/01/2011	PAID ON PRINCIPAL		237,149	237,149	237,149	237,135	0	14	0	14	0	237,149	0	0	0	5,876	06/01/2029	1
059999	Total - Bonds - U.S. Government					28,562,614	28,562,614	28,630,731	28,578,043	0	(15,429)	0	(15,429)	0	28,562,614	0	0	0	218,982	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20772F JA 9	CONNECTICUT GENERAL OB 5.375		06/15/2011	REDEEMED		10,000,000	10,000,000	10,750,600	10,046,900	0	(46,900)	0	(46,900)	0	10,000,000	0	0	0	268,750	06/15/2018	1FE
452150 R7 2	ILLINOIS GEN OBLIG 1ST 5.375		04/01/2011	REDEEMED		6,000,000	6,000,000	6,141,240	6,003,660	0	(3,660)	0	(3,660)	0	6,000,000	0	0	0	161,250	04/01/2018	1FE
646038 7E 3	NEW JERSEY GENERAL OBL 5.750		05/01/2011	MATURED		5,000,000	5,000,000	5,591,050	5,023,000	0	(23,000)	0	(23,000)	0	5,000,000	0	0	0	143,750	05/01/2011	1FE
649787 TQ 1	NEW YORK GENERAL OBLIG 5.250		04/29/2011	REDEEMED		5,050,000	5,000,000	5,270,300	5,036,000	0	(9,650)	0	(9,650)	0	5,026,350	0	23,650	23,650	163,333	03/15/2013	1FE
649787 2W 7	NEW YORK GENERAL OBLIG 5.625		04/29/2011	REDEEMED		3,280,000	3,280,000	3,310,832	3,280,000	0	0	0	0	0	3,280,000	0	0	0	106,600	10/01/2020	1FE
649787 WB 0	NEW YORK GENERAL OBLIG 5.250		04/29/2011	REDEEMED		13,013,850	12,885,000	13,126,207	13,111,518	0	(99,859)	0	(99,859)	0	13,011,660	0	2,190	2,190	420,910	03/15/2014	1FE
677518 H3 9	OHIO GENERAL OBLIGATIO 5.250		05/01/2011	MATURED		5,000,000	5,000,000	5,573,250	5,025,700	0	(25,700)	0	(25,700)	0	5,000,000	0	0	0	131,250	05/01/2011	1FE
837107 H7 9	SOUTH CAROLINA GENERAL 5.000		04/01/2011	REDEEMED		2,020,000	2,000,000	2,083,720	2,019,780	0	220	0	220	0	2,020,000	0	0	0	50,000	04/01/2018	1FE
837107 J2 8	SOUTH CAROLINA GENERAL 4.750		04/01/2011	REDEEMED		5,050,000	5,000,000	5,000,000	5,036,150	0	13,850	0	13,850	0	5,050,000	0	0	0	118,750	04/01/2021	1FE
179999	Total - Bonds - U.S. States, Territories & Possessions					54,413,850	54,165,000	56,847,199	54,582,708	0	(194,699)	0	(194,699)	0	54,388,010	0	25,840	25,840	1,564,593	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
102637 NX 9	BOWLING GREEN GEN OBLI 3.000		06/01/2011	MATURED		1,275,000	1,275,000	1,301,877	1,280,202	0	(5,202)	0	(5,202)	0	1,275,000	0	0	0	19,125	06/01/2011	1FE
181059 EV 4	CLARK CO SCH DIST GO R 5.000		05/06/2011	RBC DAIN RAUSCHER INC		7,555,548	6,800,000	7,319,044	7,074,856	0	(20,672)	0	(20,672)	0	7,054,184	0	501,364	501,364	137,889	06/15/2015	1FE
181054 7Y 7	CLARK CO SCH DIST LT G 5.000		04/15/2011	RBC DAIN RAUSCHER INC		10,721,600	10,000,000	11,155,300	10,448,200	0	(37,400)	0	(37,400)	0	10,410,800	0	310,800	310,800	173,611	06/15/2016	1FE
213183 Q8 2	COOK CO GO S2001A (FGI 5.375		05/15/2011	REDEEMED		11,140,000	11,140,000	11,579,027	11,158,604	0	(18,604)	0	(18,604)	0	11,140,000	0	0	0	299,388	11/15/2016	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.							
213183 Q9 0	COOK CO GO S2001A (FGI 5.375		05/15/2011	REDEEMED		11,720,000	11,720,000	12,115,081	11,736,291	0	(16,291)	0	(16,291)	0	11,720,000	0	0	0	314,975	11/15/2017	1FE
213183 R2 4	COOK CO GO S2001A (FGI 5.375		05/15/2011	REDEEMED		9,340,000	9,340,000	9,594,422	9,350,367	0	(10,367)	0	(10,367)	0	9,340,000	0	0	0	251,013	11/15/2018	1FE
213183 R3 2	COOK CO GO S2001A (FGI 5.375		05/15/2011	REDEEMED		12,975,000	12,975,000	13,276,280	12,986,807	0	(11,807)	0	(11,807)	0	12,975,000	0	0	0	348,703	11/15/2019	1FE
213183 R9 9	COOK CO GO S2001A (FGI 5.500		05/15/2011	REDEEMED		11,600,000	11,600,000	11,867,696	11,612,344	0	(12,344)	0	(12,344)	0	11,600,000	0	0	0	319,000	11/15/2031	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					76,327,148	74,850,000	78,208,727	75,647,671	0	(132,687)	0	(132,687)	0	75,514,984	0	812,164	812,164	1,863,703	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
010056 AT 6	AKRON INCOME TAX REV S 5.250		03/29/2011	RBC DAIN RAUSCHER INC		0	0	0	0	0	0	0	0	0	0	0	0	0	96,863	12/01/2015	1FE
010056 AV 1	AKRON INCOME TAX REV S 5.250		04/06/2011	RBC DAIN RAUSCHER INC		6,311,663	5,970,000	6,558,344	6,181,099	0	(19,223)	0	(19,223)	0	6,161,876	0	149,787	149,787	113,181	12/01/2017	1FE
013493 CX 7	ALBUQUERQUE BERNALILLO 5.000		05/03/2011	PIPER JAFFRAY		1,141,090	1,000,000	1,133,400	1,121,170	0	(4,350)	0	(4,350)	0	1,116,820	0	24,270	24,270	42,361	07/01/2021	1FE
115065 MJ 0	BROWARD CO SCHL BRD CO 5.250		03/31/2011	MESIROW FINANCIAL		0	0	0	0	0	(486)	0	(486)	0	(486)	0	486	486	121,274	07/01/2015	1FE
115065 MK 7	BROWARD CO SCHL BRD CO 5.250		03/30/2011	MESIROW FINANCIAL		0	0	0	0	0	(410)	0	(410)	0	(410)	0	410	410	148,302	07/01/2016	1FE
167592 RE 6	CHICAGO O'HARE INT ARP 5.750		06/09/2011	REDEEMED		4,388,450	4,345,000	4,403,049	4,388,450	0	(19,075)	0	(19,075)	0	4,369,375	0	19,075	19,075	234,570	01/01/2015	1FE
184126 SZ 4	CLAYTON CO WATER & SEW 5.625		05/01/2011	REDEEMED		5,050,000	5,000,000	5,171,750	5,054,250	0	(4,250)	0	(4,250)	0	5,050,000	0	0	0	140,625	05/01/2019	1FE
249181 ZB 7	DENVER CITY & CO ARPT R 6.000		05/15/2011	REDEEMED		4,810,000	4,810,000	4,823,805	4,823,805	0	(13,805)	0	(13,805)	0	4,810,000	0	0	0	144,300	11/15/2017	1FE
341080 AR 0	FLORIDA PORTS FIN COMM 5.375		06/27/2011	REDEEMED		7,000,000	7,000,000	7,016,030	7,015,890	0	(15,890)	0	(15,890)	0	7,000,000	0	0	0	215,299	06/01/2016	2FE
759911 ZB 9	ILLINOIS REGL TRANS AU 5.000		06/01/2011	MATURED		4,670,000	4,670,000	5,162,732	4,703,764	0	(33,764)	0	(33,764)	0	4,670,000	0	0	0	116,750	06/01/2011	1FE
452227 DT 5	ILLINOIS SALES TAX REV 5.500		06/15/2011	REDEEMED		2,295,000	2,295,000	2,343,149	2,340,097	0	(45,097)	0	(45,097)	0	2,295,000	0	0	0	63,113	06/15/2014	1FE
54811A AJ 2	LOWER COLORADO RIV REF 5.375		05/15/2011	REDEEMED		1,100,000	1,100,000	1,155,198	1,102,970	0	(2,970)	0	(2,970)	0	1,100,000	0	0	0	29,563	05/15/2018	2FE
54810C QD 5	LOWER COLORADO RIV REF 5.375		05/15/2011	REDEEMED		355,000	355,000	372,814	355,959	0	(959)	0	(959)	0	355,000	0	0	0	9,541	05/15/2018	1FE
649901 RZ 0	NEW YORK DORM AUTH S20 5.500		05/05/2011	STONE & YOUNGBERG		15,795,900	15,000,000	16,243,800	15,260,850	0	(52,200)	0	(52,200)	0	15,208,650	0	587,250	587,250	501,875	10/01/2017	1FE
649876 XS 3	NEW YORK LOC GOVT ASST 6.000		04/01/2011	PAID ON PRINCIPAL		90,000	90,000	103,944	94,392	0	(4,392)	0	(4,392)	0	90,000	0	0	0	2,700	04/01/2014	1FE
667806 GN 7	NW SUBN MUN JT ACTION 5.000		05/26/2011	GUGGENHEIM SECURITIES		5,348,000	5,000,000	5,352,450	5,101,900	0	(17,450)	0	(17,450)	0	5,084,450	0	263,550	263,550	145,833	05/01/2015	1FE
796422 WN 9	SAN ANTONIO WATER REV 6.000		05/15/2011	PAID ON PRINCIPAL		225,000	225,000	225,358	224,824	0	176	0	176	0	225,000	0	0	0	6,750	05/15/2016	1
875128 FC 9	TAMPA BAY WATER UTIL R 6.000		06/10/2011	RAYMOND JAMES & ASSOC		9,020,850	7,500,000	8,814,610	8,568,330	0	(16,285)	0	(16,285)	0	8,552,045	0	468,805	468,805	317,500	10/01/2029	1FE
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		06/15/2011	PAID ON PRINCIPAL		8,897	8,897	8,897	0	8,897	0	8,897	0	8,897	0	0	0	0	275	04/15/2021	6*
18828* AA 0	CLINTON HSG REV S78 7.125		06/15/2011	PAID ON PRINCIPAL		22,794	22,794	22,794	22,794	0	0	0	0	0	22,794	0	0	0	674	05/15/2020	5*
3128QG CC 4	FH (3/1 ARM) #1N0067 2.640		06/15/2011	PAID ON PRINCIPAL		190,067	190,067	190,751	188,026	0	2,041	0	2,041	0	190,067	0	0	0	2,091	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.654		06/15/2011	PAID ON PRINCIPAL		4,908	4,908	4,887	4,856	0	52	0	52	0	4,908	0	0	0	68	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.660		05/16/2011	PAID ON PRINCIPAL		5,476	5,476	5,452	5,418	0	58	0	58	0	5,476	0	0	0	63	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.661		04/15/2011	PAID ON PRINCIPAL		61,822	61,822	61,551	61,167	0	655	0	655	0	61,822	0	0	0	575	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.688		06/15/2011	PAID ON PRINCIPAL		22,903	22,903	22,493	22,612	0	291	0	291	0	22,903	0	0	0	321	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.709		05/16/2011	PAID ON PRINCIPAL		38,898	38,898	38,202	38,405	0	494	0	494	0	38,898	0	0	0	457	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.715		04/15/2011	PAID ON PRINCIPAL		42,370	42,370	41,612	41,832	0	538	0	538	0	42,370	0	0	0	402	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		154,116	154,116	153,634	153,712	0	404	0	404	0	154,116	0	0	0	3,231	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		487	487	510	534	0	(47)	0	(47)	0	487	0	0	0	13	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		3,058	3,058	3,207	3,432	0	(374)	0	(374)	0	3,058	0	0	0	91	01/15/2030	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 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.							
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		1,487	1,487	1,559	1,665	0	(179)	0	(179)	0	1,487	0	0	0	39	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		632	632	663	720	0	(88)	0	(88)	0	632	0	0	0	16	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		112	112	118	124	0	(12)	0	(12)	0	112	0	0	0	4	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		75	75	79	83	0	(8)	0	(8)	0	75	0	0	0	2	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		5,597	5,597	5,745	5,800	0	(203)	0	(203)	0	5,597	0	0	0	140	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		260	260	267	269	0	(10)	0	(10)	0	260	0	0	0	7	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		3,540	3,540	3,620	3,668	0	(128)	0	(128)	0	3,540	0	0	0	88	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		102	102	104	106	0	(4)	0	(4)	0	102	0	0	0	3	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		193	193	203	218	0	(25)	0	(25)	0	193	0	0	0	6	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		152	152	159	173	0	(21)	0	(21)	0	152	0	0	0	5	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		16	16	17	20	0	(3)	0	(3)	0	16	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		62	62	64	68	0	(6)	0	(6)	0	62	0	0	0	2	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		17	17	17	19	0	(2)	0	(2)	0	17	0	0	0	1	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		49	49	51	56	0	(7)	0	(7)	0	49	0	0	0	2	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		17	17	18	19	0	(2)	0	(2)	0	17	0	0	0	1	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		63	63	66	72	0	(9)	0	(9)	0	63	0	0	0	2	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		105	105	110	118	0	(13)	0	(13)	0	105	0	0	0	3	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		44	44	46	51	0	(7)	0	(7)	0	44	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		26	26	27	30	0	(5)	0	(5)	0	26	0	0	0	1	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		7	7	8	9	0	(2)	0	(2)	0	7	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		27	27	28	31	0	(4)	0	(4)	0	27	0	0	0	1	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		8,097	8,097	8,492	9,395	0	(1,298)	0	(1,298)	0	8,097	0	0	0	253	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		360	360	377	410	0	(51)	0	(51)	0	360	0	0	0	11	08/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		75	75	79	82	0	(7)	0	(7)	0	75	0	0	0	2	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		122	122	128	139	0	(17)	0	(17)	0	122	0	0	0	4	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		74	74	77	87	0	(13)	0	(13)	0	74	0	0	0	2	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		80	80	84	87	0	(7)	0	(7)	0	80	0	0	0	2	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		100	100	105	112	0	(12)	0	(12)	0	100	0	0	0	3	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		119	119	124	134	0	(16)	0	(16)	0	119	0	0	0	4	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		44	44	46	50	0	(7)	0	(7)	0	44	0	0	0	1	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		3,447	3,447	3,538	3,634	0	(188)	0	(188)	0	3,447	0	0	0	101	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		17	17	18	20	0	(3)	0	(3)	0	17	0	0	0	1	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		626	626	654	674	0	(48)	0	(48)	0	626	0	0	0	20	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		338	338	353	372	0	(34)	0	(34)	0	338	0	0	0	11	09/15/2031	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	06/15/2011	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		374	374	384	399	0	(24)	0	(24)	0	374	0	0	0	0	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	06/15/2011	PAID ON PRINCIPAL		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	06/15/2011	PAID ON PRINCIPAL		492	492	516	536	0	(44)	0	(44)	0	492	0	0	0	15	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	06/15/2011	PAID ON PRINCIPAL		79	79	83	93	0	(14)	0	(14)	0	79	0	0	0	2	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2011	PAID ON PRINCIPAL		53	53	55	56	0	(4)	0	(4)	0	53	0	0	0	2	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		8,081	8,081	8,264	8,401	0	(321)	0	(321)	0	8,081	0	0	0	237	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		72,034	72,034	73,943	74,676	0	(2,642)	0	(2,642)	0	72,034	0	0	0	1,482	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		2,488	2,488	2,548	2,577	0	(90)	0	(90)	0	2,488	0	0	0	62	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		10,647	10,647	10,950	11,232	0	(585)	0	(585)	0	10,647	0	0	0	229	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		4,104	4,104	4,213	4,262	0	(158)	0	(158)	0	4,104	0	0	0	106	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		2,435	2,435	2,499	2,484	0	(50)	0	(50)	0	2,435	0	0	0	61	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		8,188	8,188	8,405	8,484	0	(296)	0	(296)	0	8,188	0	0	0	183	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		38,524	38,524	39,620	40,052	0	(1,528)	0	(1,528)	0	38,524	0	0	0	901	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		1,511	1,511	1,551	1,576	0	(65)	0	(65)	0	1,511	0	0	0	38	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		584	584	599	622	0	(38)	0	(38)	0	584	0	0	0	15	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		141	141	144	149	0	(8)	0	(8)	0	141	0	0	0	4	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		612	612	628	631	0	(19)	0	(19)	0	612	0	0	0	15	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		417	417	407	410	0	7	0	7	0	417	0	0	0	12	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		187	187	182	184	0	3	0	3	0	187	0	0	0	5	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		407	407	396	400	0	7	0	7	0	407	0	0	0	12	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	06/15/2011	PAID ON PRINCIPAL		22,272	22,272	22,818	23,057	0	(785)	0	(785)	0	22,272	0	0	0	560	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		53	53	52	52	0	1	0	1	0	53	0	0	0	2	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		45	45	44	44	0	1	0	1	0	45	0	0	0	1	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		234	234	228	231	0	4	0	4	0	234	0	0	0	7	09/15/2023	1
313980 X8 2	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		99	99	96	97	0	2	0	2	0	99	0	0	0	3	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		22	22	21	21	0	0	0	0	0	22	0	0	0	1	10/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		92	92	90	90	0	2	0	2	0	92	0	0	0	3	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		115	115	112	113	0	2	0	2	0	115	0	0	0	3	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		60	60	58	58	0	1	0	1	0	60	0	0	0	2	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	06/15/2011	PAID ON PRINCIPAL		224	224	219	220	0	5	0	5	0	224	0	0	0	7	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	06/15/2011	PAID ON PRINCIPAL		37,911	37,911	37,935	37,908	0	4	0	4	0	37,911	0	0	0	951	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	06/15/2011	PAID ON PRINCIPAL		14,410	14,410	14,419	14,416	0	(7)	0	(7)	0	14,410	0	0	0	330	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	06/15/2011	PAID ON PRINCIPAL		35,302	35,302	35,843	35,615	0	(313)	0	(313)	0	35,302	0	0	0	735	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	06/15/2011	PAID ON PRINCIPAL		2,388	2,388	2,425	2,409	0	(21)	0	(21)	0	2,388	0	0	0	50	06/15/2018	1

QE054

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)
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		1,469	1,469	1,492	1,484	0	(14)	0	(14)	0	1,469	0	0	0	31	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		3,012	3,012	3,058	3,039	0	(27)	0	(27)	0	3,012	0	0	0	63	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		142,129	142,129	144,305	143,287	0	(1,158)	0	(1,158)	0	142,129	0	0	0	3,002	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		103,731	103,731	105,319	104,455	0	(725)	0	(725)	0	103,731	0	0	0	2,158	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		4,291	4,291	4,501	4,889	0	(597)	0	(597)	0	4,291	0	0	0	157	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		754	754	791	845	0	(91)	0	(91)	0	754	0	0	0	23	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		2,477,264	2,477,264	2,471,355	2,471,459	0	5,805	0	5,805	0	2,477,264	0	0	0	55,676	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		227,118	227,118	232,961	233,329	0	(6,211)	0	(6,211)	0	227,118	0	0	0	5,668	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		20,613	20,613	21,080	21,295	0	(681)	0	(681)	0	20,613	0	0	0	515	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		432,739	432,739	443,345	443,962	0	(11,222)	0	(11,222)	0	432,739	0	0	0	10,548	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		364,219	364,219	373,131	373,828	0	(9,609)	0	(9,609)	0	364,219	0	0	0	8,838	02/15/2034	1
31403D AC 3	FN (5/1 ARM) #745303 2.633		06/25/2011	PAID ON PRINCIPAL		134,622	134,622	133,286	132,940	0	1,682	0	1,682	0	134,622	0	0	0	1,783	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.636		05/25/2011	PAID ON PRINCIPAL		99,881	99,881	98,890	98,633	0	1,248	0	1,248	0	99,881	0	0	0	925	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		06/25/2011	PAID ON PRINCIPAL		79,159	79,159	78,903	78,903	0	257	0	257	0	79,159	0	0	0	946	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		06/25/2011	PAID ON PRINCIPAL		90,026	90,026	89,734	89,734	0	292	0	292	0	90,026	0	0	0	990	01/25/2026	1
31368H JA 2	FNMA PASS TH #190257 7.000		06/25/2011	PAID ON PRINCIPAL		775	775	735	750	0	25	0	25	0	775	0	0	0	22	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		06/25/2011	PAID ON PRINCIPAL		5,153	5,153	5,368	5,889	0	(735)	0	(735)	0	5,153	0	0	0	160	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		06/25/2011	PAID ON PRINCIPAL		227	227	215	220	0	7	0	7	0	227	0	0	0	6	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		06/25/2011	PAID ON PRINCIPAL		752	752	708	727	0	25	0	25	0	752	0	0	0	22	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		06/25/2011	PAID ON PRINCIPAL		125	125	117	120	0	5	0	5	0	125	0	0	0	4	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		06/25/2011	PAID ON PRINCIPAL		123	123	117	120	0	3	0	3	0	123	0	0	0	4	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		06/25/2011	PAID ON PRINCIPAL		73	73	69	71	0	3	0	3	0	73	0	0	0	2	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		06/25/2011	PAID ON PRINCIPAL		262	262	244	251	0	11	0	11	0	262	0	0	0	8	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		06/25/2011	PAID ON PRINCIPAL		74	74	70	71	0	2	0	2	0	74	0	0	0	2	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		06/25/2011	PAID ON PRINCIPAL		78	78	73	75	0	3	0	3	0	78	0	0	0	2	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #245702 7.000		06/25/2011	PAID ON PRINCIPAL		42	42	40	40	0	1	0	1	0	42	0	0	0	1	01/25/2024	1
31371F JB 9	FNMA PASS TH #250558 6.500		06/25/2011	PAID ON PRINCIPAL		472	472	446	459	0	13	0	13	0	472	0	0	0	13	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582 6.500		06/25/2011	PAID ON PRINCIPAL		694	694	655	676	0	18	0	18	0	694	0	0	0	19	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591 6.500		06/25/2011	PAID ON PRINCIPAL		621	621	586	608	0	13	0	13	0	621	0	0	0	17	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618 7.000		06/25/2011	PAID ON PRINCIPAL		279	279	277	278	0	2	0	2	0	279	0	0	0	8	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647 7.000		06/25/2011	PAID ON PRINCIPAL		417	417	413	414	0	3	0	3	0	417	0	0	0	13	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782 7.000		06/25/2011	PAID ON PRINCIPAL		681	681	676	677	0	5	0	5	0	681	0	0	0	20	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874 7.500		06/25/2011	PAID ON PRINCIPAL		422	422	439	465	0	(43)	0	(43)	0	422	0	0	0	12	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515 7.500		06/25/2011	PAID ON PRINCIPAL		897	897	934	1,007	0	(110)	0	(110)	0	897	0	0	0	30	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844 5.500		06/25/2011	PAID ON PRINCIPAL		36,087	36,087	35,794	35,842	0	245	0	245	0	36,087	0	0	0	814	06/25/2016	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31371K DN 8	FNMA PASS TH #254009	7.500	06/25/2011	PAID ON PRINCIPAL		1,415	1,415	1,474	1,555	0	(140)	0	(140)	0	1,415	0	0	0	41	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046	5.500	06/25/2011	PAID ON PRINCIPAL		4,344	4,344	4,318	4,322	0	22	0	22	0	4,344	0	0	0	93	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152	5.000	06/25/2011	PAID ON PRINCIPAL		6,112	6,112	5,948	6,013	0	99	0	99	0	6,112	0	0	0	117	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	06/25/2011	PAID ON PRINCIPAL		8,075	8,075	8,442	8,789	0	(714)	0	(714)	0	8,075	0	0	0	264	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	06/25/2011	PAID ON PRINCIPAL		239,585	239,585	245,687	244,356	0	(4,771)	0	(4,771)	0	239,585	0	0	0	5,396	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	06/25/2011	PAID ON PRINCIPAL		291,665	291,665	297,908	296,478	0	(4,814)	0	(4,814)	0	291,665	0	0	0	6,459	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	06/25/2011	PAID ON PRINCIPAL		93,942	93,942	93,737	93,707	0	235	0	235	0	93,942	0	0	0	1,898	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	06/25/2011	PAID ON PRINCIPAL		83,409	83,409	83,227	83,198	0	211	0	211	0	83,409	0	0	0	1,718	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	06/25/2011	PAID ON PRINCIPAL		906,467	906,467	926,862	921,625	0	(15,158)	0	(15,158)	0	906,467	0	0	0	20,013	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	06/25/2011	PAID ON PRINCIPAL		273,604	273,604	275,399	274,342	0	(738)	0	(738)	0	273,604	0	0	0	5,581	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	06/25/2011	PAID ON PRINCIPAL		53,997	53,997	54,115	53,983	0	14	0	14	0	53,997	0	0	0	1,020	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	06/25/2011	PAID ON PRINCIPAL		720	720	735	731	0	(11)	0	(11)	0	720	0	0	0	16	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	06/25/2011	PAID ON PRINCIPAL		206,372	206,372	210,757	209,627	0	(3,255)	0	(3,255)	0	206,372	0	0	0	4,767	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	06/25/2011	PAID ON PRINCIPAL		172,608	172,608	176,276	175,217	0	(2,609)	0	(2,609)	0	172,608	0	0	0	3,714	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	06/25/2011	PAID ON PRINCIPAL		437,304	437,304	448,441	445,199	0	(7,895)	0	(7,895)	0	437,304	0	0	0	9,737	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	06/25/2011	PAID ON PRINCIPAL		61	61	58	59	0	2	0	2	0	61	0	0	0	2	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	06/25/2011	PAID ON PRINCIPAL		14	14	13	14	0	0	0	0	0	14	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	06/25/2011	PAID ON PRINCIPAL		31	31	30	30	0	1	0	1	0	31	0	0	0	1	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	06/25/2011	PAID ON PRINCIPAL		72	72	70	71	0	1	0	1	0	72	0	0	0	2	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	06/25/2011	PAID ON PRINCIPAL		47	47	44	45	0	2	0	2	0	47	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	06/25/2011	PAID ON PRINCIPAL		214	214	204	209	0	5	0	5	0	214	0	0	0	6	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	06/25/2011	PAID ON PRINCIPAL		381	381	358	369	0	12	0	12	0	381	0	0	0	11	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	06/25/2011	PAID ON PRINCIPAL		219	219	208	211	0	7	0	7	0	219	0	0	0	6	03/25/2024	1
31372B JB 7	FNMA PASS TH #267658	7.000	06/25/2011	PAID ON PRINCIPAL		223	223	213	216	0	6	0	6	0	223	0	0	0	7	01/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000	06/25/2011	PAID ON PRINCIPAL		17	17	16	17	0	1	0	1	0	17	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000	06/25/2011	PAID ON PRINCIPAL		189	189	181	185	0	5	0	5	0	189	0	0	0	6	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000	06/25/2011	PAID ON PRINCIPAL		34	34	33	33	0	1	0	1	0	34	0	0	0	1	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000	06/25/2011	PAID ON PRINCIPAL		108	108	102	105	0	3	0	3	0	108	0	0	0	3	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000	06/25/2011	PAID ON PRINCIPAL		107	107	102	104	0	3	0	3	0	107	0	0	0	3	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000	06/25/2011	PAID ON PRINCIPAL		642	642	609	621	0	21	0	21	0	642	0	0	0	17	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000	06/25/2011	PAID ON PRINCIPAL		1,316	1,316	1,280	1,294	0	22	0	22	0	1,316	0	0	0	32	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	06/25/2011	PAID ON PRINCIPAL		4,460	4,460	4,238	4,329	0	131	0	131	0	4,460	0	0	0	154	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027	7.000	06/25/2011	PAID ON PRINCIPAL		180	180	172	174	0	5	0	5	0	180	0	0	0	5	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	06/25/2011	PAID ON PRINCIPAL		2,039	2,039	1,919	1,973	0	66	0	66	0	2,039	0	0	0	59	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	06/25/2011	PAID ON PRINCIPAL		613	613	585	593	0	20	0	20	0	613	0	0	0	18	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000	06/25/2011	PAID ON PRINCIPAL		115	115	108	111	0	4	0	4	0	115	0	0	0	3	05/25/2024	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31372U FW 3	FNMA PASS TH #282881	7.000	06/25/2011	PAID ON PRINCIPAL		259	259	243	250	0	10	0	10	0	259	0	0	0	8	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000	06/25/2011	PAID ON PRINCIPAL		459	459	432	443	0	16	0	16	0	459	0	0	0	13	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000	06/25/2011	PAID ON PRINCIPAL		79	79	76	77	0	2	0	2	0	79	0	0	0	2	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000	06/25/2011	PAID ON PRINCIPAL		1,139	1,139	1,075	1,105	0	33	0	33	0	1,139	0	0	0	33	05/25/2024	1
31373N FL 2	FNMA PASS TH #298171	6.500	06/25/2011	PAID ON PRINCIPAL		988	988	933	963	0	25	0	25	0	988	0	0	0	27	05/25/2016	1
31373U F3 6	FNMA PASS TH #303586	6.500	06/25/2011	PAID ON PRINCIPAL		7,023	7,023	6,582	6,700	0	323	0	323	0	7,023	0	0	0	177	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500	06/25/2011	PAID ON PRINCIPAL		192	192	200	205	0	(14)	0	(14)	0	192	0	0	0	6	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000	06/25/2011	PAID ON PRINCIPAL		366	366	348	356	0	10	0	10	0	366	0	0	0	11	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945	7.000	06/25/2011	PAID ON PRINCIPAL		203	203	201	202	0	1	0	1	0	203	0	0	0	6	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499	6.500	06/25/2011	PAID ON PRINCIPAL		131	131	121	124	0	7	0	7	0	131	0	0	0	4	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500	06/25/2011	PAID ON PRINCIPAL		281	281	260	266	0	15	0	15	0	281	0	0	0	8	11/25/2025	1
31375D 4U 4	FNMA PASS TH #332135	6.500	06/25/2011	PAID ON PRINCIPAL		473	473	437	448	0	25	0	25	0	473	0	0	0	13	12/25/2025	1
31375D 5F 6	FNMA PASS TH #332146	6.500	06/25/2011	PAID ON PRINCIPAL		1,348	1,348	1,245	1,280	0	68	0	68	0	1,348	0	0	0	37	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000	06/25/2011	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940	6.500	06/25/2011	PAID ON PRINCIPAL		8,314	8,314	7,959	8,098	0	216	0	216	0	8,314	0	0	0	225	06/25/2024	1
31375M HX 4	FNMA PASS TH #338746	6.500	06/25/2011	PAID ON PRINCIPAL		206	206	195	202	0	4	0	4	0	206	0	0	0	6	03/25/2016	1
31375P ZX 7	FNMA PASS TH #341058	6.500	06/25/2011	PAID ON PRINCIPAL		49	49	46	48	0	1	0	1	0	49	0	0	0	1	04/25/2016	1
31375R SY 9	FNMA PASS TH #342635	6.500	06/25/2011	PAID ON PRINCIPAL		479	479	453	466	0	13	0	13	0	479	0	0	0	13	04/25/2016	1
31375S CQ 1	FNMA PASS TH #343079	6.500	06/25/2011	PAID ON PRINCIPAL		1,916	1,916	1,810	1,868	0	48	0	48	0	1,916	0	0	0	52	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171	6.500	06/25/2011	PAID ON PRINCIPAL		1,218	1,218	1,150	1,188	0	30	0	30	0	1,218	0	0	0	33	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	06/25/2011	PAID ON PRINCIPAL		932	932	924	926	0	6	0	6	0	932	0	0	0	27	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	06/25/2011	PAID ON PRINCIPAL		1,438	1,438	1,358	1,405	0	33	0	33	0	1,438	0	0	0	39	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	06/25/2011	PAID ON PRINCIPAL		155	155	153	154	0	1	0	1	0	155	0	0	0	4	08/25/2016	1
31376Q N3 3	FNMA PASS TH #362310	7.000	06/25/2011	PAID ON PRINCIPAL		1,639	1,639	1,625	1,630	0	9	0	9	0	1,639	0	0	0	48	10/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	06/25/2011	PAID ON PRINCIPAL		1,930	1,930	1,914	1,917	0	13	0	13	0	1,930	0	0	0	59	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	06/25/2011	PAID ON PRINCIPAL		2,291	2,291	2,211	2,219	0	72	0	72	0	2,291	0	0	0	72	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	06/25/2011	PAID ON PRINCIPAL		842	842	813	819	0	23	0	23	0	842	0	0	0	26	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	06/25/2011	PAID ON PRINCIPAL		463	463	465	465	0	(2)	0	(2)	0	463	0	0	0	14	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877	7.500	06/25/2011	PAID ON PRINCIPAL		32,132	32,132	32,152	32,132	0	(0)	0	(0)	0	32,132	0	0	0	804	07/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	06/25/2011	PAID ON PRINCIPAL		32	32	32	32	0	(0)	0	(0)	0	32	0	0	0	1	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543	6.500	06/25/2011	PAID ON PRINCIPAL		4,847	4,847	4,858	4,848	0	(1)	0	(1)	0	4,847	0	0	0	132	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982	7.000	06/25/2011	PAID ON PRINCIPAL		579	579	588	585	0	(6)	0	(6)	0	579	0	0	0	17	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543	6.500	06/25/2011	PAID ON PRINCIPAL		3,813	3,813	3,796	3,797	0	16	0	16	0	3,813	0	0	0	103	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720	6.500	06/25/2011	PAID ON PRINCIPAL		3,358	3,358	3,344	3,344	0	14	0	14	0	3,358	0	0	0	91	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390	7.500	06/25/2011	PAID ON PRINCIPAL		10	10	10	11	0	(1)	0	(1)	0	10	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033	7.500	06/25/2011	PAID ON PRINCIPAL		47	47	49	52	0	(5)	0	(5)	0	47	0	0	0	2	08/25/2029	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 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.							
31383M S7 9	FNMA PASS TH #507342	7.500	06/25/2011	PAID ON PRINCIPAL		.91	.91	.95	.95	0	(4)	0	(4)	0	.91	0	0	0	.3	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747	7.000	06/25/2011	PAID ON PRINCIPAL		4,166	4,166	3,892	3,996	0	170	0	170	0	4,166	0	0	0	.116	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930	7.000	06/25/2011	PAID ON PRINCIPAL		134	134	128	130	0	4	0	4	0	134	0	0	0	.4	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966	7.000	06/25/2011	PAID ON PRINCIPAL		1,156	1,156	1,094	1,117	0	38	0	38	0	1,156	0	0	0	.34	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994	7.000	06/25/2011	PAID ON PRINCIPAL		257	257	241	248	0	10	0	10	0	257	0	0	0	.7	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414	7.500	06/25/2011	PAID ON PRINCIPAL		206	206	214	223	0	(17)	0	(17)	0	206	0	0	0	.5	08/25/2029	1
31384E T8 3	FNMA PASS TH #521775	7.500	06/25/2011	PAID ON PRINCIPAL		128	128	134	139	0	(11)	0	(11)	0	128	0	0	0	.4	01/25/2030	1
31384H PU 1	FNMA PASS TH #524335	7.500	06/25/2011	PAID ON PRINCIPAL		10	10	10	11	0	(2)	0	(2)	0	10	0	0	0	.0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376	7.500	06/25/2011	PAID ON PRINCIPAL		2,601	2,601	2,709	2,905	0	(303)	0	(303)	0	2,601	0	0	0	.66	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153	7.500	06/25/2011	PAID ON PRINCIPAL		37	37	39	42	0	(5)	0	(5)	0	37	0	0	0	.1	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072	7.500	06/25/2011	PAID ON PRINCIPAL		20	20	21	24	0	(3)	0	(3)	0	20	0	0	0	.1	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050	7.500	06/25/2011	PAID ON PRINCIPAL		35,741	35,741	37,305	39,329	0	(3,588)	0	(3,588)	0	35,741	0	0	0	1,196	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299	7.500	06/25/2011	PAID ON PRINCIPAL		2,383	2,383	2,481	2,661	0	(278)	0	(278)	0	2,383	0	0	0	.76	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562	7.500	06/25/2011	PAID ON PRINCIPAL		83	83	86	94	0	(12)	0	(12)	0	83	0	0	0	.3	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069	6.000	06/25/2011	PAID ON PRINCIPAL		14,271	14,271	14,870	14,723	0	(452)	0	(452)	0	14,271	0	0	0	.347	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	06/25/2011	PAID ON PRINCIPAL		3,587	3,587	3,734	3,704	0	(117)	0	(117)	0	3,587	0	0	0	.90	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448	7.500	06/25/2011	PAID ON PRINCIPAL		4,909	4,909	5,111	5,432	0	(524)	0	(524)	0	4,909	0	0	0	.169	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623	6.000	06/25/2011	PAID ON PRINCIPAL		3,848	3,848	4,006	3,972	0	(124)	0	(124)	0	3,848	0	0	0	.96	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	06/25/2011	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	.0	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #549887	7.500	06/25/2011	PAID ON PRINCIPAL		311	311	324	318	0	(7)	0	(7)	0	311	0	0	0	.10	09/25/2030	1
31385R 6U 9	FNMA PASS TH #550883	7.500	06/25/2011	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	.0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956	7.500	06/25/2011	PAID ON PRINCIPAL		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	.0	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783	4.500	06/25/2011	PAID ON PRINCIPAL		381,014	381,014	375,819	377,478	0	3,536	0	3,536	0	381,014	0	0	0	7,071	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	06/25/2011	PAID ON PRINCIPAL		24	24	25	28	0	(4)	0	(4)	0	24	0	0	0	.1	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066	7.500	06/25/2011	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	.0	12/25/2030	1
31386S PK 7	FNMA PASS TH #572026	5.500	06/25/2011	PAID ON PRINCIPAL		10,349	10,349	10,287	10,293	0	56	0	56	0	10,349	0	0	0	.237	04/25/2016	1
31386T MD 4	FNMA PASS TH #572856	5.500	06/25/2011	PAID ON PRINCIPAL		1,257	1,257	1,250	1,251	0	7	0	7	0	1,257	0	0	0	.29	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	06/25/2011	PAID ON PRINCIPAL		39,134	39,134	38,902	38,936	0	198	0	198	0	39,134	0	0	0	.892	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	06/25/2011	PAID ON PRINCIPAL		89,090	89,090	88,366	88,485	0	605	0	605	0	89,090	0	0	0	2,147	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	06/25/2011	PAID ON PRINCIPAL		15,376	15,376	15,284	15,295	0	81	0	81	0	15,376	0	0	0	.350	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	06/25/2011	PAID ON PRINCIPAL		32,301	32,301	31,433	31,837	0	465	0	465	0	32,301	0	0	0	.664	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169	5.500	06/25/2011	PAID ON PRINCIPAL		6,795	6,795	6,794	6,796	0	(1)	0	(1)	0	6,795	0	0	0	.156	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	06/25/2011	PAID ON PRINCIPAL		43,193	43,193	43,065	43,057	0	136	0	136	0	43,193	0	0	0	.917	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	06/25/2011	PAID ON PRINCIPAL		13,613	13,613	13,610	13,596	0	17	0	17	0	13,613	0	0	0	.312	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	06/25/2011	PAID ON PRINCIPAL		241	241	251	254	0	(13)	0	(13)	0	241	0	0	0	.8	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	06/25/2011	PAID ON PRINCIPAL		45,258	45,258	45,247	45,183	0	74	0	74	0	45,258	0	0	0	.983	09/25/2016	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31387X UC 7	FNMA PASS TH #597379	6.000	06/25/2011	PAID ON PRINCIPAL		7,795	7,795	8,131	8,101	0	(306)	0	(306)	0	7,795	0	0	0	195	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	06/25/2011	PAID ON PRINCIPAL		5,010	5,010	5,064	5,050	0	(40)	0	(40)	0	5,010	0	0	0	116	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	06/25/2011	PAID ON PRINCIPAL		13,509	13,509	13,506	13,493	0	16	0	16	0	13,509	0	0	0	309	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	06/25/2011	PAID ON PRINCIPAL		13,824	13,824	13,712	13,734	0	91	0	91	0	13,824	0	0	0	335	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	06/25/2011	PAID ON PRINCIPAL		28,617	28,617	28,611	28,586	0	31	0	31	0	28,617	0	0	0	653	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	06/25/2011	PAID ON PRINCIPAL		22,138	22,138	22,133	22,108	0	30	0	30	0	22,138	0	0	0	507	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	06/25/2011	PAID ON PRINCIPAL		5,835	5,835	6,086	6,098	0	(263)	0	(263)	0	5,835	0	0	0	140	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	06/25/2011	PAID ON PRINCIPAL		95,353	95,353	94,549	94,702	0	652	0	652	0	95,353	0	0	0	2,117	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	06/25/2011	PAID ON PRINCIPAL		38,750	38,750	38,520	38,550	0	200	0	200	0	38,750	0	0	0	888	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	06/25/2011	PAID ON PRINCIPAL		2,848	2,848	2,970	2,996	0	(148)	0	(148)	0	2,848	0	0	0	70	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	06/25/2011	PAID ON PRINCIPAL		45,589	45,589	45,585	45,542	0	47	0	47	0	45,589	0	0	0	952	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	06/25/2011	PAID ON PRINCIPAL		260	260	270	283	0	(23)	0	(23)	0	260	0	0	0	8	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	06/25/2011	PAID ON PRINCIPAL		14,068	14,068	14,064	14,052	0	15	0	15	0	14,068	0	0	0	320	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	06/25/2011	PAID ON PRINCIPAL		13,873	13,873	13,760	13,776	0	97	0	97	0	13,873	0	0	0	317	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	06/25/2011	PAID ON PRINCIPAL		32,401	32,401	32,305	32,300	0	101	0	101	0	32,401	0	0	0	740	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	06/25/2011	PAID ON PRINCIPAL		18,602	18,602	19,366	19,214	0	(612)	0	(612)	0	18,602	0	0	0	511	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	06/25/2011	PAID ON PRINCIPAL		5,819	5,819	5,818	5,813	0	6	0	6	0	5,819	0	0	0	133	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	06/25/2011	PAID ON PRINCIPAL		9,922	9,922	9,863	9,871	0	52	0	52	0	9,922	0	0	0	250	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	06/25/2011	PAID ON PRINCIPAL		51,318	51,318	51,014	51,059	0	260	0	260	0	51,318	0	0	0	1,129	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371	5.000	06/25/2011	PAID ON PRINCIPAL		4,518	4,518	4,397	4,447	0	71	0	71	0	4,518	0	0	0	94	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	06/25/2011	PAID ON PRINCIPAL		7,653	7,653	7,608	7,612	0	41	0	41	0	7,653	0	0	0	176	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191	5.000	06/25/2011	PAID ON PRINCIPAL		3,044	3,044	2,962	2,978	0	66	0	66	0	3,044	0	0	0	63	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277	5.500	06/25/2011	PAID ON PRINCIPAL		8,933	8,933	8,880	8,888	0	45	0	45	0	8,933	0	0	0	205	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657	5.500	06/25/2011	PAID ON PRINCIPAL		44,371	44,371	44,108	44,135	0	236	0	236	0	44,371	0	0	0	1,057	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927	5.500	06/25/2011	PAID ON PRINCIPAL		3,029	3,029	3,061	3,054	0	(25)	0	(25)	0	3,029	0	0	0	70	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	06/25/2011	PAID ON PRINCIPAL		12,695	12,695	12,831	12,764	0	(70)	0	(70)	0	12,695	0	0	0	316	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	06/25/2011	PAID ON PRINCIPAL		51,623	51,623	52,176	51,874	0	(251)	0	(251)	0	51,623	0	0	0	1,168	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	06/25/2011	PAID ON PRINCIPAL		16,281	16,281	16,455	16,400	0	(119)	0	(119)	0	16,281	0	0	0	374	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	06/25/2011	PAID ON PRINCIPAL		82,700	82,700	83,585	83,289	0	(589)	0	(589)	0	82,700	0	0	0	1,618	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	06/25/2011	PAID ON PRINCIPAL		128,096	128,096	129,467	128,980	0	(884)	0	(884)	0	128,096	0	0	0	3,167	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543	5.000	06/25/2011	PAID ON PRINCIPAL		181,950	181,950	177,060	179,206	0	2,744	0	2,744	0	181,950	0	0	0	3,434	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	06/25/2011	PAID ON PRINCIPAL		12,601	12,601	13,141	13,057	0	(456)	0	(456)	0	12,601	0	0	0	313	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	06/25/2011	PAID ON PRINCIPAL		10,196	10,196	10,614	10,607	0	(411)	0	(411)	0	10,196	0	0	0	255	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813	6.000	06/25/2011	PAID ON PRINCIPAL		9,336	9,336	9,738	9,677	0	(341)	0	(341)	0	9,336	0	0	0	234	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948	6.000	06/25/2011	PAID ON PRINCIPAL		3,149	3,149	3,285	3,279	0	(130)	0	(130)	0	3,149	0	0	0	79	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	06/25/2011	PAID ON PRINCIPAL		757	757	791	841	0	(85)	0	(85)	0	757	0	0	0	24	01/25/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31390E R9 5	FNMA PASS TH #644112 6.000		06/25/2011	PAID ON PRINCIPAL		2,417	2,417	2,521	2,533	0	(116)	0	(116)	0	2,417	0	0	0	60	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888 6.000		06/25/2011	PAID ON PRINCIPAL		1,872	1,872	1,953	1,958	0	(86)	0	(86)	0	1,872	0	0	0	47	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587 7.500		06/25/2011	PAID ON PRINCIPAL		331	331	346	368	0	(37)	0	(37)	0	331	0	0	0	10	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771 6.000		06/25/2011	PAID ON PRINCIPAL		11,826	11,826	12,336	12,295	0	(469)	0	(469)	0	11,826	0	0	0	311	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208 6.000		06/25/2011	PAID ON PRINCIPAL		7,129	7,129	7,436	7,376	0	(247)	0	(247)	0	7,129	0	0	0	178	09/25/2017	1
31391E HS 3	FNMA PASS TH #664541 6.000		06/25/2011	PAID ON PRINCIPAL		67,341	67,341	70,245	70,745	0	(3,404)	0	(3,404)	0	67,341	0	0	0	1,681	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317 6.000		06/25/2011	PAID ON PRINCIPAL		23,670	23,670	24,686	24,431	0	(761)	0	(761)	0	23,670	0	0	0	592	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463 5.000		06/25/2011	PAID ON PRINCIPAL		58,111	58,111	59,537	58,797	0	(686)	0	(686)	0	58,111	0	0	0	1,228	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450 5.000		06/25/2011	PAID ON PRINCIPAL		363,944	363,944	372,876	369,107	0	(5,163)	0	(5,163)	0	363,944	0	0	0	7,503	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199 5.000		06/25/2011	PAID ON PRINCIPAL		47,628	47,628	48,797	48,289	0	(661)	0	(661)	0	47,628	0	0	0	989	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794 5.000		06/25/2011	PAID ON PRINCIPAL		33,706	33,706	34,533	34,180	0	(474)	0	(474)	0	33,706	0	0	0	699	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048 5.500		06/25/2011	PAID ON PRINCIPAL		21,707	21,707	22,172	22,058	0	(351)	0	(351)	0	21,707	0	0	0	469	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337 5.000		06/25/2011	PAID ON PRINCIPAL		621,265	621,265	636,391	628,190	0	(6,925)	0	(6,925)	0	621,265	0	0	0	12,703	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060 6.000		06/25/2011	PAID ON PRINCIPAL		1,560	1,560	1,596	1,599	0	(40)	0	(40)	0	1,560	0	0	0	39	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116 5.000		06/25/2011	PAID ON PRINCIPAL		161,479	161,479	165,422	163,413	0	(1,934)	0	(1,934)	0	161,479	0	0	0	3,361	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144 5.000		06/25/2011	PAID ON PRINCIPAL		21,081	21,081	20,958	20,983	0	98	0	98	0	21,081	0	0	0	436	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772 5.000		06/25/2011	PAID ON PRINCIPAL		78,620	78,620	80,549	79,720	0	(1,100)	0	(1,100)	0	78,620	0	0	0	1,637	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724 5.000		06/25/2011	PAID ON PRINCIPAL		46,730	46,730	47,876	47,327	0	(597)	0	(597)	0	46,730	0	0	0	999	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826 4.500		06/25/2011	PAID ON PRINCIPAL		92,452	92,452	89,101	90,399	0	2,053	0	2,053	0	92,452	0	0	0	1,731	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577 5.000		06/25/2011	PAID ON PRINCIPAL		379,609	379,609	377,652	377,989	0	1,620	0	1,620	0	379,609	0	0	0	8,013	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491 5.000		06/25/2011	PAID ON PRINCIPAL		152,274	152,274	151,484	151,614	0	659	0	659	0	152,274	0	0	0	3,038	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936 5.500		06/25/2011	PAID ON PRINCIPAL		76,545	76,545	78,184	77,580	0	(1,035)	0	(1,035)	0	76,545	0	0	0	1,753	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468 4.500		06/25/2011	PAID ON PRINCIPAL		8,234	8,234	8,261	8,239	0	(5)	0	(5)	0	8,234	0	0	0	154	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835 5.000		06/25/2011	PAID ON PRINCIPAL		10,952	10,952	10,892	10,902	0	50	0	50	0	10,952	0	0	0	201	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2011	PAID ON PRINCIPAL		191,481	191,481	191,362	191,172	0	310	0	310	0	191,481	0	0	0	3,656	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		06/25/2011	PAID ON PRINCIPAL		27,612	27,612	27,451	27,481	0	132	0	132	0	27,612	0	0	0	577	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		06/25/2011	PAID ON PRINCIPAL		24,064	24,064	23,923	23,952	0	112	0	112	0	24,064	0	0	0	503	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		06/25/2011	PAID ON PRINCIPAL		134,714	134,714	133,924	134,084	0	629	0	629	0	134,714	0	0	0	3,215	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		06/25/2011	PAID ON PRINCIPAL		265,950	265,950	254,023	258,052	0	7,898	0	7,898	0	265,950	0	0	0	5,761	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		06/25/2011	PAID ON PRINCIPAL		193,280	193,280	185,368	188,221	0	5,060	0	5,060	0	193,280	0	0	0	3,396	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2011	PAID ON PRINCIPAL		357,655	357,655	355,677	355,986	0	1,669	0	1,669	0	357,655	0	0	0	7,438	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		06/25/2011	PAID ON PRINCIPAL		233,259	233,259	223,127	227,226	0	6,033	0	6,033	0	233,259	0	0	0	4,909	07/25/2035	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		06/25/2011	PAID ON PRINCIPAL		10,716	10,716	11,150	11,020	0	(304)	0	(304)	0	10,716	0	0	0	285	06/25/2042	1
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		06/15/2011	PAID ON PRINCIPAL		13,306	13,306	13,306	13,306	0	0	0	0	0	13,306	0	0	0	393	06/15/2020	5*
938865 BM 3	WASHINGTON HSG DEV COR 7.250		06/01/2011	PAID ON PRINCIPAL		25,459	25,459	25,459	25,459	0	0	0	0	0	25,459	0	0	0	770	03/01/2020	1
31337G NU 9	FHR 2093 Z CMO 6.000		06/15/2011	PAID ON PRINCIPAL		532,481	532,481	490,538	513,041	0	19,440	0	19,440	0	532,481	0	0	0	13,084	11/15/2028	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- 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.							
3133TK	SJ 0	FHR 2151 JZ CMO	6.000	06/15/2011	PAID ON PRINCIPAL	604,628	604,628	562,249	586,626	0	18,002	0	18,002	0	604,628	0	0	0	15,054	05/15/2029	1
3133TM	7G 5	FHR 2182 ZC CMO	7.500	06/15/2011	PAID ON PRINCIPAL	95,957	95,957	98,400	96,474	0	(517)	0	(517)	0	95,957	0	0	0	2,860	09/15/2029	1
3133TN	JY 1	FHR 2223 Z CMO	8.000	06/15/2011	PAID ON PRINCIPAL	13,621	13,621	13,305	13,446	0	175	0	175	0	13,621	0	0	0	415	03/15/2030	1
3133TQ	ZU 4	FHR 2274 KC CMO	6.500	06/15/2011	PAID ON PRINCIPAL	63,693	63,693	63,556	63,551	0	141	0	141	0	63,693	0	0	0	1,712	01/15/2031	1
3133TR	LB 9	FHR 2284 Z CMO	6.500	06/15/2011	PAID ON PRINCIPAL	190,108	190,108	180,846	185,682	0	4,426	0	4,426	0	190,108	0	0	0	5,150	02/15/2031	1
3133TR	GX 7	FHR 2288 Z CMO	6.500	06/15/2011	PAID ON PRINCIPAL	394,430	394,430	372,947	384,243	0	10,186	0	10,186	0	394,430	0	0	0	10,746	02/15/2031	1
3133TR	SR 7	FHR 2297 KZ CMO	6.000	06/15/2011	PAID ON PRINCIPAL	315,036	315,036	292,342	305,294	0	9,742	0	9,742	0	315,036	0	0	0	7,854	03/15/2031	1
31339W	Q2 5	FHR 2433 NH CMO	6.500	06/15/2011	PAID ON PRINCIPAL	1,121,085	1,121,085	1,127,391	1,121,772	0	(688)	0	(688)	0	1,121,085	0	0	0	29,336	04/15/2032	1
31392K	FP 6	FHR 2451 JH CMO	6.500	06/15/2011	PAID ON PRINCIPAL	353,642	353,642	351,073	351,935	0	1,708	0	1,708	0	353,642	0	0	0	9,210	05/15/2032	1
31392K	AA 4	FHR 2454 BK CMO	6.500	06/15/2011	PAID ON PRINCIPAL	588,698	588,698	593,205	589,084	0	(386)	0	(386)	0	588,698	0	0	0	15,320	05/15/2032	1
31393H	DF 6	FHR 2543 OB CMO	6.000	06/15/2011	PAID ON PRINCIPAL	83,013	83,013	87,060	83,313	0	(300)	0	(300)	0	83,013	0	0	0	2,034	03/15/2032	1
31393J	AR 9	FHR 2549 NB CMO	6.000	06/15/2011	PAID ON PRINCIPAL	145,122	145,122	151,697	145,214	0	(92)	0	(92)	0	145,122	0	0	0	3,476	03/15/2030	1
31282X	A8 4	FHS 146 75 CMO	7.500	06/15/2011	PAID ON PRINCIPAL	22,664	22,664	22,855	22,766	0	(102)	0	(102)	0	22,664	0	0	0	665	01/01/2023	1
31358F	3N 7	FNR G-5 Z CMO	8.250	06/25/2011	PAID ON PRINCIPAL	13,728	13,728	13,935	13,817	0	(89)	0	(89)	0	13,728	0	0	0	491	03/25/2021	1
31358T	3G 2	FNR G93-10 J CMO	5.000	06/25/2011	PAID ON PRINCIPAL	38,063	38,063	33,187	35,805	0	2,258	0	2,258	0	38,063	0	0	0	790	03/25/2023	1
31359U	2Q 7	FNR 1998-64 ZB CMO	6.500	06/25/2011	PAID ON PRINCIPAL	664,302	664,302	639,883	651,810	0	12,492	0	12,492	0	664,302	0	0	0	18,329	09/25/2028	1
31359W	AW 1	FNR 1999-28 ZB CMO	6.500	06/25/2011	PAID ON PRINCIPAL	131,827	131,827	125,401	128,476	0	3,351	0	3,351	0	131,827	0	0	0	3,499	06/25/2029	1
31359V	S5 3	FNR 1999-29 ZB CMO	6.500	06/25/2011	PAID ON PRINCIPAL	96,819	96,819	92,085	93,688	0	3,131	0	3,131	0	96,819	0	0	0	2,678	06/25/2029	1
31392B	AN 6	FNR 2001-70 PE CMO	6.000	06/25/2011	PAID ON PRINCIPAL	747,662	747,662	781,073	749,548	0	(1,886)	0	(1,886)	0	747,662	0	0	0	17,912	07/25/2031	1
31392C	KX 1	FNR 2002-15 QG CMO	6.000	06/25/2011	PAID ON PRINCIPAL	519,871	519,871	544,402	523,226	0	(3,355)	0	(3,355)	0	519,871	0	0	0	12,709	12/25/2031	1
31392D	NT 5	FNR 2002-40 MG CMO	6.500	06/25/2011	PAID ON PRINCIPAL	897,514	897,514	889,521	891,909	0	5,605	0	5,605	0	897,514	0	0	0	23,605	06/25/2032	1
31397L	C9 8	FNR 2008-53 BL CMO	5.000	06/25/2011	PAID ON PRINCIPAL	1,154,281	1,154,281	1,217,766	1,205,566	0	(51,285)	0	(51,285)	0	1,154,281	0	0	0	24,088	05/25/2022	1
3837H4	WJ 0	GNR 2000-23 Z CMO	7.500	06/20/2011	PAID ON PRINCIPAL	116,561	116,561	119,622	116,725	0	(164)	0	(164)	0	116,561	0	0	0	3,682	08/20/2030	1
3837H4	T7 0	GNR 2000-34 Z CMO	6.500	06/20/2011	PAID ON PRINCIPAL	22,862	22,862	21,677	21,903	0	959	0	959	0	22,862	0	0	0	548	10/20/2030	1
38373R	SY 6	GNR 2001-40 Z CMO	6.000	06/20/2011	PAID ON PRINCIPAL	263,829	263,829	240,409	251,178	0	12,651	0	12,651	0	263,829	0	0	0	6,609	08/20/2031	1
3199999		Total - Bonds - U.S. Special Revenue & Assessment				90,264,614	87,023,661	91,552,656	89,010,263	8,897	(268,178)	0	(259,281)	0	88,750,982	0	1,513,632	1,513,632	2,970,148	XXX	XXX

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Bonds - Industrial and Miscellaneous

05565S	AA 2	BNSF 2006-2 TRUST	5.629	04/01/2011	PAID ON PRINCIPAL	102,869	102,869	102,869	102,869	0	0	0	0	102,869	0	0	0	2,895	04/01/2024	1FE	
17275R	AK 8	CISCO SYSTEMS	3.150	06/21/2011	J P MORGAN CHASE SECU	1,029,100	1,000,000	997,670	997,670	0	67	0	67	0	997,737	0	31,363	31,363	8,575	03/14/2017	1FE
126650	BC 3	CVS LEASE PASS THRU CE 5.880		06/10/2011	PAID ON PRINCIPAL	34,207	34,207	28,688	28,896	0	5,311	0	5,311	0	34,207	0	0	0	839	01/10/2028	2FE
126650	BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2011	PAID ON PRINCIPAL	15,174	15,174	14,228	14,258	0	916	0	916	0	15,174	0	0	0	439	01/10/2030	2FE
25459H	AD 7	DIRECTV HOLDINGS/FINAN	6.375	06/15/2011	REDEEMED	5,106,250	5,000,000	4,954,350	4,975,759	0	2,361	0	2,361	0	4,978,120	0	128,130	128,130	159,375	06/15/2015	2FE
40429C	AA 0	HSBC FINANCE CORP	6.750	05/15/2011	MATURED	5,000,000	5,000,000	5,167,800	5,008,518	0	(8,518)	0	(8,518)	0	5,000,000	0	0	0	168,750	05/15/2011	1FE
455665	AK 5	INDIANTOWN COGENERATIO	9.770	06/15/2011	PAID ON PRINCIPAL	244,531	244,531	240,171	241,434	0	3,097	0	3,097	0	244,531	0	0	0	11,945	12/15/2020	3FE
521615	AA 2	LEA POWER PARTNERS (14	6.595	06/15/2011	PAID ON PRINCIPAL	14,646	14,646	14,646	14,646	0	0	0	0	0	14,646	0	0	0	483	06/15/2033	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		81,043	81,043	79,827	80,330	0	713	0	713	0	81,043	0	0	0	1,500	12/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		85,534	85,534	85,802	85,542	0	(8)	0	(8)	0	85,534	0	0	0	1,682	07/25/2018	1Z*
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		06/25/2011	PAID ON PRINCIPAL		149,890	149,890	142,776	144,865	0	5,025	0	5,025	0	149,890	0	0	0	2,590	06/25/2033	1Z*
94980D AB 4	WFMBS 2003-M A2 CMO 4.688		06/25/2011	PAID ON PRINCIPAL		128,286	128,286	124,788	124,143	0	4,142	0	4,142	0	128,286	0	0	0	2,766	12/25/2033	1Z*
94980D AB 4	WFMBS 2003-M A2 CMO 4.690		04/25/2011	PAID ON PRINCIPAL		77,301	77,301	75,193	74,805	0	2,496	0	2,496	0	77,301	0	0	0	1,208	12/25/2033	1Z*
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		66,916	66,916	66,519	66,658	0	258	0	258	0	66,916	0	0	0	1,253	12/25/2018	1Z*
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		397,992	397,992	389,876	393,894	0	4,097	0	4,097	0	397,992	0	0	0	8,569	12/25/2033	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.243		06/20/2011	PAID ON PRINCIPAL		30,392	30,392	29,067	29,622	0	769	0	769	0	30,392	0	0	0	804	10/20/2035	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.305		04/20/2011	PAID ON PRINCIPAL		1,528	1,528	1,462	1,490	0	39	0	39	0	1,528	0	0	0	27	10/20/2035	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		06/11/2011	PAID ON PRINCIPAL		421,615	421,615	423,744	421,252	0	363	0	363	0	421,615	0	0	0	7,633	03/11/2041	1Z*
52108H JS 4	LBUBS 2002-C2 A3 5.386		06/15/2011	PAID ON PRINCIPAL		4,494,518	4,494,518	4,440,444	4,481,196	0	13,322	0	13,322	0	4,494,518	0	0	0	100,853	06/15/2026	1Z*
929766 EA 7	WBCMT 2003-C4 A2 4.566		06/15/2011	PAID ON PRINCIPAL		12,633	12,633	12,828	12,667	0	(35)	0	(35)	0	12,633	0	0	0	240	04/15/2035	1Z*
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		06/21/2011	PAID ON PRINCIPAL		239,062	239,062	249,521	242,387	0	(3,325)	0	(3,325)	0	239,062	0	0	0	7,493	03/21/2029	1Z*
161546 EF 9	CFAB 2003-1 2A2 845		06/27/2011	PAID ON PRINCIPAL		649	649	650	549	0	100	0	100	0	649	0	0	0	3	11/25/2032	1Z*
204012 AD 0	CPLT 1987-A A4 4.500		04/01/2011	PAID ON PRINCIPAL		28,222	28,222	14,045	24,036	0	4,186	0	4,186	0	28,222	0	0	0	635	10/01/2018	1Z*
57643L RK 4	MABS 2006-WMC1 A3 365		06/27/2011	PAID ON PRINCIPAL		64,393	64,393	29,323	32,078	0	32,315	0	32,315	0	64,393	0	0	0	136	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 374		05/25/2011	PAID ON PRINCIPAL		94,867	94,867	43,201	47,259	0	47,608	0	47,608	0	94,867	0	0	0	168	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 392		04/25/2011	PAID ON PRINCIPAL		86,117	86,117	39,216	42,900	0	43,217	0	43,217	0	86,117	0	0	0	125	02/25/2036	1Z*
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2011	PAID ON PRINCIPAL		50,508	50,508	50,500	50,385	0	123	0	123	0	50,508	0	0	0	936	12/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 A1B (AM) 825		06/27/2011	PAID ON PRINCIPAL		2,537	2,537	1,843	1,803	0	735	0	735	0	2,537	0	0	0	11	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 A1B (AM) 834		05/25/2011	PAID ON PRINCIPAL		7,848	7,848	5,701	5,575	0	2,273	0	2,273	0	7,848	0	0	0	29	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 A1B (AM) 852		04/25/2011	PAID ON PRINCIPAL		10,414	10,414	7,566	7,399	0	3,016	0	3,016	0	10,414	0	0	0	31	11/25/2033	1Z*
81377N AA 2	SABR 2007-BR3 A2A 255		06/27/2011	PAID ON PRINCIPAL		65,128	65,128	33,087	34,938	0	30,189	0	30,189	0	65,128	0	0	0	102	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A 264		05/25/2011	PAID ON PRINCIPAL		65,354	65,354	33,202	35,060	0	30,294	0	30,294	0	65,354	0	0	0	86	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A 282		04/25/2011	PAID ON PRINCIPAL		1,029	1,029	523	552	0	477	0	477	0	1,029	0	0	0	1	04/25/2037	1Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.460		06/27/2011	PAID ON PRINCIPAL		33,016	33,016	26,178	27,260	0	5,755	0	5,755	0	33,016	0	0	0	256	04/25/2033	1Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.469		05/25/2011	PAID ON PRINCIPAL		215,105	215,105	170,555	177,606	1	37,498	0	37,499	0	215,105	0	0	0	1,102	04/25/2033	1Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.487		04/25/2011	PAID ON PRINCIPAL		197,171	197,171	156,335	162,798	1	34,372	0	34,373	0	197,171	0	0	0	747	04/25/2033	1Z*
3899999	Total - Bonds - Industrial & Miscellaneous					33,157,875	33,008,312	32,773,008	32,522,514	67,968	405,325	0	473,293	0	32,995,807	0	162,068	162,068	875,550	XXX	XXX

QE05.13

Bonds - Hybrid Securities

055967 AA 1	BOI CAPITAL FUNDING NO 5.571		06/16/2011	CITIGROUP GLOBAL MARK		140,000	1,000,000	80,090	80,090	0	0	0	0	0	80,090	0	59,910	59,910	27,855	02/01/2049	6FE
4899999	Total - Bonds - Hybrid Securities					140,000	1,000,000	80,090	80,090	0	0	0	0	0	80,090	0	59,910	59,910	27,855	XXX	XXX
8399997	Total - Bonds - Part 4					282,866,101	278,609,588	288,092,411	280,421,289	76,865	(205,668)	0	(128,803)	0	280,292,486	0	2,573,615	2,573,615	7,520,832	XXX	XXX
8399999	Total - Bonds					282,866,101	278,609,588	288,092,411	280,421,289	76,865	(205,668)	0	(128,803)	0	280,292,486	0	2,573,615	2,573,615	7,520,832	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					282,866,101	XXX	288,092,411	280,421,289	76,865	(205,668)	0	(128,803)	0	280,292,486	0	2,573,615	2,573,615	7,520,832	XXX	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							

QE05.14

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

QE06

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)	
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
Short Futures																				
Hedging Other																				
FVU1.....	(750)	(750,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	.09/01/2011	CBT.....	.05/26/2011	118.7734	119.1953	(316,403)	0	(316,403)	(316,403)	0	0	525,000	0001.....	
1349999	Total-Short Futures-Hedging Other.....												(316,403)	0	(316,403)	(316,403)	0	0	525,000	XXX.....
1389999	Total-Short Futures.....												(316,403)	0	(316,403)	(316,403)	0	0	525,000	XXX.....
1409999	Total-Hedging Other.....												(316,403)	0	(316,403)	(316,403)	0	0	525,000	XXX.....
1449999	TOTAL.....												(316,403)	0	(316,403)	(316,403)	0	0	525,000	XXX.....

QE07

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

NONE

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

NONE

SCHEDULE DB - PART D

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

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999 Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....(316,403)	.....0	.....525,000	.....525,000
0899999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(316,403)	.....0	.....525,000	.....525,000

QE08

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations					
	REPO - BARC A - TREASURY.....	.....1	.....6,291,908	.....6,291,908	07/01/2011....
	REPO - DEU A - TREASURY.....	.....1	.....6,291,908	.....6,291,908	07/01/2011....
	REPO - UBS A - TREASURY.....	.....1	.....662,252	.....662,252	07/01/2011....
0199999	U.S. Government - Issuer Obligations.....		.....13,246,068	.....13,246,068	....XXX.....
0599999	Total - U.S. Government.....		.....13,246,068	.....13,246,068	....XXX.....
Totals					
7799999	Total - Issuer Obligations.....		.....13,246,068	.....13,246,068	....XXX.....
8399999	Subtotal - Bonds.....		.....13,246,068	.....13,246,068	....XXX.....
9999999	Totals.....		.....13,246,068	.....13,246,068	....XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(11,429,932) Book/Adjusted Carrying Value \$.....(11,429,932)
- Average balance for the year to date: Fair Value \$.....22,996,981 Book/Adjusted Carrying Value \$.....22,996,981
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....13,246,068 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 \$.....13,246,068 Book/Adjusted Carrying Value \$.....13,246,068

Statement for June 30, 2011 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.060	.....(38)	.....0	.....(577,347)	.....244,334	.....64,617	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(126,760)	.....(111,728)	.....3,925	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....38,926	.....28,320	.....16,419	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(38)	.....0	.....(665,181)	.....160,926	.....84,961	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(38)	.....0	.....(665,181)	.....160,926	.....84,961	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	.....XXX	.....XXX	.....269	.....132	.....408	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(38)	.....0	.....(664,912)	.....161,058	.....85,369	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE12



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	2,690	0	0	9,352
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	100,500	24	(64,500)	0	1	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	31	0	0	171
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	4	0	0	24
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	90	0	0	499
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	100,500	24	(61,685)	0	1	10,047

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	(52,054)	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	1,776	0	0	6,174
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	4,053	0	0	22,593
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	112	0	0	620
23. Michigan.....MI	0	0	0	0	1,949	0	0	10,855
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	2,295	0	0	12,787
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	3,583	0	0	19,964
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	235	0	0	1,307
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	139	0	0	767
39. Pennsylvania.....PA	0	0	0	0	352	0	0	1,964
40. Rhode Island.....RI	0	0	0	0	6	0	0	36
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	28	0	0	157
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	68,553	0	0	219,634
48. Washington.....WA	0	0	0	0	77	0	0	422
49. West Virginia.....WV	0	0	0	0	1,924	0	0	10,712
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	33,028	0	0	307,991

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	3,177	0	0	11,046
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	98	0	0	547
23. Michigan.....MI	0	0	0	0	4	0	0	20
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	1,752	0	0	9,760
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	1	0	0	8
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	5,032	0	0	21,382

DETAILS OF WRITE-INS

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



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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	1	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	17	0	0	93
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	9	0	0	52
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	1	26	0	0	144

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 June 30, 2011

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....786,455	.....1,641,253	.....2,555

2. Commercial Multiple Peril (CMP) Packaged Policies

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