



QUARTERLY STATEMENT
AS OF JUNE 30, 2011
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

INCORPORATED/ORGANIZED, MARCH 25, 1903

COMMENCED BUSINESS, MAY 12, 1906

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

OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

21st day of July, 2011

Notary Public signature and My Commission Expires November 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,846,598,452	0	12,846,598,452	12,486,008,475
2. Stocks:				
2.1 Preferred stocks.....	90,755,282	0	90,755,282	88,832,315
2.2 Common stocks.....	3,403,564,322	57,164,948	3,346,399,375	3,299,461,588
3. Mortgage loans on real estate:				
3.1 First liens.....	32,820,262	0	32,820,262	33,667,449
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	186,630,173	0	186,630,173	187,302,608
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(676,515,878)), cash equivalents (\$.....0) and short-term investments (\$.....592,220,856).....	(84,295,022)	0	(84,295,022)	134,904,941
6. Contract loans (including \$.....0 premium notes).....	1,628,852	1,628,852	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	708,825,118	95,136,108	613,689,011	588,614,375
9. Receivables for securities.....	1,594,712	0	1,594,712	0
10. Securities lending reinvested collateral assets.....	43,287,824	0	43,287,824	69,039,000
11. Aggregate write-ins for invested assets.....	(4,779,937)	0	(4,779,937)	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,226,630,038	153,929,908	17,072,700,130	16,887,830,751
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	160,006,858	0	160,006,858	159,410,298
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	769,498,298	37,213,942	732,284,355	667,727,677
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(845,956) earned but unbilled premiums).....	947,482,825	5,748,859	941,733,966	854,436,010
15.3 Accrued retrospective premiums.....	44,547,635	663,206	43,884,429	45,517,349
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,734,089,902	0	1,734,089,902	1,718,655,141
16.2 Funds held by or deposited with reinsured companies.....	3,985,945	0	3,985,945	4,447,301
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	87,943,389	0	87,943,389	0
18.2 Net deferred tax asset.....	762,463,786	367,725,894	394,737,892	401,345,391
19. Guaranty funds receivable or on deposit.....	4,295,546	0	4,295,546	5,648,129
20. Electronic data processing equipment and software.....	33,110,175	0	33,110,175	35,622,832
21. Furniture and equipment, including health care delivery assets (\$.....0).....	298,234,858	298,234,858	0	(0)
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,115,065,089	703,125,551	411,939,538	328,832,154
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	23,187,354,345	1,566,642,219	21,620,712,126	21,109,473,033
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	23,187,354,345	1,566,642,219	21,620,712,126	21,109,473,033

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(4,779,937)	0	(4,779,937)	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(4,779,937)	0	(4,779,937)	0
2501. COLI supplemental benefits trust.....	129,415,957	0	129,415,957	126,179,688
2502. Suspense, undistributed payments.....	115,889,524	0	115,889,524	36,754,954
2503. Equities and deposits in pools and associations.....	60,175,274	0	60,175,274	70,009,259
2598. Summary of remaining write-ins for Line 25 from overflow page.....	809,584,335	703,125,551	106,458,783	95,888,254
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,115,065,089	703,125,551	411,939,538	328,832,154

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,050,739,087).....	7,047,133,442	6,758,380,729
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,188,906,421	1,136,574,064
3. Loss adjustment expenses.....	1,534,390,145	1,566,509,255
4. Commissions payable, contingent commissions and other similar charges.....	87,102,135	119,753,709
5. Other expenses (excluding taxes, licenses and fees).....	79,955,748	105,173,423
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	76,751,763	86,517,868
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	13,235,777
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,294,417,310 and including warranty reserves of \$.....0).....	2,024,528,180	1,925,992,064
10. Advance premium.....	92,763,657	67,195,644
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,434,501	8,705,757
12. Ceded reinsurance premiums payable (net of ceding commissions).....	87,924,030	93,241,953
13. Funds held by company under reinsurance treaties.....	199,523,532	204,060,327
14. Amounts withheld or retained by company for account of others.....	1,078,993,383	1,000,100,348
15. Remittances and items not allocated.....	251,436,229	290,758,189
16. Provision for reinsurance.....	188,070,396	188,070,396
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	309,978,896	321,543,539
20. Derivatives.....	0	0
21. Payable for securities.....	66,649,719	45,544,345
22. Payable for securities lending.....	43,287,824	69,039,000
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	45,970,234	39,628,864
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,413,800,235	14,040,025,251
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,413,800,235	14,040,025,251
29. Aggregate write-ins for special surplus funds.....	131,287,401	140,787,689
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,830,678,869	2,683,714,472
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	7,206,911,891	7,069,447,782
38. Totals.....	21,620,712,126	21,109,473,033

DETAILS OF WRITE-INS

2501. Escheat liability.....	71,804,555	66,299,349
2502. Other liabilities tri-party/tax credit bonds.....	1,978,689	3,517,669
2503. Retroactive reinsurance reserve assumed.....	531,122	532,448
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(28,344,131)	(30,720,603)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	45,970,234	39,628,864
2901. Special surplus for deferred taxes.....	104,879,458	112,331,994
2902. Special surplus from retroactive reinsurance.....	26,407,943	28,455,695
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	131,287,401	140,787,689
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

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 \$.....781,837,344).....	773,789,269	744,845,128	1,514,867,131
1.2 Assumed..... (written \$.....9,605,532,687).....	9,258,084,257	8,938,287,006	18,146,242,527
1.3 Ceded..... (written \$.....8,124,973,495).....	7,860,920,014	7,599,086,456	15,420,328,270
1.4 Net..... (written \$.....2,262,396,535).....	2,170,953,512	2,084,045,678	4,240,781,388
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,596,688,548):			
2.1 Direct.....	1,030,486,078	361,294,813	823,456,890
2.2 Assumed.....	6,508,884,343	4,669,500,223	8,686,881,351
2.3 Ceded.....	5,996,526,616	3,888,972,853	7,372,079,147
2.4 Net.....	1,542,843,805	1,141,822,182	2,138,259,094
3. Loss adjustment expenses incurred.....	240,117,679	193,360,288	493,301,934
4. Other underwriting expenses incurred.....	707,197,614	674,242,104	1,363,001,101
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,490,159,097	2,009,424,575	3,994,562,129
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(319,205,586)	74,621,103	246,219,259
INVESTMENT INCOME			
9. Net investment income earned.....	316,025,696	340,590,143	1,364,376,593
10. Net realized capital gains (losses) less capital gains tax of \$.....7,176,049.....	6,726,158	(59,014,926)	(81,215,110)
11. Net investment gain (loss) (Lines 9 + 10).....	322,751,854	281,575,217	1,283,161,482
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....23,017,387 amount charged off \$.....30,293,288).....	(7,275,902)	(7,119,863)	(12,919,384)
13. Finance and service charges not included in premiums.....	10,680,219	10,793,726	21,477,453
14. Aggregate write-ins for miscellaneous income.....	16,791,416	12,790,478	26,951,673
15. Total other income (Lines 12 through 14).....	20,195,734	16,464,341	35,509,742
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	23,742,002	372,660,661	1,564,890,483
17. Dividends to policyholders.....	3,427,197	2,842,435	5,585,258
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	20,314,804	369,818,227	1,559,305,226
19. Federal and foreign income taxes incurred.....	(52,705,296)	73,874,706	182,818,975
20. Net income (Line 18 minus Line 19) (to Line 22).....	73,020,101	295,943,521	1,376,486,250
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,069,447,782	8,372,638,876	8,372,638,876
22. Net income (from Line 20).....	73,020,101	295,943,521	1,376,486,250
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....8,461,121.....	116,259,087	247,977,685	(166,490,976)
25. Change in net unrealized foreign exchange capital gain (loss).....	3,600,394	(1,292,110)	(825,223)
26. Change in net deferred income tax.....	(6,196,286)	19,373,469	1,699,276
27. Change in nonadmitted assets.....	(38,659,691)	(53,805,138)	(79,684,937)
28. Change in provision for reinsurance.....	0	0	(14,905,655)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	(65,657,328)
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	(1,265,000,000)	(2,340,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(10,559,495)	(15,182,492)	(13,812,501)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	137,464,109	(771,985,066)	(1,303,191,094)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,206,911,891	7,600,653,810	7,069,447,782
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. Profit and loss, miscellaneous.....	13,854,582	11,167,973	20,923,382
1402. Change in COLI cash values.....	3,744,142	2,202,150	7,330,563
1403. Other assets tri-party/tax credit bond income.....	70,090	21,879	45,368
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(877,398)	(601,525)	(1,347,641)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	16,791,416	12,790,478	26,951,673
3701. Prior period adjustment.....	(3,106,959)	0	0
3702. Change in special surplus from deferred taxes.....	(7,452,536)	(15,182,492)	(13,812,501)
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(10,559,495)	(15,182,492)	(13,812,501)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,142,460,688	2,146,781,153	4,275,745,827
2. Net investment income.....	350,836,312	358,566,588	1,422,292,529
3. Miscellaneous income.....	20,195,734	16,464,341	35,509,742
4. Total (Lines 1 through 3).....	2,513,492,733	2,521,812,082	5,733,548,098
5. Benefit and loss related payments.....	1,216,732,139	1,278,551,520	2,328,914,823
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,046,904,760	1,031,152,094	1,925,175,770
8. Dividends paid to policyholders.....	1,698,454	2,041,928	5,490,834
9. Federal and foreign income taxes paid (recovered) net of \$.....(3,106,117) tax on capital gains (losses).....	55,649,920	28,885,650	151,708,565
10. Total (Lines 5 through 9).....	2,320,985,273	2,340,631,191	4,411,289,992
11. Net cash from operations (Line 4 minus Line 10).....	192,507,461	181,180,891	1,322,258,106
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	790,939,217	1,325,177,425	2,575,810,239
12.2 Stocks.....	5,821,907	119,119,784	288,079,212
12.3 Mortgage loans.....	847,187	396,249	1,596,954
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	53,814,196	46,594,505	148,816,771
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	99,623	11,467	(65,913)
12.7 Miscellaneous proceeds.....	25,885,311	6,212,785	29,187,822
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	877,407,441	1,497,512,214	3,043,425,085
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,167,819,749	689,430,972	1,661,947,500
13.2 Stocks.....	7,418,467	7,214,107	121,782,547
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	2,468,351	1,276,142	7,046,842
13.5 Other invested assets.....	19,077,031	140,692,858	195,549,630
13.6 Miscellaneous applications.....	1,594,712	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,198,378,309	838,614,079	1,986,326,519
14. Net increase (decrease) in contract loans and premium notes.....	223,982	(77,282)	(10,806)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(321,194,850)	658,975,418	1,057,109,372
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	(65,657,328)
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	1,265,000,000	2,340,000,000
16.6 Other cash provided (applied).....	(90,512,573)	1,784,606	33,153,198
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(90,512,573)	(1,263,215,394)	(2,372,504,131)
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).....	(219,199,963)	(423,059,085)	6,863,347
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	134,904,941	128,041,593	128,041,593
19.2 End of period (Line 18 plus Line 19.1).....	(84,295,022)	(295,017,492)	134,904,941

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

20.0001	Stock distributions from limited partnerships.....	4,281,695	841,046	1,313,604
20.0002	Adjustment to prior year dissolution.....	3,136,772	0	0
20.0003	Stock company converted to limited liability company.....	646,320	0	0
20.0004	Return of capital.....	0	0	65,657,328
20.0005	Exchange of stock.....	0	508,998	508,998

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No material change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities

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

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

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

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

CUSIP
16162WNF2
126694RJ9
12668TAB0
94983FAA8
05948XBV2
12669EHN9

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	\$84,383,718	\$1,886,496	\$79,977,539

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
126378BB3	\$20,168,922	\$19,901,291	\$ 267,631	\$ 19,901,291	\$ 17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
12669GV40	7,483,517	7,430,440	53,077	7,430,440	7,205,629	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
12544AAS4	12,954,243	12,924,288	29,955	12,924,288	12,793,264	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010
32029AAE7	6,636,854	6,458,660	178,194	6,458,660	6,418,880	Q4 - 2010
225458FE3	3,565,049	3,562,982	2,067	3,562,982	3,366,573	Q4 - 2010
126671RX6	128,686	128,390	295	128,390	104,978	Q4 - 2010
161546FW1	2,593,581	2,592,268	1,314	2,592,268	2,628,973	Q4 - 2010
12668BQA4	8,814,946	8,582,425	232,520	8,582,425	8,144,090	Q1 - 2011
021460AG5	11,658,357	11,408,886	249,471	11,408,886	11,026,683	Q1 - 2011
32029AAE7	6,540,299	5,910,190	630,109	5,910,190	6,172,387	Q1 - 2011
16162WQJ1	9,120,254	9,088,541	31,713	9,088,541	9,036,240	Q1 - 2011
12544AAS4	12,967,785	12,842,232	125,553	12,842,232	13,207,787	Q1 - 2011
16162WVNF2	6,433,944	6,433,888	56	6,433,888	6,450,789	Q1 - 2011
126694RJ9	4,400,049	4,399,524	525	4,399,524	4,407,539	Q1 - 2011
12668TAB0	8,920,068	8,867,812	52,256	8,867,812	8,769,977	Q1 - 2011
94983FAA8	3,976,724	3,975,160	1,564	3,975,160	4,076,592	Q2 - 2011
021460AG5	11,141,065	10,910,089	230,975	10,910,089	10,458,595	Q2 - 2011
05948XBV2	494,488	481,067	13,421	481,067	477,616	Q2 - 2011
12669EHN9	651,915	648,019	3,896	648,019	615,955	Q2 - 2011
007036QM1	10,404,891	10,309,727	95,164	10,309,727	8,922,521	Q2 - 2011
12668TAB0	8,193,112	7,973,837	219,274	7,973,837	8,007,427	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	Less than 12 months		12 months or longer		Total	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 354,960	\$ 2,198	\$ 553,908	\$ 12,587	\$ 908,868	\$ 14,785
Structured securities	135,489,734	4,485,609	128,600,261	9,526,842	264,089,995	14,012,451

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

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

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

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not Applicable.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 20 – Fair Value Measurements

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

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

(1) Assets measured at fair value as of 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	\$ -	120,364,414	53,337,873	\$ 173,702,287
Special Revenue	-	7,442,717	-	7,442,717
Total Bonds	-	127,807,131	53,337,873	181,145,004
Preferred Stock				
Non-redeemable Preferred Stock	68,643,429	-	-	68,643,429
Redeemable Preferred Stock	6,656,266	-	-	6,656,266
Total Preferred Stock	75,299,695	-	-	75,299,695
Common Stock	32,677,789	151,081	-	32,828,870
Other than Invested Assets	-	-	-	-
Total Assets at Fair Value	\$107,977,484	127,958,212	53,337,873	\$289,273,569

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

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

	Balance at 1/01/2011	Transfers in level 3	Transfers out level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, issuance, sales and settlements	Balance at 6/30/2011
Bonds	\$ 22,148,499	34,223,868	(10,922,115)	(21,075)	86,102	7,822,594	\$ 53,337,873
Other than Invested Assets	4,442,455	-	(4,442,455)	-	-	-	-
Total	\$ 26,590,954	34,223,868	(15,364,570)	(21,075)	86,102	7,822,594	\$ 53,337,873

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

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

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

(5) Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2011 to June 30, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$81,999,000, 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.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

- A. No significant change.
- B. Not applicable.

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES
GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,300,562,419	\$3,370,733,742
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$120,931,472	\$149,543,867
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,421,493,891	\$3,520,277,609
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

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	20,240,791	20,240,791	0	0	158,040	158,040
Total	XXX	XXX	0	0	20,240,791	20,240,791	0	0	158,040	158,040

5. Operating Percentages:

5.1 A&H loss percent (66.4)%

5.2 A&H cost containment percent 1.2 %

5.3 A&H expense percent excluding cost containment expenses 2.0 %

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	10,236,262	8,625,677	15,231,026	3,777,988	94,344,831	57,037,631
2. Alaska.....AK	L	719,648	787,086	109,119	554,876	3,764,516	3,979,216
3. Arizona.....AZ	L	16,665,603	18,276,678	16,839,542	3,928,714	101,637,458	52,806,028
4. Arkansas.....AR	L	10,403,584	8,902,781	8,777,942	5,352,604	87,091,048	81,805,665
5. California.....CA	Q	911,188	1,517,127	3,648,648	6,666,271	96,735,760	83,165,560
6. Colorado.....CO	L	20,338,219	18,510,576	9,487,144	14,434,594	87,414,048	90,894,227
7. Connecticut.....CT	L	15,949,611	14,679,954	18,448,009	10,533,574	151,108,789	148,832,825
8. Delaware.....DE	L	3,098,609	3,901,106	2,233,734	1,856,679	34,821,983	36,819,050
9. District of Columbia.....DC	L	8,928,816	9,737,242	3,401,746	2,217,963	42,162,020	50,087,212
10. Florida.....FL	L	26,699,078	26,049,087	12,237,710	13,477,353	255,836,780	308,634,215
11. Georgia.....GA	L	27,992,247	26,699,073	11,575,226	10,806,227	76,185,881	70,050,681
12. Hawaii.....HI	L	2,518,765	3,014,901	705,921	3,233,044	22,393,293	23,747,163
13. Idaho.....ID	L	3,471,890	3,642,209	1,097,211	820,116	15,127,029	12,947,277
14. Illinois.....IL	L	31,462,218	32,905,924	26,408,886	26,786,540	246,989,532	250,879,518
15. Indiana.....IN	L	17,929,732	18,549,500	8,636,973	5,779,418	49,691,629	47,577,941
16. Iowa.....IA	L	2,845,679	5,245,946	7,269,300	6,055,075	62,476,009	53,086,685
17. Kansas.....KS	L	17,030,637	11,848,452	8,428,277	11,119,802	85,051,693	91,447,909
18. Kentucky.....KY	L	8,333,103	7,743,340	5,410,212	5,338,338	83,866,906	88,808,962
19. Louisiana.....LA	L	15,395,291	11,508,952	5,480,049	5,994,237	79,062,955	60,768,082
20. Maine.....ME	L	2,262,000	1,906,361	487,716	615,633	23,332,849	22,960,509
21. Maryland.....MD	L	22,729,824	23,140,218	9,870,114	15,019,577	79,896,830	77,583,099
22. Massachusetts.....MA	L	51,330,683	55,048,876	33,411,599	23,547,528	242,876,916	228,122,664
23. Michigan.....MI	L	19,550,811	17,844,327	14,112,833	7,916,298	433,463,300	110,152,456
24. Minnesota.....MN	L	12,539,277	10,260,558	7,713,850	4,238,703	82,884,786	86,616,107
25. Mississippi.....MS	L	12,963,681	12,963,381	10,350,992	3,849,601	68,811,932	65,666,730
26. Missouri.....MO	L	17,231,614	17,553,734	8,369,119	6,821,091	125,867,356	83,924,087
27. Montana.....MT	L	4,259,176	3,972,658	2,796,596	2,642,094	18,976,016	18,089,093
28. Nebraska.....NE	L	16,951,257	14,643,038	10,754,050	11,087,071	63,141,380	56,400,423
29. Nevada.....NV	L	10,305,540	10,799,546	1,265,118	3,435,431	33,104,126	32,398,335
30. New Hampshire.....NH	L	6,083,625	5,547,298	3,456,308	2,515,603	39,835,926	38,887,637
31. New Jersey.....NJ	L	34,363,972	37,737,214	28,776,782	27,651,946	520,613,681	386,035,608
32. New Mexico.....NM	L	4,428,939	3,667,139	2,273,911	4,603,903	14,757,184	15,223,801
33. New York.....NY	L	78,431,339	66,348,960	37,862,734	51,582,473	548,487,048	648,013,132
34. North Carolina.....NC	L	22,655,546	32,372,001	15,827,518	14,272,072	133,527,428	133,965,629
35. North Dakota.....ND	L	1,771,546	1,517,224	935,453	2,484,692	3,337,306	3,399,375
36. Ohio.....OH	L	17,787,323	17,819,372	9,619,331	10,979,696	91,347,123	84,707,859
37. Oklahoma.....OK	L	11,902,406	12,171,012	13,338,426	17,644,912	60,039,120	48,456,762
38. Oregon.....OR	L	9,005,981	9,417,303	2,657,008	5,006,386	26,796,370	25,611,599
39. Pennsylvania.....PA	L	50,212,756	45,187,304	31,477,627	23,618,616	303,490,008	293,212,440
40. Rhode Island.....RI	L	2,148,991	3,086,006	987,308	2,835,380	19,614,089	22,662,200
41. South Carolina.....SC	L	7,666,974	7,358,197	2,404,632	2,881,809	42,151,368	43,745,661
42. South Dakota.....SD	L	2,846,221	2,195,889	306,889	315,476	14,799,014	14,069,477
43. Tennessee.....TN	L	20,513,279	22,298,049	18,171,166	20,015,714	169,626,529	160,024,281
44. Texas.....TX	L	32,658,397	31,512,656	9,405,148	16,580,859	349,878,741	347,308,761
45. Utah.....UT	L	4,967,293	5,046,597	1,636,273	975,364	15,684,587	13,174,567
46. Vermont.....VT	L	2,511,376	2,556,495	2,389,421	1,513,773	26,361,649	25,857,122
47. Virginia.....VA	L	24,179,394	23,256,863	11,191,554	24,687,892	122,593,595	133,464,031
48. Washington.....WA	L	14,190,873	13,327,708	6,798,656	6,337,872	37,587,201	36,213,653
49. West Virginia.....WV	L	6,135,376	5,207,867	1,329,026	5,560,798	53,534,801	48,440,544
50. Wisconsin.....WI	L	11,725,949	10,107,015	3,039,495	2,262,968	51,742,974	45,663,120
51. Wyoming.....WY	L	2,461,862	2,076,479	590,462	827,050	4,296,008	3,519,719
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	107,291	86,831	357	2,524	0	0
54. Puerto Rico.....PR	L	174,784	207,986	49,564	262,981	4,320	3,563
55. US Virgin Islands.....VI	L	6,337	6,192	0	400	38,599	38,601
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	1,845,471	1,797,997	(5,391)	(403,426)	1,926,961	3,052,659
59. Totals.....	(a).....53	781,837,344	762,191,959	469,078,317	462,924,178	5,500,189,282	4,970,041,148

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	225,963	1,797,997	(5,391)	(403,426)	1,655,020	3,052,659
5802. Germany.....	XXX	364,348	0	0	0	91,989	0
5803. Korea, Republic of.....	XXX	238,111	0	0	0	48,725	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	1,017,049	0	0	0	131,227	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	1,845,471	1,797,997	(5,391)	(403,426)	1,926,961	3,052,659

(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

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.....	62,983,634	45,852,929	72.8	68.0
2. Allied lines.....	76,371,310	189,559,324	248.2	89.5
3. Farmowners multiple peril.....	14,892,182	21,136,095	141.9	64.9
4. Homeowners multiple peril.....	24,772,282	17,543,287	70.8	69.2
5. Commercial multiple peril.....	125,386,424	80,293,242	64.0	52.5
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	112,944	261,512	231.5	(59,583.0)
9. Inland marine.....	5,148,806	905,238	17.6	40.8
10. Financial guaranty.....	7,095	(25,520)	(359.7)	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	3,087	(274,301)	(8,885.7)	0.0
12. Earthquake.....	21,224,850	8,595,452	40.5	38.8
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.....	225,220	107,634	47.8	(240.6)
16. Workers' compensation.....	172,932,936	110,181,572	63.7	69.5
17.1 Other liability-occurrence.....	137,449,780	50,468,745	36.7	47.2
17.2 Other liability-claims made.....	6,945,254	(19,567,697)	(281.7)	1,098.6
17.3 Excess workers' compensation.....	35,005	252,895	722.4	68.2
18.1 Products liability-occurrence.....	3,990,167	(8,371,259)	(209.8)	27.4
18.2 Products liability-claims made.....	105,133	15,180	14.4	13.8
19.1, 19.2 Private passenger auto liability.....	13,785,770	432,988,008	3,140.8	34.6
19.3, 19.4 Commercial auto liability.....	71,607,779	86,024,582	120.1	5.8
21. Auto physical damage.....	27,099,960	15,956,440	58.9	15.6
22. Aircraft (all perils).....	0	(1,079,916)	0.0	0.0
23. Fidelity.....	26,706	(573,065)	(2,145.8)	(40,370.8)
24. Surety.....	1,368,836	(88,471)	(6.5)	(974.3)
26. Burglary and theft.....	11,922	11,604	97.3	(195,633.3)
27. Boiler and machinery.....	7,301,936	312,444	4.3	19.3
28. Credit.....	251	125	50.0	(1,111.6)
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.....	773,789,269	1,030,486,078	133.2	48.5
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	35,851,633	64,800,184	63,343,588
2. Allied lines.....	42,288,695	76,282,226	73,214,399
3. Farmowners multiple peril.....	8,231,289	16,375,615	15,334,477
4. Homeowners multiple peril.....	12,538,615	22,184,209	23,937,821
5. Commercial multiple peril.....	60,402,101	128,148,979	130,992,630
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	245,987	247,416	4,304
9. Inland marine.....	4,634,138	8,311,458	5,615,475
10. Financial guaranty.....	0	0	2,871
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	3,087	0
12. Earthquake.....	10,754,842	20,342,563	19,807,905
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	(10,022)	0	0
16. Workers' compensation.....	69,851,915	167,169,862	178,290,744
17.1 Other liability-occurrence.....	62,221,639	142,361,774	128,609,795
17.2 Other liability-claims made.....	2,179,044	6,750,040	2,264,732
17.3 Excess workers' compensation.....	2,630	71,362	61,921
18.1 Products liability-occurrence.....	1,680,014	4,092,797	4,973,580
18.2 Products liability-claims made.....	41,439	94,378	92,748
19.1 19.2 Private passenger auto liability.....	6,061,507	12,556,820	17,853,283
19.3 19.4 Commercial auto liability.....	35,073,848	74,708,618	63,765,352
21. Auto physical damage.....	14,215,640	28,331,123	26,816,389
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	20,473	29,712	44,904
24. Surety.....	2,135,516	2,323,404	477,426
26. Burglary and theft.....	6,159	12,567	9,813
27. Boiler and machinery.....	3,224,882	6,638,949	6,677,579
28. Credit.....	98	200	223
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.....	371,652,082	781,837,344	762,191,959
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior.....	2,348,483	3,318,528	5,667,010	302,263	32,976	335,239	2,179,101	23,192	3,045,022	5,247,315	132,881	(217,337)	(84,456)
2. 2009.....	399,663	607,029	1,006,692	135,949	8,339	144,288	336,977	12,381	505,169	854,527	73,263	(81,140)	(7,876)
3. Subtotals 2009 + Prior.....	2,748,146	3,925,556	6,673,702	438,212	41,315	479,527	2,516,078	35,573	3,550,191	6,101,843	206,144	(298,477)	(92,332)
4. 2010.....	592,426	1,058,761	1,651,188	336,114	65,370	401,484	475,000	49,349	735,688	1,260,037	218,687	(208,354)	10,333
5. Subtotals 2010 + Prior.....	3,340,572	4,984,318	8,324,890	774,326	106,685	881,011	2,991,079	84,922	4,285,879	7,361,880	424,832	(506,831)	(81,999)
6. 2011.....	XXX	XXX	XXX	XXX	645,314	645,314	XXX	406,831	812,813	1,219,644	XXX	XXX	XXX
7. Totals.....	3,340,572	4,984,318	8,324,890	774,326	752,000	1,526,325	2,991,079	491,753	5,098,692	8,581,524	424,832	(506,831)	(81,999)
8. Prior Year-End's Surplus As Regards Policyholders	7,069,448										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....12.7 %	2. ....(10.2)%	3. ....(1.0)%
													Col. 13, Line 7 Line 8
													4. ....(1.2)%

Q13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	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:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	45,281,346	0	45,281,346	46,678,312
2505. Service contract receivable.....	22,755,527	0	22,755,527	21,594,798
2506. Amounts receivable under high deductible policies.....	18,365,985	2,942,513	15,423,472	8,352,647
2507. State surcharges receivable.....	11,563,538	0	11,563,538	12,622,977
2508. Due from unaffiliated companies.....	6,554,315	0	6,554,315	1,984,267
2509. Other assets tri-party/tax credit bonds.....	4,512,545	0	4,512,545	4,442,455
2510. Ceded deposit asset.....	438,532	0	438,532	447,113
2511. Performance guarantees receivable.....	13,101	0	13,101	(113,404)
2512. Other assets nonadmitted.....	670,863,660	670,863,660	0	0
2513. Miscellaneous ledger balances.....	29,319,379	29,319,379	0	0
2514. Assumed reinsurance receivable and payable.....	(83,594)	0	(83,594)	(120,911)
2597. Summary of remaining write-ins for Line 25.....	809,584,335	703,125,551	106,458,783	95,888,254

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	285,711	285,711
2505. Undistributed salaries.....	142,322	1,543
2506. Payable for renewal rights.....	51,238	0
2507. Other liabilities.....	37,643	371,646
2508. Federal excise tax-reinsurance contracts.....	1,739	174,759
2509. Retroactive reinsurance reserve ceded.....	(28,862,785)	(31,554,261)
2597. Summary of remaining write-ins for Line 25.....	(28,344,131)	(30,720,603)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(208,260)	(249,492)	(938,313)
1405. Retroactive reinsurance gain/loss.....	(669,138)	(352,033)	(409,328)
1497. Summary of remaining write-ins for Line 14.....	(877,398)	(601,525)	(1,347,641)

Additional Write-ins for Schedule T:

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
5804. Netherlands.....	XXX	33,958	0	0	0	43,688	0
5805. China.....	XXX	128,639	0	0	0	32,965	0
5806. Italy.....	XXX	47,364	0	0	0	21,372	0
5807. Switzerland.....	XXX	3,577	0	0	0	8,033	0
5808. Belgium.....	XXX	18,238	0	0	0	6,108	0
5809. India.....	XXX	1,514	0	0	0	3,757	0
5810. Poland.....	XXX	32,090	0	0	0	3,430	0
5811. Honduras.....	XXX	11,084	0	0	0	2,071	0
5812. Hong Kong, Special Administrative.....	XXX	4,594	0	0	0	1,449	0
5813. Uruguay.....	XXX	0	0	0	0	1,228	0
5814. United Arab Emirates.....	XXX	6,227	0	0	0	1,186	0
5815. Oman.....	XXX	5,219	0	0	0	1,065	0
5816. Chile.....	XXX	0	0	0	0	1,064	0
5817. Egypt.....	XXX	6,111	0	0	0	1,014	0
5818. United Kingdom.....	XXX	91,514	0	0	0	1,000	0
5819. Finland.....	XXX	21,630	0	0	0	905	0
5820. Hungary.....	XXX	11,166	0	0	0	892	0
5821. Bahamas.....	XXX	271,348	0	0	0	0	0
5822. Mexico.....	XXX	254,598	0	0	0	0	0
5823. Japan.....	XXX	49,023	0	0	0	0	0
5824. Croatia.....	XXX	8,882	0	0	0	0	0
5825. Thailand.....	XXX	7,173	0	0	0	0	0
5826. New Zealand.....	XXX	1,789	0	0	0	0	0
5827. Ireland.....	XXX	794	0	0	0	0	0
5828. British Virgin Islands.....	XXX	423	0	0	0	0	0
5829. Belize.....	XXX	94	0	0	0	0	0
5897. Summary of remaining write-ins for Line 58 from overflow.....	XXX	1,017,049	0	0	0	131,227	0

THE TRAVELERS INDEMNITY COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	187,302,607	186,307,187
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	2,468,351	7,046,842
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	3,140,786	6,051,422
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	186,630,172	187,302,607
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	186,630,172	187,302,607

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	33,667,449	35,264,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	847,187	1,596,954
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	32,820,262	33,667,449
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	32,820,262	33,667,449
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	32,820,262	33,667,449

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	661,618,974	642,737,795
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,995,970	128,492,901
2.2 Additional investment made after acquisition.....	17,081,061	67,056,729
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	55,894,364	61,581
5. Unrealized valuation increase (decrease).....	0	82,648,803
6. Total gain (loss) on disposals.....	41,010	(2,033,866)
7. Deduct amounts received on disposals.....	28,063,020	148,816,771
8. Deduct amortization of premium and depreciation.....	250,216	313,500
9. Total foreign exchange change in book/adjusted carrying value.....	506,975	(580,384)
10. Deduct current year's other than temporary impairment recognized.....	0	107,634,314
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	708,825,118	661,618,974
12. Deduct total nonadmitted amounts.....	95,136,108	73,004,600
13. Statement value at end of current period (Line 11 minus Line 12).....	613,689,011	588,614,375

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,907,336,933	17,216,355,065
2. Cost of bonds and stocks acquired.....	1,175,238,216	1,783,730,046
3. Accrual of discount.....	8,848,123	17,998,612
4. Unrealized valuation increase (decrease).....	69,564,117	(217,972,669)
5. Total gain (loss) on disposals.....	15,402,474	47,885,368
6. Deduct consideration for bonds and stocks disposed of.....	796,761,123	2,863,889,452
7. Deduct amortization of premium.....	36,695,070	73,585,826
8. Total foreign exchange change in book/adjusted carrying value.....	2,410	(2,687)
9. Deduct current year's other than temporary impairment recognized.....	2,018,024	3,181,524
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,340,918,056	15,907,336,933
11. Deduct total nonadmitted amounts.....	57,164,948	33,034,555
12. Statement value at end of current period (Line 10 minus Line 11).....	16,283,753,108	15,874,302,378

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	11,554,811,968	13,329,620,221	13,440,067,857	7,785,221	11,554,811,968	11,452,149,553	0	11,331,916,898
2. Class 2 (a).....	1,195,325,611	118,472,871	21,924,768	(8,098,671)	1,195,325,611	1,283,775,042	0	1,192,433,920
3. Class 3 (a).....	377,646,063	60,980,515	29,148,554	7,848,860	377,646,063	417,326,884	0	379,489,194
4. Class 4 (a).....	217,311,533	47,584,046	17,568,958	(24,414,726)	217,311,533	222,911,895	0	194,146,011
5. Class 5 (a).....	17,184,187	14,841,672	3,821,327	(128,150)	17,184,187	28,076,382	0	28,589,134
6. Class 6 (a).....	31,595,231	0	230,309	3,214,630	31,595,231	34,579,552	0	10,699,761
7. Total Bonds.....	13,393,874,593	13,571,499,324	13,512,761,772	(13,792,837)	13,393,874,593	13,438,819,308	0	13,137,274,917
PREFERRED STOCK								
8. Class 1.....	25,475,814	0	0	0	25,475,814	25,475,814	0	24,847,850
9. Class 2.....	40,433,416	0	0	247,345	40,433,416	40,680,761	0	39,791,119
10. Class 3.....	23,610,667	0	0	45,040	23,610,667	23,655,707	0	23,250,347
11. Class 4.....	460,000	0	0	0	460,000	460,000	0	460,000
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	483,000	0	0	0	483,000	483,000	0	483,000
14. Total Preferred Stock.....	90,462,897	0	0	292,385	90,462,897	90,755,282	0	88,832,315
15. Total Bonds and Preferred Stock.....	13,484,337,490	13,571,499,324	13,512,761,772	(13,500,452)	13,484,337,490	13,529,574,590	0	13,226,107,232

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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.....	592,220,857	XXX.....	592,211,691	9,091	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	651,266,442	554,045,289
2. Cost of short-term investments acquired.....	30,592,885,535	63,197,179,850
3. Accrual of discount.....	10,966	28,547
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	99,623	21,708
6. Deduct consideration received on disposals.....	30,651,949,971	63,100,030,355
7. Deduct amortization of premium.....	(12)	285
8. Total foreign exchange change in book/adjusted carrying value.....	(91,750)	21,688
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	592,220,857	651,266,442
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	592,220,857	651,266,442

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.....	0	
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0	
3.1 Change in variation margin on open contracts.....	(738,273)	
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	0
Change in amount recognized:		
3.23 Section 1, Column 16, current year to date minus.....	(738,273)	
3.24 Section 1, Column 16, prior year.....	0	(738,273)
3.3 Subtotal (line 3.1 minus Line 3.2).....		0
4.1 Variation margin on terminated contracts during the year.....	0	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	0	0
4.3 Subtotal (line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Recognized.....		0
5.2 Used to adjust basis of hedged items.....		0
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		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.....	(738,273)
9.	Total (Line 7 plus Line 8).....	<u>(738,273)</u>
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(738,273)
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	1,225,000
15.	Part D, Column 11.....	1,225,000
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.....	.0	.0
2. Cost of cash equivalents acquired.....	.0	.0
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.....	.0	.0
7. Deduct amortization of premium.....	.0	.0
8. Total foreign exchange change in book/ adjusted carrying value.....	.0	.0
9. Deduct current year's other than temporary impairment recognized.....	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	.0
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0

NONE

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....2,042,558
99 Lambertson Road.....	Windsor.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....17,638
0199999. Totals.....					.....0	.....0	.....0	.....2,060,195
0399999. Totals.....					.....0	.....0	.....0	.....2,060,195

QE01

SCHEDULE A - PART 3

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

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

30234479.....	New York.....	NY.....		04/29/2004....		432,994	0	0	0	0	0	0	432,994	432,994	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						432,994	0	0	0	0	0	0	432,994	432,994	0	0	0
0599999. Total Mortgages.....						432,994	0	0	0	0	0	0	432,994	432,994	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	3 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		
		City	State											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	Abry Partners IV, L.P.....	Boston.....	MA.....	Abry Partners.....		01/02/2001....	.....3	.....0	.....2,428	.....0	.....564,646	.....0.2
	American Securities Partners IV, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	.....3	.....0	.....38,000	.....0	.....1,724,982	.....0.9
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	.....3	.....0	.....3,159	.....0	.....20,000,000	.....2.2
	Blackstone Communication Partners I, L.P.....	New York.....	NY.....	Blackstone Group.....		08/29/2000....	.....3	.....0	.....(1,213)	.....0	.....197,540	.....0.1
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA.....	Columbia Capital.....		07/05/2000....	.....1	.....0	.....6,277	.....0	.....108,118	.....1.4
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	.....3	.....0	.....(146,167)	.....0	.....3,619,292	.....3.8
	JW Childs Equity Partners II, L.P.....	Boston.....	MA.....	J.W. Childs Associates.....		06/26/1998....	.....3	.....0	.....42,355	.....0	.....662,865	.....0.5
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	.....3	.....0	.....223,541	.....0	.....15,869,249	.....0.5
	KKR 1996 Fund L.P.....	New York.....	NY.....	Kohlberg Kravis Roberts & Co.....		02/23/1997....	.....3	.....0	.....661	.....0	.....0	.....0.2
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000....	.....3	.....0	.....1,452	.....0	.....305,029	.....0.1
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007....	.....1	.....0	.....375,000	.....0	.....3,375,000	.....2.9
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	.....3	.....0	.....7,317	.....0	.....211,223	.....0.7
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA.....	Thomas H. Lee Partners.....		08/15/2000....	.....3	.....0	.....3,412	.....0	.....378,357	.....0.3
	Trident V, L.P.....	Greenwich.....	CT.....	STone Point Capital LLC.....		09/22/2010....	.....3	.....0	.....2,294,505	.....0	.....15,708,530	.....1.0
	Trivest Fund III, L.P.....	Miami.....	FL.....	Trivest.....		06/28/2000....	.....3	.....0	.....63,085	.....0	.....2,575,067	.....3.8
	Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999....	.....3	.....0	.....(12,103)	.....0	.....87,732	.....0.2
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								02,901,709065,387,630XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
	Blackstone Real Estate Partners V L.P.....	New York.....	NY.....	Blackstone Group.....		04/24/2006....	.....0	.....0	.....179,135	.....0	.....2,287,039	.....1.2
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT.....	Douglas Emmett Fund.....		10/07/2008....	.....0	.....0	.....319,982	.....0	.....1,574,924	.....8.1
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN.....	North American Real Estate Partners, LP.....		01/01/2010....	.....0	.....0	.....266,667	.....0	.....1,520,000	.....2.3
	Prime Finance Partners II, L.P.....	San Francisco.....	CA.....	Prime Finance Partners.....		07/06/2010....	.....0	.....0	.....1,983,412	.....0	.....3,311,000	.....6.7
	Thayer-Wardman Park Investors LLC.....	Washington.....	DC.....	Thayer Capital Partners.....		01/01/2010....	.....0	.....0	.....31,022	.....0	.....33,450	.....40.1
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								02,780,21808,726,413XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	American Securities Opportunities Fund, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	.....0	.....0	.....266,940	.....0	.....2,111,016	.....3.1
	PBR Investors LLC.....	Colorado Spring.....	CO.....	Spire Capital Management.....		12/31/2009....	.....0	.....0	.....193,916	.....0	.....0	.....18.0
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Managment.....		06/29/2010....	.....0	.....0	.....838,932	.....0	.....10,166,828	.....3.5
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								01,299,788012,277,843XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated														
	Travelers Marine, LLC.....	Wilmington.....	DE.....	Converted to LLC.....		05/02/2011....	.....0	.....646,320	.....0	.....0	.....0	.....100.0
2099999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								646,32000XXX.....	
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated														
	WNC Inst Tax Credit Fund 34, LP.....	Various.....	CA.....	WNC.....		05/05/2011....	.....0	.....1,289,533	.....0	.....0	.....0	.....4.0
3199999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								1,289,53300XXX.....	
3999999.	Subtotal - Unaffiliated.....								1,289,5336,981,715086,391,887XXX.....
4099999.	Subtotal - Affiliated.....								646,32000XXX.....	
4199999.	Totals.....								1,935,8536,981,715086,391,887XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Watershed Capital Partners, L.P.	San Francisco	CA	Distribution	08/02/2005	06/03/2011	7,898	0	0	0	0	0	0	7,898	7,898	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							7,898	0	0	0	0	0	0	7,898	7,898	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Apax France VI	Paris	FR	Distribution	08/23/2000	04/05/2011	16,578	0	0	0	0	0	0	16,578	16,955	377	0	377	0
	Apax Globis Japan Fund, L.P.	New York	NY	Distribution	04/14/2000	05/19/2011	19,444	0	0	0	0	0	0	19,444	66,402	46,959	0	46,959	0
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Distribution	01/16/2002	06/28/2011	995,376	0	0	0	0	0	0	995,376	995,376	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Distribution	07/05/2000	04/28/2011	354,455	0	0	0	0	0	0	354,455	354,455	0	0	0	0
	Cortec Group Fund IV, L.P.	New York	NY	Distribution	04/20/2006	05/31/2011	(52,451)	0	0	0	0	0	0	(52,451)	(52,451)	0	0	0	0
	Gilde Buy-out Fund II Parallel C.V.	Utrecht	NL	Distribution	08/14/2001	06/08/2011	966,567	0	0	0	0	0	0	966,567	960,241	(6,325)	0	(6,325)	0
	Highbridge Capital Corporation	Grand Cayman	CI	Distribution	12/11/1995	06/06/2011	390,260	0	0	0	0	0	0	390,260	390,260	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	05/31/2011	15,778	0	0	0	0	0	0	15,778	15,778	0	0	0	0
	KKR 1996 Fund L.P.	New York	NY	Distribution	02/23/1997	05/24/2011	131,351	0	0	0	0	0	0	131,351	131,351	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Distribution	04/02/2001	06/28/2011	1,301,553	0	0	0	0	0	0	1,301,553	1,301,553	0	0	0	0
	Menlo Ventures IX, L.P.	Menlo Park	CA	Distribution	01/03/2001	06/30/2011	38,885	0	0	0	0	0	0	38,885	38,885	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	05/12/2011	205,768	0	0	0	0	0	0	205,768	205,768	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership	San Francisco	CA	Distribution	06/27/2001	05/13/2011	104,295	0	0	0	0	0	0	104,295	104,295	0	0	0	0
	Prospect Venture Partners II, L.P.	Palo Alto	CA	Distribution	07/10/2001	06/28/2011	105,921	0	0	0	0	0	0	105,921	105,921	0	0	0	0
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA	Distribution	06/30/2000	04/29/2011	278,129	0	0	0	0	0	0	278,129	278,129	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	06/03/2011	(72,809)	0	0	0	0	0	0	(72,809)	(72,809)	0	0	0	0
	Trivest Fund III, L.P.	Miami	FL	Distribution	06/28/2000	06/21/2011	163,043	0	0	0	0	0	0	163,043	163,043	0	0	0	0
	TVG Asian Communications Fund II, L.P.	George Town	CI	Distribution	06/09/2000	04/11/2011	23,493	0	0	0	0	0	0	23,493	23,493	0	0	0	0
	US Venture Partners VII, L.P.	Menlo Park	CA	Distribution	02/07/2000	06/30/2011	28,288	0	0	0	0	0	0	28,288	28,288	0	0	0	0
	Warburg Pincus Equity Partners, L.P.	New York	NY	Distribution	06/26/1998	06/08/2011	249,730	0	0	0	0	0	0	249,730	249,730	0	0	0	0
	Weston Presidio Capital IV, L.P.	Boston	MA	Distribution	06/21/2000	05/13/2011	1,047,524	0	0	0	0	0	0	1,047,524	1,047,524	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,311,178	0	0	0	0	0	0	6,311,178	6,352,188	41,010	0	41,010	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	06/23/2011	517,858	0	0	0	0	0	0	517,858	517,858	0	0	0	0
	EI Fund IV, LP	Chicago	IL	Distribution	02/15/2008	06/03/2011	551,112	0	0	0	0	0	0	551,112	551,112	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	06/27/2011	124,496	0	0	0	0	0	0	124,496	124,496	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,193,466	0	0	0	0	0	0	1,193,466	1,193,466	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	American Securities Opportunities Fund, L.P.	New York	NY	Distribution	12/31/2009	05/25/2011	1,044,606	0	0	0	0	0	0	1,044,606	1,044,606	0	0	0	0
	Avenue Asia Special Situations Fund IV, L.P.	New York	NY	Distribution	06/21/2006	06/24/2011	838,682	0	0	0	0	0	0	838,682	838,682	0	0	0	0
	Cerberus Institutional Partners, LP (Series Two)	New York	NY	Distribution	10/05/2001	06/13/2011	272,261	0	0	0	0	0	0	272,261	272,261	0	0	0	0
	Midkiff Development Drilling Program, Ltd.	Irving	TX	Distribution	04/27/1990	06/28/2011	315,013	0	0	0	0	0	0	315,013	315,013	0	0	0	0
	Riverwood Capital Partners L.P.	Menlo Park	CA	Distribution	06/29/2010	05/25/2011	1,496,307	0	0	0	0	0	0	1,496,307	1,496,307	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							3,966,870	0	0	0	0	0	0	3,966,870	3,966,870	0	0	0	0
3999999. Subtotal - Unaffiliated							11,479,412	0	0	0	0	0	0	11,479,412	11,520,422	41,010	0	41,010	0
4199999. Totals							11,479,412	0	0	0	0	0	0	11,479,412	11,520,422	41,010	0	41,010	0

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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)	
Bonds - U.S. Government										
83162C TY 9	SBAP 2011-20D 1 4.050 2031 04.....		...04/05/2011	CREDIT SUISSE FIRST BOSTON.....		.....3,000,000	.....3,000,000	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....							0XXX.....
Bonds - All Other Government										
45950K BN 9	INTERNATIONAL FINANCE CO 2.250 2016 04.....	F.....	...04/04/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,989,120	.....2,000,000	.....0	1FE.....
1099999.	Total - Bonds - All Other Government.....							0XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions										
142665 DD 7	CARLSBAD UNI SCH DIST GE 5.000 2026 08.....		...06/07/2011	PIPER JAFFRAY.....		.....1,083,310	.....1,000,000	.....0	1FE.....
55844P JD 1	MADISON AREA TECH COLLEG 4.500 2026 03.....		...04/13/2011	PIPER JAFFRAY.....		.....2,345,187	.....2,285,000	.....0	1FE.....
55844P JE 9	MADISON AREA TECH COLLEG 4.500 2027 03.....		...04/13/2011	PIPER JAFFRAY.....		.....2,450,815	.....2,405,000	.....0	1FE.....
55844P JF 6	MADISON AREA TECH COLLEG 5.000 2028 03.....		...04/13/2011	PIPER JAFFRAY.....		.....2,686,171	.....2,525,000	.....0	1FE.....
55844P JG 4	MADISON AREA TECH COLLEG 5.000 2029 03.....		...04/13/2011	PIPER JAFFRAY.....		.....2,804,742	.....2,655,000	.....0	1FE.....
55844P JH 2	MADISON AREA TECH COLLEG 5.000 2030 03.....		...04/13/2011	PIPER JAFFRAY.....		.....2,932,039	.....2,795,000	.....0	1FE.....
55844P JJ 8	MADISON AREA TECH COLLEG 5.000 2031 03.....		...04/13/2011	PIPER JAFFRAY.....		.....3,057,448	.....2,935,000	.....0	1FE.....
763261 XP 4	RICHARDSON ISD GO S2011 5.000 2028 02.....		...06/27/2011	RBC DAIN RAUSCHER INC.....		.....2,148,405	.....1,975,000	.....0	1FE.....
763261 XQ 2	RICHARDSON ISD GO S2011 5.000 2029 02.....		...06/27/2011	RBC DAIN RAUSCHER INC.....		.....1,617,171	.....1,495,000	.....0	1FE.....
763261 XR 0	RICHARDSON ISD GO S2011 5.000 2030 02.....		...06/27/2011	RBC DAIN RAUSCHER INC.....		.....2,848,538	.....2,650,000	.....0	1FE.....
763261 XS 8	RICHARDSON ISD GO S2011 5.000 2031 02.....		...06/27/2011	RBC DAIN RAUSCHER INC.....		.....3,605,074	.....3,375,000	.....0	1FE.....
763261 XT 6	RICHARDSON ISD GO S2011 5.000 2032 02.....		...06/27/2011	RBC DAIN RAUSCHER INC.....		.....3,723,197	.....3,510,000	.....0	1FE.....
817409 XY 6	SEQUOIA UHSD GO S2011C-1 5.375 2031 07.....		...04/14/2011	E J DE LA ROSA & CO.....		.....1,337,362	.....1,300,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....							0XXX.....
Bonds - U.S. Special Revenue and Special Assessment										
300060 LQ 1	EVERETT WATER AND SEWER 5.000 2024 12.....		...04/27/2011	ZIEGLER CAPITAL MARKETS.....		.....2,224,226	.....2,010,000	.....8,933	1FE.....
574217 VC 6	MARYLAND H/E JOHNS HOPKI .050 2036 07.....		...06/10/2011	GOLDMAN SACHS & CO.....		.....5,835,000	.....5,835,000	.....142	1FE.....
57585K WD 6	MASSACHUSETTS H/E INST T 5.500 2032 07.....		...06/17/2011	RBC DAIN RAUSCHER INC.....		.....12,119,000	.....10,000,000	.....261,250	1FE.....
64711R JT 4	NEW MEXICO FIN AUTH TRAN 5.000 2023 06.....		...06/30/2011	PIPER JAFFRAY.....		.....2,792,320	.....2,475,000	.....0	1FE.....
915217 PL 1	UNIVERSITY OF VIRGINIA V .040 2034 06.....		...04/07/2011	J P MORGAN CHASE SECURITIES INC.....		.....12,625,000	.....12,625,000	.....422	1.....
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500 2026 02.....		...04/08/2011	CREDIT SUISSE FIRST BOSTON.....		.....4,975,000	.....5,000,000	.....7,778	1.....
3138AE LY 7	FNMA PASS THRU #AI1242 3.500 2026 04.....		...04/01/2011	CREDIT SUISSE FIRST BOSTON.....		.....4,985,548	.....5,000,001	.....7,778	1.....
3138NJ AA 6	FN FN0000 3.584 2020 09.....		...04/11/2011	CREDIT SUISSE FIRST BOSTON.....		.....4,798,417	.....4,983,750	.....6,450	1.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		...06/27/2011	PAY IN KIND.....		.....621,788	.....621,788	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....							0XXX.....
Bonds - Industrial and Miscellaneous										
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.....
012725 AA 5	ALBEMARLE CORP 4.500 2020 12.....		...05/04/2011	CANTOR FITZGERALD.....		.....196,958	.....195,000	.....3,632	2FE.....
013078 AA 8	ALBERTO-CULVER CO 5.150 2020 06.....		...05/04/2011	JEFFERIES & CO INC.....		.....1,089,520	.....1,000,000	.....22,603	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.....
01741R AC 6	ALLEGHENY TECH 9.375 2019 06.....		...06/15/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,298,210	.....1,000,000	.....4,948	2FE.....
02076X AB 8	ALPHA NATURAL RESOURCES 6.000 2019 06.....		...05/19/2011	MORGAN STANLEY.....	3,020,0003,000,0000	3FE.....	

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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)
02076X AC 6	ALPHA NATURAL RESOURCES 6.250 2021 06.....		...05/19/2011	MORGAN STANLEY.....		.....2,021,250	.....2,000,000	.....0	3FE.....
02209S AJ 2	ALTRIA GROUP INC 9.250 2019 08.....		...06/20/2011	VARIOUS.....		.....2,643,140	.....2,000,000	.....58,069	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.....		...06/16/2011	MITSUBISHI SECURITIES (USA) INC.....		.....1,200,520	.....1,000,000	.....17,889	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	VARIOUS.....		.....1,769,620	.....1,625,000	.....38,773	2FE.....
03523T BH 0	ANHEUSER BUSCH INBEV WOR 6.875 2019 11.....		...04/28/2011	UBS AG.....		.....1,205,140	.....1,000,000	.....32,083	1FE.....
038222 AE 5	APPLIED MATERIALS 2.650 2016 06.....		...06/01/2011	J P MORGAN CHASE SECURITIES INC.....		.....999,250	.....1,000,000	.....0	1FE.....
00206R AX 0	AT&T INC 4.450 2021 05.....		...04/27/2011	BAS-MERRILL LYNCH.....		.....1,999,380	.....2,000,000	.....371	1FE.....
049560 AJ 4	ATMOS ENERGY CORP 8.500 2019 03.....		...05/02/2011	WELLS FARGO SECURITIES.....		.....457,193	.....360,000	.....4,250	2FE.....
00101A AA 3	AVERY DENNISON (144A) 6.625 2017 10.....		...05/31/2011	STIFEL NICOLAUS & CO INC.....		.....1,163,300	.....1,000,000	.....11,410	2FE.....
071813 BC 2	BAXTER INTERNATIONAL 4.250 2020 03.....		...06/27/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,346,579	.....1,275,000	.....15,805	1FE.....
072732 AA 8	BAYER CORP (144A) 7.125 2015 10.....		...04/19/2011	MIZUHO INTERNATIONAL PLC.....		.....2,359,500	.....2,000,000	.....9,500	1FE.....
075887 AW 9	BECTON DICKINSON 3.250 2020 11.....		...06/23/2011	WELLS FARGO SECURITIES.....		.....1,461,420	.....1,500,000	.....6,229	1FE.....
097023 AH 8	BOEING CO 7.950 2024 08.....		...05/24/2011	RAYMOND JAMES & ASSOC.....		.....1,234,588	.....910,000	.....20,498	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.....
134429 AT 6	CAMPBELL SOUP CO 4.500 2019 02.....		...06/29/2011	U S BANCORP.....		.....1,945,579	.....1,823,000	.....0	1FE.....
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 BV 2	CATERPILLAR INC 3.900 2021 05.....		...05/25/2011	BARCLAYS CAPITAL INC.....		.....997,460	.....1,000,000	.....433	1FE.....
14987B AA 1	CC HOLDINGS GS V LLC (14 7.750 2017 05.....		...06/23/2011	CITADEL SECURITIES.....		.....217,000	.....200,000	.....2,454	2FE.....
15089Q AC 8	CELANESE US HOLDINGS 5.875 2021 06.....		...05/04/2011	VARIOUS.....		.....3,025,000	.....3,000,000	.....979	3FE.....
16524R AA 1	CHESAPEAKE MIDSTREAM (14 5.875 2021 04.....		...06/23/2011	VARIOUS.....		.....1,980,000	.....2,000,000	.....11,260	3FE.....
171798 AA 9	CIMAREX ENERGY 7.125 2017 05.....		...06/27/2011	CANTOR FITZGERALD.....		.....2,095,000	.....2,000,000	.....23,354	3FE.....
17252M AK 6	CINTAS CORP NO 2 4.300 2021 06.....		...05/18/2011	KEYBANC CAPITAL MARK.....		.....997,890	.....1,000,000	.....0	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.....
19416Q DU 1	COLGATE PALMOLIVE 2.625 2017 05.....		...04/29/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,493,400	.....1,500,000	.....0	1FE.....
20605P AA 9	CONCHO RESOURCES 8.625 2017 10.....		...05/20/2011	BARCLAYS CAPITAL INC.....		.....2,195,000	.....2,000,000	.....25,875	4FE.....
20605P AC 5	CONCHO RESOURCES 6.500 2022 01.....		...05/19/2011	BAS-MERRILL LYNCH.....		.....5,031,250	.....5,000,000	.....722	4FE.....
209111 EX 7	CONSOLIDATED EDISON CO O 6.650 2019 04.....		...06/28/2011	GOLDMAN SACHS & CO.....		.....1,437,808	.....1,185,000	.....0	1FE.....
212015 AB 7	CONTINENTAL RESOURCES 8.250 2019 10.....		...06/24/2011	JEFFERIES & CO INC.....		.....837,375	.....770,000	.....15,528	4FE.....
216871 AF 0	COOPER US INC 2.375 2016 01.....		...06/27/2011	R W PRESPRICH.....		.....1,526,445	.....1,500,000	.....20,089	1FE.....
221643 AD 1	COTT BEVERAGES 8.375 2017 11.....		...05/04/2011	BARCLAYS CAPITAL INC.....		.....1,248,006	.....1,165,000	.....47,158	4FE.....
221643 AF 6	COTT BEVERAGES 8.125 2018 09.....		...06/20/2011	OPPENHEIMER AND CO.....		.....2,095,000	.....2,000,000	.....50,556	4FE.....
22818V AA 5	CROWN AMERICAS (144A) 6.250 2021 02.....		...06/21/2011	BAS-MERRILL LYNCH.....		.....2,020,000	.....2,000,000	.....50,000	3FE.....
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 AH 5	DANAHER CORP 5.400 2019 03.....		...06/21/2011	JEFFERIES & CO INC.....		.....1,641,930	.....1,454,000	.....24,645	1FE.....
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.....		...06/20/2011	BAS-MERRILL LYNCH.....		.....2,999,250	.....3,000,000	.....0	1FE.....
237266 AB 7	DARLING INTERNATIONAL (1 8.500 2018 12.....		...06/20/2011	KEYBANC CAPITAL MARK.....	2,175,0002,000,0003,778	4FE.....

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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)
23918K AL 2	DAVITA INC 6.375 2018 11.....		...06/17/2011	KEYBANC CAPITAL MARK.....		.....1,300,750	.....1,300,000	.....11,634	4FE.....
250847 EG 1	DETROIT EDISON COMPANY 3.900 2021 06.....		...06/22/2011	VARIOUS.....		.....1,502,450	.....1,500,000	.....2,113	1FE.....
25179M AH 6	DEVON ENERGY CORPORATION 6.300 2019 01.....		...05/31/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,755,265	.....1,475,000	.....35,621	2FE.....
386088 AF 5	DIAGEO INVESTMENT CORP 8.000 2022 09.....		...06/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,316,540	.....1,000,000	.....21,556	1FE.....
25470D AE 9	DISCOVERY COMMUNICATIONS 4.375 2021 06.....		...06/14/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,987,940	.....2,000,000	.....0	2FE.....
260003 AJ 7	DOVER CORP 4.300 2021 03.....		...06/27/2011	RBC CAPITAL MARKETS.....		.....1,055,240	.....1,000,000	.....15,289	1FE.....
260543 CC 5	DOW CHEMICAL CO 4.250 2020 11.....		...06/17/2011	BARCLAYS CAPITAL INC.....		.....991,020	.....1,000,000	.....4,368	2FE.....
261608 AC 7	DRESSER-RAND GROUP (144A 6.500 2021 05.....		...06/21/2011	VARIOUS.....		.....5,351,600	.....5,220,000	.....39,488	4FE.....
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.....		...06/17/2011	VARIOUS.....		.....3,007,680	.....3,000,000	.....5,222	2FE.....
29364N AQ 1	ENTERGY MISSISSIPPI 3.250 2016 06.....		...05/10/2011	ROYAL BANK OF SCOTLAND.....		.....1,499,775	.....1,500,000	.....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.....		.....1,991,940	.....2,000,000	.....0	2FE.....
000000 00 0	FIDELITY NATIONAL INFORM 5.250 2016 07.....		...04/13/2011	J P MORGAN CHASE SECURITIES INC.....		.....5,056,250	.....5,000,000	.....0	3FE.....
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.....		...06/06/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,998,800	.....2,000,000	.....0	2FE.....
340711 AQ 3	FLORIDA GAS TRANSMISSION 7.900 2019 05.....		...04/20/2011	BAS-MERRILL LYNCH.....		.....238,700	.....195,000	.....6,889	2FE.....
302491 AQ 8	FMC CORP 5.200 2019 12.....		...06/21/2011	KEYBANC CAPITAL MARK.....		.....543,100	.....500,000	.....650	2FE.....
36159R AD 5	GEO GROUP INC (144A) 6.625 2021 02.....		...04/19/2011	WELLS FARGO SECURITIES.....		.....1,697,875	.....1,700,000	.....23,464	4FE.....
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.....		...06/28/2011	CITIGROUP GLOBAL MARKETS.....		.....1,026,540	.....1,000,000	.....0	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.....
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.....
44107T AL 0	HOST HOTELS & RESORTS (1 5.875 2019 06.....		...05/19/2011	BAS-MERRILL LYNCH.....		.....1,240,418	.....1,250,000	.....571	3FE.....
459200 AG 6	IBM CORP 8.375 2019 11.....		...04/19/2011	MIZUHO INTERNATIONAL PLC.....		.....1,322,240	.....1,000,000	.....40,479	1FE.....
45138L AX 1	IDAHO POWER CO 3.400 2020 11.....		...04/19/2011	KEYBANC CAPITAL MARK.....		.....952,050	.....1,000,000	.....16,433	1FE.....
24422E RC 5	JOHN DEERE CAPITAL CORP 2.250 2016 06.....		...06/02/2011	DEUTSCHE BANC.....		.....998,030	.....1,000,000	.....0	1FE.....
478160 AY 0	JOHNSON & JOHNSON 2.150 2016 05.....		...05/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....996,950	.....1,000,000	.....0	1FE.....
478160 AZ 7	JOHNSON & JOHNSON 3.550 2021 05.....		...05/17/2011	J P MORGAN CHASE SECURITIES INC.....		.....2,971,140	.....3,000,000	.....0	1FE.....
46625H HQ 6	JP MORGAN CHASE 4.950 2020 03.....		...06/20/2011	BNP PARIBAS.....		.....1,042,860	.....1,000,000	.....12,100	1FE.....
46625H HZ 6	JP MORGAN CHASE 4.625 2021 05.....		...05/24/2011	J P MORGAN CHASE SECURITIES INC.....		.....998,000	.....1,000,000	.....2,184	1FE.....
46625H JA 9	JP MORGAN CHASE 3.150 2016 07.....		...06/22/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,995,200	.....2,000,000	.....0	1FE.....
48203R AE 4	JUNIPER NETWORKS 3.100 2016 03.....		...06/16/2011	CITIGROUP GLOBAL MARKETS.....		.....1,026,960	.....1,000,000	.....9,300	2FE.....
501044 CG 4	KROGER CO 6.400 2017 08.....		...06/23/2011	GOLDMAN SACHS & CO.....		.....1,187,700	.....1,000,000	.....23,644	2FE.....
513075 AS 0	LAMAR MEDIA CORP 6.625 2015 08.....		...05/27/2011	WELLS FARGO SECURITIES.....		.....3,298,638	.....3,230,000	.....63,602	4FE.....
538034 AC 3	LIVE NATION ENTERTAINMEN 8.125 2018 05.....		...05/19/2011	PRINCE RIDGE.....		.....1,021,250	.....1,000,000	.....2,031	4FE.....
58013M EL 4	MCDONALDS CORP 3.625 2021 05.....		...05/17/2011	BAS-MERRILL LYNCH.....		.....2,982,330	.....3,000,000	.....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.....

QE04.2

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)
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	VARIOUS.....		.....1,714,660	.....1,500,000	.....7,333	2FE.....
000000 00 0	NEIMAN MARCUS GROUP INC 4.750 2018 05.....		...05/16/2011	CREDIT SUISSE FIRST BOSTON.....		.....5,353,552	.....5,366,969	.....0	4FE.....
651229 AG 1	NEWELL RUBBERMAID 6.250 2018 04.....		...06/24/2011	GOLDMAN SACHS & CO.....		.....1,139,400	.....1,000,000	.....12,847	2FE.....
67021B AE 9	NII CAPITAL CORP 7.625 2021 04.....		...04/19/2011	CANTOR FITZGERALD.....		.....2,080,000	.....2,000,000	.....11,014	4FE.....
665501 AJ 1	NORTHERN NATURAL GAS (14 4.250 2021 06.....		...04/15/2011	BNP PARIBAS.....		.....999,780	.....1,000,000	.....0	1FE.....
629377 BP 6	NRG ENERGY (144A) 7.625 2019 05.....		...05/10/2011	MORGAN STANLEY.....		.....4,000,000	.....4,000,000	.....0	3FE.....
68389X AG 0	ORACLE CORP 5.000 2019 07.....		...06/24/2011	DEUTSCHE BANC.....		.....1,112,880	.....1,000,000	.....23,750	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 CM 8	PACIFICORP 3.850 2021 06.....		...05/09/2011	ROYAL BANK OF SCOTLAND.....		.....998,140	.....1,000,000	.....0	1FE.....
707569 AN 9	PENN NATIONAL GAMING 8.750 2019 08.....		...06/23/2011	BAS-MERRILL LYNCH.....		.....7,647,500	.....7,000,000	.....195,903	4FE.....
709631 AD 7	PENTAIR INC 5.000 2021 05.....		...05/02/2011	J P MORGAN CHASE SECURITIES INC.....		.....2,994,120	.....3,000,000	.....0	2FE.....
713448 BT 4	PEPSICO INC 2.500 2016 05.....		...05/04/2011	BAS-MERRILL LYNCH.....		.....1,000,140	.....1,000,000	.....0	1FE.....
718172 AJ 8	PHILIP MORRIS INTERNATIO 2.500 2016 05.....		...05/10/2011	DEUTSCHE BANC.....		.....1,986,320	.....2,000,000	.....0	1FE.....
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.....
693492 A* 1	PINAFORE LLC TL B 4.250 2016 09.....		...04/13/2011	BARCLAYS CAPITAL INC.....		.....2,013,257	.....2,000,000	.....0	3FE.....
723787 AF 4	PIONEER NATURAL RESOURCE 6.875 2018 05.....		...04/15/2011	WELLS FARGO SECURITIES.....		.....4,991,753	.....4,606,000	.....148,655	3FE.....
693476 BH 5	PNC FUNDING CORP 3.625 2015 02.....		...05/23/2011	CITIGROUP GLOBAL MARKETS.....		.....1,052,830	.....1,000,000	.....10,875	1FE.....
693476 BJ 1	PNC FUNDING CORP 5.125 2020 02.....		...06/15/2011	U S BANCORP.....		.....1,080,190	.....1,000,000	.....18,792	1FE.....
737630 AB 9	POTLATCH CORP 7.500 2019 11.....		...06/23/2011	CANTOR FITZGERALD.....		.....2,122,500	.....2,000,000	.....23,750	3FE.....
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.....
744482 BK 5	PUBLIC SERVICE OF NEW HA 4.050 2021 06.....		...05/19/2011	MORGAN STANLEY.....		.....997,390	.....1,000,000	.....0	1FE.....
74836J AF 0	QUESTAR MARKET RESOURCES 6.800 2020 03.....		...05/31/2011	GLEACHER & CO SECURITIES.....		.....1,092,900	.....1,040,000	.....17,166	3FE.....
76009N AH 3	RENT-A-CENTER 6.625 2020 11.....		...04/21/2011	BAS-MERRILL LYNCH.....		.....2,000,000	.....2,000,000	.....64,410	3FE.....
760759 AL 4	REPUBLIC SERVICES 3.800 2018 05.....		...05/02/2011	BAS-MERRILL LYNCH.....		.....999,690	.....1,000,000	.....0	2FE.....
760759 AM 2	REPUBLIC SERVICES 4.750 2023 05.....		...05/02/2011	BAS-MERRILL LYNCH.....		.....997,360	.....1,000,000	.....0	2FE.....
749685 AQ 6	RPM INTERNATIONAL INC 6.500 2018 02.....		...06/17/2011	WELLS FARGO SECURITIES.....		.....1,113,490	.....1,000,000	.....22,931	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.....
78390X AD 3	SAIC INC (144A) 4.450 2020 12.....		...06/22/2011	WELLS FARGO SECURITIES.....		.....1,032,820	.....1,000,000	.....3,214	1FE.....
78401F AC 1	SBA TELECOM INC 8.000 2016 08.....		...06/23/2011	BAS-MERRILL LYNCH.....		.....3,210,000	.....3,000,000	.....88,667	4FE.....
812141 AN 9	SEALY MATTRESS CO 8.250 2014 06.....		...05/06/2011	PRINCE RIDGE.....		.....1,511,250	.....1,500,000	.....50,188	5FE.....
78412F AJ 3	SESI LLC (144A) 6.375 2019 05.....		...04/26/2011	J P MORGAN CHASE SECURITIES INC.....		.....3,530,000	.....3,500,000	.....708	3FE.....
827048 AM 1	SILGAN HOLDINGS 7.250 2016 08.....		...04/15/2011	VARIOUS.....		.....3,225,000	.....3,000,000	.....38,868	3FE.....
842400 FR 9	SOUTHERN CALIFORNIA EDIS 3.875 2021 06.....		...05/12/2011	ROYAL BANK OF SCOTLAND.....		.....994,230	.....1,000,000	.....0	1FE.....
84345P AA 0	SOUTHERN NATURAL GAS (14 4.400 2021 06.....		...06/02/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,998,220	.....2,000,000	.....0	2FE.....
845467 AE 9	SOUTHWESTERN ENERGY 7.500 2018 02.....		...04/13/2011	VARIOUS.....		.....2,315,238	.....2,045,000	.....30,034	3FE.....
784635 AM 6	SPX CORP (144A) 6.875 2017 09.....		...05/04/2011	DEUTSCHE BANC.....		.....3,225,000	.....3,000,000	.....38,958	3FE.....
857477 AG 8	STATE STREET CORP 4.375 2021 03.....		...06/28/2011	CITIGROUP GLOBAL MARKETS.....		.....2,061,400	.....2,000,000	.....0	1FE.....
87233Q AA 6	TC PIPELINES 4.650 2021 06.....		...06/15/2011	J P MORGAN CHASE SECURITIES INC.....	2,000,9602,000,000388	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)
882508 AR 5	TEXAS INSTRUMENTS INC 2.375 2016 05.....		...05/16/2011	MORGAN STANLEY.....		.....1,997,860	.....2,000,000	.....0	1FE.....
883556 AU 6	THERMO FISHER SCIENTIFIC 3.250 2014 11.....		...04/01/2011	CANTOR FITZGERALD.....		.....1,038,620	.....1,000,000	.....12,278	1FE.....
884315 AG 7	THOMAS & BETTS CORP 5.625 2021 11.....		...05/11/2011	JEFFERIES & CO INC.....		.....433,728	.....400,000	......63	2FE.....
893045 AC 8	TRANS-ALLEGHENY (144A) 4.000 2015 01.....		...04/08/2011	ROYAL BANK OF SCOTLAND.....		.....1,030,920	.....1,000,000	.....9,778	2FE.....
89469A AA 2	TREEHOUSE FOODS 7.750 2018 03.....		...06/27/2011	VARIOUS.....		.....2,135,000	.....2,000,000	.....50,806	3FE.....
87305Q CC 3	TTX CO (144A) 4.400 2021 05.....		...06/27/2011	VARIOUS.....		.....6,053,320	.....6,000,000	.....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.....
907818 DH 8	UNION PACIFIC CO (144A) 4.163 2022 07.....		...06/27/2011	BARCLAYS CAPITAL INC.....		.....2,031,500	.....2,000,000	.....1,619	2FE.....
91159H HA 1	US BANCORP 4.125 2021 05.....		...06/21/2011	U S BANCORP.....		.....1,014,050	.....1,000,000	.....3,438	1FE.....
91879Q AJ 8	VAIL RESORTS INC (144A) 6.500 2019 05.....		...04/11/2011	BAS-MERRILL LYNCH.....		.....1,000,000	.....1,000,000	.....0	3FE.....
92343V AQ 7	VERIZON COMMUNICATIONS I 8.750 2018 11.....		...06/02/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,309,240	.....1,000,000	.....8,750	1FE.....
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.....
92344S AK 6	VERIZON WIRELESS 8.500 2018 11.....		...06/28/2011	WELLS FARGO SECURITIES.....		.....1,306,940	.....1,000,000	.....0	1FE.....
918204 AS 7	VF CORP 5.950 2017 11.....		...05/06/2011	RAYMOND JAMES & ASSOC.....		.....1,165,710	.....1,000,000	.....1,653	1FE.....
931142 DD 2	WAL-MART STORES 4.250 2021 04.....		...04/11/2011	GOLDMAN SACHS & CO.....		.....1,986,980	.....2,000,000	.....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.....		...05/26/2011	CREDIT SUISSE FIRST BOSTON.....		.....3,041,250	.....3,000,000	.....0	4FE.....
96332H CD 9	WHIRLPOOL CORP 4.850 2021 06.....		...06/02/2011	CITIGROUP GLOBAL MARKETS.....		.....2,999,010	.....3,000,000	.....0	2FE.....
983130 AR 6	WYNN LAS VEGAS 7.750 2020 08.....		...06/27/2011	WELLS FARGO SECURITIES.....		.....5,400,000	.....5,000,000	.....145,313	3FE.....
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.....		.....1,998,720	.....2,000,000	.....0	2FE.....
13645R AJ 3	CANADIAN PACIFIC RAILWAY 7.250 2019 05.....	A.....	...06/21/2011	VARIOUS.....		.....4,047,525	.....3,328,000	.....30,225	2FE.....
71644E AH 5	PETRO CANADA 6.050 2018 05.....	A.....	...05/03/2011	U S BANCORP.....		.....2,280,840	.....2,000,000	.....57,475	2FE.....
73755L AE 7	POTASH CORP 5.250 2014 05.....	A.....	...04/14/2011	DEUTSCHE BANC.....		.....1,095,790	.....1,000,000	.....22,458	2FE.....
878742 AV 7	TECK RESOURCES 4.750 2022 01.....	A.....	...06/29/2011	CITIGROUP GLOBAL MARKETS.....		.....1,996,860	.....2,000,000	.....0	2FE.....
067316 AB 5	BACARDI LTD (144A) 8.200 2019 04.....	F.....	...06/15/2011	BAS-MERRILL LYNCH.....		.....1,280,750	.....1,000,000	.....17,994	2FE.....
2027A0 DJ 5	COMMONWEALTH BANK OF AUS 5.000 2019 10.....	F.....	...06/22/2011	HSBC.....		.....3,151,290	.....3,000,000	.....30,000	1FE.....
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.....		.....1,997,980	.....2,000,000	.....0	2FE.....
485161 AL 7	KANSAS CITY SOUTHERN MEX 6.125 2021 06.....	F.....	...05/06/2011	BAS-MERRILL LYNCH.....		.....500,000	.....500,000	.....0	3FE.....
705010 AB 2	PEARSON DOL FIN (144A) 6.250 2018 05.....	F.....	...04/21/2011	DEUTSCHE BANC.....		.....1,115,600	.....1,000,000	.....29,688	2FE.....
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.....
71426A AA 6	PERNOD-RICARD SA (144A) 5.750 2021 04.....	F.....	...04/04/2011	J P MORGAN CHASE SECURITIES INC.....		.....2,971,950	.....3,000,000	.....0	3FE.....
767201 AH 9	RIO TINTO FINANCE 9.000 2019 05.....	F.....	...06/14/2011	CITIGROUP GLOBAL MARKETS.....		.....1,331,700	.....1,000,000	.....11,500	1FE.....
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.....	...06/07/2011	VARIOUS.....	2,018,7102,000,0007,733	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)
89152U AD 4	TOTAL CAPITAL 4.450 2020 06.....	F.....	...06/03/2011	DEUTSCHE BANC.....	.....	.....1,060,430	.....1,000,000	.....20,272	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.....
902118 BL 1	TYCO INTERNATIONAL FINAN 8.500 2019 01.....	F.....	...06/06/2011	GOLDMAN SACHS & CO.....	.....	.....1,283,780	.....1,000,000	.....34,000	1FE.....
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 AE 1	WOOLWORTHS LIMITED (144A 3.150 2016 04.....	F.....	...04/05/2011	CITIGROUP GLOBAL MARKETS.....	.....	.....999,170	.....1,000,000	.....0	1FE.....
980888 AF 8	WOOLWORTHS LIMITED (144A 4.550 2021 04.....	F.....	...04/05/2011	CITIGROUP GLOBAL MARKETS.....	.....	.....1,994,760	.....2,000,000	.....0	1FE.....
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000 2037 03.....	.....	...06/03/2011	CITIGROUP GLOBAL MARKETS.....	.....	.....4,625,000	.....5,000,000	.....5,833	5Z*.....
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000 2037 06.....	.....	...06/16/2011	CITIGROUP GLOBAL MARKETS.....	.....	.....4,475,000	.....5,000,000	.....16,667	5Z*.....
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450 2033 12.....	.....	...04/27/2011	DEUTSCHE BANC.....	.....	.....8,998,850	.....9,000,000	.....20,213	1FE.....
94985R AR 3	WFMB 2007-4 A16 CMO 5.500 2037 04.....	.....	...04/19/2011	NOMURA SECURITIES INTL.....	.....	.....4,230,422	.....4,596,724	.....16,855	5Z*.....
233050 AC 7	DBUBS 2011-LC1A A3 (144A 5.002 2046 11.....	.....	...06/30/2011	DEUTSCHE BANC.....	.....	.....10,052,334	.....9,679,000	.....0	1FE.....
23305X AA 9	DBUBS 2011-LC2A A1 (144A 3.527 2021 01.....	.....	...06/17/2011	DEUTSCHE BANC.....	.....	.....2,019,914	.....2,000,000	.....5,291	1Z*.....
04542B MS 8	ABFC 2005-AQ1 A4 5.010 2035 06.....	.....	...04/20/2011	ROBERT W BAIRD & CO.....	.....	.....9,750,000	.....10,000,000	.....34,792	1Z*.....
36228F YS 9	GSAMP 2003-SEA2 A1 (AMBA 4.421 2033 07.....	.....	...04/20/2011	BARCLAYS CAPITAL INC.....	.....	.....4,096,086	.....4,735,360	.....14,540	1Z*.....
36242D HQ 9	GSAMP 2004-AHL M1 1.160 2034 08.....	.....	...05/16/2011	DEUTSCHE BANC.....	.....	.....7,518,170	.....9,884,201	.....7,826	2Z*.....
362341 LS 6	GSMP 2005-RP3 2A1 (CMO) 3.721 2035 09.....	.....	...04/15/2011	BAS-MERRILL LYNCH.....	.....	.....11,906,673	.....12,599,654	.....25,537	2FE.....
47232F AC 1	JMAC 2010-R1 2A1 (144A) .307 2036 11.....	.....	...06/29/2011	BAS-MERRILL LYNCH.....	.....	.....9,037,984	.....10,042,205	.....0	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....386,601,325	.....378,655,113	.....2,463,132	.....XXX.....
8399997.	Total - Bonds - Part 3.....	.....	.....	.....	.....	.....475,206,203	.....463,110,651	.....2,755,886	.....XXX.....
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....475,206,203	.....463,110,651	.....2,755,886	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
053588 10 9	AVEO PHARMACEUTICALS INC.....	.....	...06/27/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....803.000	.....15,685	.....XXX.....	.....0	L.....
13100M 50 9	CALIX INC.....	.....	...06/29/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....728.000	.....15,316	.....XXX.....	.....0	L.....
17243V 10 2	CINEMARK HOLDINGS INC.....	.....	...04/14/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....13,111.000	.....264,108	.....XXX.....	.....0	L.....
37250U 20 1	GEOMET INC.....	.....	...05/12/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....22,113.000	.....32,506	.....XXX.....	.....0	L.....
45884X 10 3	INTERMUNE INC.....	.....	...06/07/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....9,999.000	.....370,191	.....XXX.....	.....0	L.....
472147 10 7	JAZZ PHARMACEUTICALS INC.....	.....	...06/27/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....1,301.000	.....41,632	.....XXX.....	.....0	L.....
57776J 10 0	MAXLINEAR INC - CLASS A.....	.....	...05/25/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....2,224.000	.....20,012	.....XXX.....	.....0	L.....
73179V 10 3	POLYPORE INTERNATIONAL INC.....	.....	...06/22/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....7,920.000	.....499,795	.....XXX.....	.....0	L.....
99C001 12 2	CEBRIDGE CONNECTIONS HOLDINGS LLC.....	.....	...04/28/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....50,478.000	.....0	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....1,259,246	.....XXX.....	.....0	.....XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
99C001 06 4	TRAVELERS CAS & SUR CO OF EUROPE.....	F.....	...10/01/2010	GULF INSURANCE HOLDINGS CO UK LTD.....	.....0.000	.....3,136,772	.....XXX.....	.....0	K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....	.....	.....	.....	.....	.....3,136,772	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....	.....	.....	.....	.....	.....4,396,018	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....	.....	.....	.....	.....	.....4,396,018	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....	.....	.....	.....	.....	.....4,396,018	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....479,602,220XXX.....2,755,886XXX.....

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

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)
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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

QE05

36202C	3X 9	GNMA II PASS #2614	6.000	06/20/2011	PAID ON PRINCIPAL	9,543	9,543	9,250	9,338	0	204	0	204	0	9,543	0	0	0	248	07/20/2028	1
36202D	G6 2	GNMA II PASS #2921	7.500	06/20/2011	PAID ON PRINCIPAL	1,192	1,192	1,207	1,233	0	(40)	0	(40)	0	1,192	0	0	0	43	05/20/2030	1
36202D	J8 5	GNMA II PASS #2987	7.500	06/20/2011	PAID ON PRINCIPAL	144	144	144	145	0	(1)	0	(1)	0	144	0	0	0	4	10/20/2030	1
36202D	6D 8	GNMA II PASS #3568	5.000	06/20/2011	PAID ON PRINCIPAL	417,526	417,526	414,916	415,425	0	2,100	0	2,100	0	417,526	0	0	0	8,675	06/20/2034	1
36202E	BU 2	GNMA II PASS #3651	5.000	06/20/2011	PAID ON PRINCIPAL	667,872	667,872	663,698	664,578	0	3,294	0	3,294	0	667,872	0	0	0	13,909	12/20/2034	1
36202E	DD 8	GNMA II PASS #3700	4.500	06/20/2011	PAID ON PRINCIPAL	87,693	87,693	83,048	84,173	0	3,520	0	3,520	0	87,693	0	0	0	1,587	04/20/2035	1
36202E	ET 2	GNMA II PASS #3746	4.500	06/20/2011	PAID ON PRINCIPAL	991,573	991,573	945,028	955,946	0	35,627	0	35,627	0	991,573	0	0	0	17,560	08/20/2035	1
36202E	E7 0	GNMA II PASS #3758	4.500	06/20/2011	PAID ON PRINCIPAL	477,198	477,198	455,426	461,858	0	15,340	0	15,340	0	477,198	0	0	0	9,149	09/20/2035	1
36202E	E8 8	GNMA II PASS #3759	5.000	06/20/2011	PAID ON PRINCIPAL	343,025	343,025	342,007	342,080	0	945	0	945	0	343,025	0	0	0	6,972	09/20/2035	1
36202E	FL 8	GNMA II PASS #3771	4.500	06/20/2011	PAID ON PRINCIPAL	235,143	235,143	226,142	228,568	0	6,575	0	6,575	0	235,143	0	0	0	5,064	10/20/2035	1
36202E	F2 0	GNMA II PASS #3785	5.000	06/20/2011	PAID ON PRINCIPAL	1,060,047	1,060,047	1,037,687	1,044,748	0	15,299	0	15,299	0	1,060,047	0	0	0	21,740	11/20/2035	1
36202E	HF 9	GNMA II PASS #3830	5.500	06/20/2011	PAID ON PRINCIPAL	438,662	438,662	420,636	426,623	0	12,039	0	12,039	0	438,662	0	0	0	9,999	03/20/2036	1
36216C	KY 2	GNMA PASS TH #160611	9.500	06/15/2011	PAID ON PRINCIPAL	204	204	218	217	0	(13)	0	(13)	0	204	0	0	0	8	09/15/2016	1
36216G	N3 8	GNMA PASS TH #164310	9.500	06/15/2011	PAID ON PRINCIPAL	25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	09/15/2018	1
362160	Q9 7	GNMA PASS TH #179680	9.500	06/15/2011	PAID ON PRINCIPAL	80	80	86	84	0	(3)	0	(3)	0	80	0	0	0	3	10/15/2016	1
362161	7E 5	GNMA PASS TH #180993	9.500	06/15/2011	PAID ON PRINCIPAL	68	68	72	70	0	(2)	0	(2)	0	68	0	0	0	3	11/15/2019	1
362164	W5 0	GNMA PASS TH #183468	9.500	06/15/2011	PAID ON PRINCIPAL	4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2016	1
362167	NJ 3	GNMA PASS TH #185893	9.500	06/15/2011	PAID ON PRINCIPAL	66	66	71	70	0	(4)	0	(4)	0	66	0	0	0	3	10/15/2016	1
36217D	UZ 5	GNMA PASS TH #190600	9.500	06/15/2011	PAID ON PRINCIPAL	108	108	115	111	0	(3)	0	(3)	0	108	0	0	0	4	08/15/2016	1
36217S	TL 5	GNMA PASS TH #202255	9.500	06/15/2011	PAID ON PRINCIPAL	57	57	61	60	0	(2)	0	(2)	0	57	0	0	0	2	08/15/2017	1
36217T	CA 5	GNMA PASS TH #202665	9.500	06/15/2011	PAID ON PRINCIPAL	120	120	128	128	0	(7)	0	(7)	0	120	0	0	0	5	11/15/2019	1
36217T	CQ 0	GNMA PASS TH #202679	9.500	06/15/2011	PAID ON PRINCIPAL	19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	12/15/2019	1
36217Z	N4 6	GNMA PASS TH #210211	9.500	06/15/2011	PAID ON PRINCIPAL	14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	1	07/15/2017	1
36218X	3Z 0	GNMA PASS TH #235816	9.500	06/15/2011	PAID ON PRINCIPAL	191	191	203	202	0	(11)	0	(11)	0	191	0	0	0	8	06/15/2018	1
362191	X7 8	GNMA PASS TH #264502	9.500	06/15/2011	PAID ON PRINCIPAL	40	40	43	43	0	(3)	0	(3)	0	40	0	0	0	2	09/15/2018	1
36205F	5V 1	GNMA PASS TH #389760	5.000	06/15/2011	PAID ON PRINCIPAL	13,436	13,436	13,742	13,563	0	(128)	0	(128)	0	13,436	0	0	0	281	11/15/2017	1
36201M	A8 5	GNMA PASS TH #586931	5.000	06/15/2011	PAID ON PRINCIPAL	6,430	6,430	6,593	6,508	0	(78)	0	(78)	0	6,430	0	0	0	134	10/15/2017	1
36201M	SA 1	GNMA PASS TH #587413	5.500	06/15/2011	PAID ON PRINCIPAL	17,861	17,861	18,252	18,185	0	(324)	0	(324)	0	17,861	0	0	0	409	11/15/2032	1
36201M	SJ 2	GNMA PASS TH #587421	5.500	06/15/2011	PAID ON PRINCIPAL	33,181	33,181	33,907	33,695	0	(515)	0	(515)	0	33,181	0	0	0	898	11/15/2032	1
36201P	VA 0	GNMA PASS TH #589309	5.000	06/15/2011	PAID ON PRINCIPAL	8,951	8,951	9,177	9,047	0	(97)	0	(97)	0	8,951	0	0	0	187	08/15/2017	1
36201U	BA 1	GNMA PASS TH #593233	5.000	06/15/2011	PAID ON PRINCIPAL	7,425	7,425	7,594	7,518	0	(93)	0	(93)	0	7,425	0	0	0	155	10/15/2017	1
36201V	ZG 0	GNMA PASS TH #594843	5.000	06/15/2011	PAID ON PRINCIPAL	14,361	14,361	14,725	14,554	0	(193)	0	(193)	0	14,361	0	0	0	300	08/15/2017	1
36200A	A7 4	GNMA PASS TH #595030	5.000	06/15/2011	PAID ON PRINCIPAL	9,744	9,744	9,991	9,860	0	(116)	0	(116)	0	9,744	0	0	0	195	10/15/2017	1
36200M	YX 5	GNMA PASS TH #604726	4.500	06/15/2011	PAID ON PRINCIPAL	112,100	112,100	106,841	107,708	0	4,392	0	4,392	0	112,100	0	0	0	2,206	10/15/2033	1
36290R	YQ 0	GNMA PASS TH #615519	4.500	06/15/2011	PAID ON PRINCIPAL	76,386	76,386	71,970	72,852	0	3,534	0	3,534	0	76,386	0	0	0	1,349	09/15/2033	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/ 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.							
36290R 6X 6	GNMA PASS TH #615686 4.500		06/15/2011	PAID ON PRINCIPAL		36,124	36,124	34,036	34,459	0	1,666	0	-1,666	0	36,124	0	0	0	708	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		06/15/2011	PAID ON PRINCIPAL		102,619	102,619	103,092	103,061	0	(441)	0	(441)	0	102,619	0	0	0	2,218	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		06/15/2011	PAID ON PRINCIPAL		74,931	74,931	75,276	75,254	0	(323)	0	(323)	0	74,931	0	0	0	1,425	05/15/2040	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		06/25/2011	PAID ON PRINCIPAL		6,503	6,503	6,366	6,425	0	78	0	78	0	6,503	0	0	0	201	02/01/2021	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		06/25/2011	PAID ON PRINCIPAL		382	382	381	381	0	1	0	1	0	382	0	0	0	12	10/25/2021	1
831641 DQ 5	SBC 2003-P10B 1 5.136		05/10/2011	PAID ON PRINCIPAL		19,215	19,215	19,215	19,216	0	(1)	0	(1)	0	19,215	0	0	0	489	08/10/2013	1
0599999.	Total - Bonds - U.S. Government					5,270,264	5,270,264	5,131,409	5,168,051	0	102,213	0	102,213	0	5,270,264	0	0	0	106,155	XXX	XXX
Bonds - All Other Government																					
465410 BR 8	ITALY (REPUBLIC OF) 5.250	F...	04/20/2011	R W PRESPRICH		1,084,730	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	84,730	84,730	31,500	09/20/2016	1FE
1099999.	Total - Bonds - All Other Government					1,084,730	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	84,730	84,730	31,500	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
574192 2A 7	MARYLAND GO S2009 QSCB		06/15/2011	QUALIFIED TAX CREDIT		0	298,500	281,743	0	0	0	0	0	0	0	0	0	0	0	06/15/2011	1FE
574192 2A 7	MARYLAND GO S2009 QSCB		06/15/2011	QUALIFIED TAX CREDIT		0	154,026	145,302	0	0	0	0	0	0	0	0	0	0	0	06/15/2011	1FE
686053 AJ 8	OREGON SCH BRD(TXBLEP)		06/30/2011	MATURED		2,000,000	2,000,000	1,411,160	1,953,820	0	46,180	0	46,180	0	2,000,000	0	0	0	0	06/30/2011	1FE
709141 VZ 5	PENNSYLVANIA GO SECOND 5.500		05/01/2011	MATURED		5,000,000	5,000,000	5,578,350	5,024,900	0	(24,900)	0	(24,900)	0	5,000,000	0	0	0	137,500	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 K5 9	SOUTH CAROLINA GENERAL 5.375		04/01/2011	REDEEMED		7,438,650	7,365,000	8,286,288	7,467,963	0	(29,313)	0	(29,313)	0	7,438,650	0	0	0	197,934	04/01/2012	1FE
837107 K8 3	SOUTH CAROLINA GENERAL 5.375		04/01/2011	REDEEMED		8,494,100	8,410,000	8,884,072	8,504,276	0	(10,176)	0	(10,176)	0	8,494,100	0	0	0	226,019	04/01/2015	1FE
83710D JT 6	SOUTH CAROLINA GENERAL 5.000		04/01/2011	MATURED		1,960,000	1,960,000	2,171,823	1,968,448	0	(8,448)	0	(8,448)	0	1,960,000	0	0	0	49,000	04/01/2011	1FE
939741 TB 0	WASHINGTON GENERAL OBL 5.500		05/01/2011	PAID ON PRINCIPAL		3,710,000	3,710,000	3,888,212	3,798,344	0	(88,344)	0	(88,344)	0	3,710,000	0	0	0	102,025	05/01/2018	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					30,622,750	30,897,526	32,730,671	30,737,531	0	(114,781)	0	(114,781)	0	30,622,750	0	0	0	762,478	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2011	PAID ON PRINCIPAL		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	9,875	06/15/2025	1FE
213183 R5 7	COOK CO GO S2001A (FGI 5.375		05/15/2011	REDEEMED		10,000,000	10,000,000	10,039,800	10,000,400	0	(400)	0	(400)	0	10,000,000	0	0	0	268,750	11/15/2021	1FE
213183 3T 1	COOK CO GO S2003B (MBI 5.250		06/15/2011	RBC DAIN RAUSCHER INC		5,878,469	5,585,000	6,004,657	5,723,564	0	(21,302)	0	(21,302)	0	5,702,262	0	176,208	176,208	173,946	11/15/2018	1FE
238253 US 5	DAUPHIN CO GENERAL OBL 5.000		06/07/2011	PNC CAPITAL MARKETS		2,893,019	2,720,000	2,858,122	2,802,416	0	(6,038)	0	(6,038)	0	2,796,378	0	96,642	96,642	77,444	11/15/2022	1FE
238253 UT 3	DAUPHIN CO GENERAL OBL 5.000		06/07/2011	PNC CAPITAL MARKETS		3,058,944	2,895,000	3,037,289	2,979,939	0	(6,224)	0	(6,224)	0	2,973,715	0	85,229	85,229	82,427	11/15/2023	1FE
238388 DW 9	DAVENPORT GENERAL OBLI 4.000		06/01/2011	MATURED		860,000	860,000	889,747	864,188	0	(4,188)	0	(4,188)	0	860,000	0	0	0	17,200	06/01/2011	1FE
249174 KG 7	DENVER CITY&CO GO SD#1		06/15/2011	QUALIFIED TAX CREDIT		0	119,200	109,762	0	0	0	0	0	0	0	0	0	0	0	06/15/2011	1FE
667027 4G 8	NORTHSIDE ISD GO S2009		06/15/2011	QUALIFIED TAX CREDIT		0	260,100	241,610	0	0	0	0	0	0	0	0	0	0	0	06/15/2011	1FE
777594 WR 9	ROSEMOUNT ISD #196 GO 4.000		06/01/2011	MATURED		1,925,000	1,925,000	1,992,529	1,934,567	0	(9,567)	0	(9,567)	0	1,925,000	0	0	0	38,500	06/01/2011	1FE
794173 EH 3	SALEM-KEIZER SD #24J G 5.000		06/15/2011	MATURED		2,855,000	2,855,000	3,038,605	2,883,322	0	(28,322)	0	(28,322)	0	2,855,000	0	0	0	71,375	06/15/2011	1FE
815626 HH 2	SEDGWICK CO USD#259 GO		06/15/2011	QUALIFIED TAX CREDIT		0	147,500	138,082	0	0	0	0	0	0	0	0	0	0	0	06/15/2011	1FE
792881 LV 4	ST PAUL GENERAL OBLIGA 5.000		05/01/2011	MATURED		205,000	205,000	217,981	206,515	0	(1,515)	0	(1,515)	0	205,000	0	0	0	5,125	05/01/2011	1FE
940156 6J 6	WASHINGTON SUBN SAN DI 5.250		06/01/2011	MATURED		5,360,000	5,360,000	6,150,654	5,404,863	0	(44,863)	0	(44,863)	0	5,360,000	0	0	0	140,700	06/01/2011	1FE
94766P BW 0	WEBER SCH DIST GENERAL 3.125		06/15/2011	MATURED		960,000	960,000	969,274	961,402	0	(1,402)	0	(1,402)	0	960,000	0	0	0	15,000	06/15/2011	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/ 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.							
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					34,390,432	34,286,800	36,083,111	34,156,176	0	(123,822)	0	(123,822)	0	34,032,354	0	358,078	358,078	900,343	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
013493	DL 2 ALBUQUERQUE BERNALILLO 5.000.....		06/30/2011	PIPER JAFFRAY.....		1,338,108	1,135,000	1,256,627	1,233,893	0	(6,799)	0	(6,799)	0	1,227,094	0	111,014	111,014	28,375	07/01/2017	1FE.....
013493	DM 0 ALBUQUERQUE BERNALILLO 5.000.....		05/04/2011	PIPER JAFFRAY.....		3,149,345	2,670,000	2,943,542	2,899,139	0	(9,612)	0	(9,612)	0	2,889,527	0	259,818	259,818	114,217	07/01/2018	1FE.....
139883	AA 0 CAPITAL CITY ECONOMIC 5.000.....		06/28/2011	PAID ON PRINCIPAL.....		109,233	109,233	109,233	109,233	0	0	0	0	0	109,233	0	0	0	1,828	12/01/2027	1.....
196454	BW 1 COLORADO DEPT TRANS S2 5.500.....		06/15/2011	REDEEMED.....		11,615,000	11,500,000	12,268,890	11,650,535	0	(35,535)	0	(35,535)	0	11,615,000	0	0	0	316,250	06/15/2015	1FE.....
196454	BY 7 COLORADO DEPT TRANS S2 5.500.....		06/15/2011	REDEEMED.....		11,009,000	10,900,000	11,574,383	11,039,629	0	(30,629)	0	(30,629)	0	11,009,000	0	0	0	299,750	06/15/2016	1.....
914233	FW 6 CONNECTICUT UNIV REV S 5.375.....		04/01/2011	REDEEMED.....		2,580,550	2,555,000	2,772,226	2,586,018	0	(5,468)	0	(5,468)	0	2,580,550	0	0	0	68,666	04/01/2013	1FE.....
914233	FX 4 CONNECTICUT UNIV REV S 5.375.....		04/01/2011	REDEEMED.....		2,100,800	2,080,000	2,238,059	2,104,690	0	(3,890)	0	(3,890)	0	2,100,800	0	0	0	55,900	04/01/2014	1FE.....
914233	GB 1 CONNECTICUT UNIV REV S 5.250.....		04/01/2011	REDEEMED.....		3,514,800	3,480,000	3,612,310	3,516,923	0	(2,123)	0	(2,123)	0	3,514,800	0	0	0	91,350	04/01/2018	1FE.....
26442T	AB 3 DUKE UNIVERSITY (TAXAB 5.150.....		05/05/2011	REDEEMED.....		3,437,430	3,000,000	2,994,870	2,995,560	0	240	0	240	0	2,995,800	0	441,630	441,630	91,842	04/01/2019	1FE.....
49130P	BB 9 KENTUCKY HSG CORP S200 5.375.....		04/01/2011	PAID ON PRINCIPAL.....		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	3,946	01/01/2033	1FE.....
576004	DA 0 MASSACHUSETTS SPL OBLI 5.375.....		06/01/2011	MATURED.....		5,000,000	5,000,000	5,427,450	5,020,800	0	(20,800)	0	(20,800)	0	5,000,000	0	0	0	134,375	06/01/2011	1FE.....
592247	V3 1 METRO PIER & EXP AUTH 5.500.....		06/15/2011	MATURED.....		1,530,000	1,530,000	1,611,259	1,534,988	0	(4,988)	0	(4,988)	0	1,530,000	0	0	0	42,075	06/15/2011	1.....
592247	W5 5 METRO PIER & EXP AUTH 5.500.....		06/15/2011	MATURED.....		1,220,000	1,220,000	1,284,795	1,223,977	0	(3,977)	0	(3,977)	0	1,220,000	0	0	0	33,550	06/15/2011	1FE.....
650009	MB 6 NEW YORK THRUWAY AUTH 5.000.....		03/30/2011	J P MORGAN CHASE SECU.....		0	0	0	0	0	(300)	0	(300)	0	(300)	0	300	300	189,583	01/01/2019	1FE.....
709223	NQ 0 PENNSYLVANIA TPK COMMN 5.625.....		06/01/2011	REDEEMED.....		5,555,000	5,500,000	5,835,995	5,553,570	0	(15,345)	0	(15,345)	0	5,538,225	0	16,775	16,775	154,688	06/01/2014	1FE.....
796422	WN 9 SAN ANTONIO WATER REV 6.000.....		05/15/2011	PAID ON PRINCIPAL.....		510,000	510,000	502,786	508,100	0	1,900	0	1,900	0	510,000	0	0	0	15,300	05/15/2016	1.....
52555L	AC 7 STANFORD UNIVERSITY (T 6.160.....		04/30/2011	MATURED.....		1,000,000	1,000,000	1,107,840	1,004,830	0	(4,830)	0	(4,830)	0	1,000,000	0	0	0	30,800	04/30/2011	1FE.....
915217	PL 1 UNIVERSITY OF VIRGINIA .040.....		06/29/2011	REDEEMED.....		12,625,000	12,625,000	12,625,000	12,625,000	0	0	0	0	0	12,625,000	0	0	0	4,028	06/01/2034	1.....
92817S	PJ 1 VIRGINIA PUB SCH AUTH ---.....		06/15/2011	QUALIFIED TAX CREDIT.....		0	302,500	283,010	0	0	0	0	0	0	0	0	0	0	0	06/15/2011	1FE.....
233505	DG 8 DADE CO NEW HSG AUTH S 5.000.....		05/01/2011	MATURED.....		655,000	655,000	643,974	654,679	0	321	0	321	0	655,000	0	0	0	16,375	05/01/2011	1FE.....
3128JM	N7 8 FH (3/1 ARM) #1B2313 2.985.....		06/15/2011	PAID ON PRINCIPAL.....		12,473	12,473	12,407	12,267	0	205	0	205	0	12,473	0	0	0	156	08/15/2035	1.....
3128JM	QF 7 FH (3/1 ARM) #1B2353 2.867.....		06/15/2011	PAID ON PRINCIPAL.....		14,322	14,322	14,232	14,104	0	218	0	218	0	14,322	0	0	0	206	09/15/2035	1.....
3128JM	QF 7 FH (3/1 ARM) #1B2353 2.873.....		05/15/2011	PAID ON PRINCIPAL.....		29,959	29,959	29,771	29,503	0	456	0	456	0	29,959	0	0	0	324	09/15/2035	1.....
3128JM	SB 4 FH (3/1 ARM) #1B2413 2.809.....		04/15/2011	PAID ON PRINCIPAL.....		19,973	19,973	19,926	19,557	0	415	0	415	0	19,973	0	0	0	187	10/01/2035	1.....
3128JM	SB 4 FH (3/1 ARM) #1B2413 2.812.....		06/15/2011	PAID ON PRINCIPAL.....		842,779	842,779	840,804	825,248	0	17,531	0	17,531	0	842,779	0	0	0	10,755	10/01/2035	1.....
31296J	ZX 7 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		498	498	488	491	0	7	0	7	0	498	0	0	0	11	06/15/2033	1.....
31296J	ZY 5 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		86,639	86,639	84,820	85,388	0	1,251	0	1,251	0	86,639	0	0	0	2,363	06/15/2033	1.....
31296J	2F 2 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		109	109	107	107	0	2	0	2	0	109	0	0	0	3	07/15/2033	1.....
31296J	2J 4 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		19,182	19,182	18,779	18,846	0	335	0	335	0	19,182	0	0	0	399	07/15/2033	1.....
31296J	3V 6 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		2,056	2,056	2,013	2,017	0	39	0	39	0	2,056	0	0	0	39	07/15/2033	1.....
31296J	4V 5 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		84,779	84,779	82,999	83,900	0	878	0	878	0	84,779	0	0	0	2,278	07/15/2033	1.....
31296K	AD 5 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		219	219	214	215	0	4	0	4	0	219	0	0	0	5	07/15/2033	1.....
31296K	AL 7 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		65	65	64	64	0	2	0	2	0	65	0	0	0	2	04/15/2033	1.....
31296K	BK 8 FHLMC GOLD PASSTHRU 5.500.....		06/15/2011	PAID ON PRINCIPAL.....		1,698	1,698	1,663	1,674	0	24	0	24	0	1,698	0	0	0	39	07/15/2033	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		338	338	331	334	0	5	0	5	0	338	0	0	0	8	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		113,207	113,207	110,831	111,414	0	1,792	0	1,792	0	113,207	0	0	0	2,584	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		40,960	40,960	40,100	40,362	0	598	0	598	0	40,960	0	0	0	958	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		61,735	61,735	60,439	60,734	0	1,001	0	1,001	0	61,735	0	0	0	1,298	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		132	132	129	130	0	2	0	2	0	132	0	0	0	3	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		101,203	101,203	100,570	100,764	0	439	0	439	0	101,203	0	0	0	2,182	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		41	41	40	40	0	1	0	1	0	41	0	0	0	1	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		1,353	1,353	1,325	1,337	0	16	0	16	0	1,353	0	0	0	31	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		1,628	1,628	1,594	1,600	0	28	0	28	0	1,628	0	0	0	34	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		88,147	88,147	86,297	86,469	0	1,678	0	1,678	0	88,147	0	0	0	2,020	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		9,423	9,423	9,225	9,267	0	156	0	156	0	9,423	0	0	0	224	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		3,355	3,355	3,285	3,309	0	46	0	46	0	3,355	0	0	0	70	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		4,525	4,525	4,430	4,452	0	73	0	73	0	4,525	0	0	0	86	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		1,303	1,303	1,276	1,280	0	23	0	23	0	1,303	0	0	0	30	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		635,768	635,768	631,795	632,900	0	2,868	0	2,868	0	635,768	0	0	0	13,322	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2011	PAID ON PRINCIPAL		73,825	73,825	73,364	73,511	0	314	0	314	0	73,825	0	0	0	1,537	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		06/15/2011	PAID ON PRINCIPAL		16,848	16,848	16,206	16,297	0	550	0	550	0	16,848	0	0	0	307	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2011	PAID ON PRINCIPAL		13,330	13,330	12,624	12,897	0	433	0	433	0	13,330	0	0	0	223	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		06/15/2011	PAID ON PRINCIPAL		261,682	261,682	247,822	254,222	0	7,460	0	7,460	0	261,682	0	0	0	4,302	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		06/15/2011	PAID ON PRINCIPAL		256,914	256,914	243,306	249,304	0	7,611	0	7,611	0	256,914	0	0	0	4,302	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2011	PAID ON PRINCIPAL		38,189	38,189	36,166	37,116	0	1,073	0	1,073	0	38,189	0	0	0	561	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		06/15/2011	PAID ON PRINCIPAL		194,191	194,191	183,906	188,532	0	5,660	0	5,660	0	194,191	0	0	0	3,297	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		06/15/2011	PAID ON PRINCIPAL		84,188	84,188	79,729	81,910	0	2,279	0	2,279	0	84,188	0	0	0	1,405	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		1,517	1,517	1,596	1,706	0	(189)	0	(189)	0	1,517	0	0	0	46	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		2,556	2,556	2,689	2,892	0	(336)	0	(336)	0	2,556	0	0	0	77	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		1,141	1,141	1,200	1,293	0	(153)	0	(153)	0	1,141	0	0	0	35	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		1,165	1,165	1,226	1,330	0	(166)	0	(166)	0	1,165	0	0	0	34	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		3,096	3,096	3,613	3,536	0	(439)	0	(439)	0	3,096	0	0	0	84	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		2,086	2,086	2,196	2,319	0	(233)	0	(233)	0	2,086	0	0	0	71	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		1,915	1,915	1,875	1,880	0	35	0	35	0	1,915	0	0	0	43	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		1,191	1,191	1,166	1,170	0	21	0	21	0	1,191	0	0	0	27	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		84,601	84,601	82,826	83,307	0	1,294	0	1,294	0	84,601	0	0	0	1,890	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		06/15/2011	PAID ON PRINCIPAL		2,957	2,957	2,786	2,788	0	168	0	168	0	2,957	0	0	0	74	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		417	417	408	408	0	10	0	10	0	417	0	0	0	11	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		2,969	2,969	3,125	3,272	0	(303)	0	(303)	0	2,969	0	0	0	103	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		26	26	27	30	0	(4)	0	(4)	0	26	0	0	0	1	08/15/2029	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)
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		27	27	28	32	0	(5)	0	(5)	0	27	0	0	0	1	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		282	282	297	305	0	(23)	0	(23)	0	282	0	0	0	9	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		102	102	108	111	0	(9)	0	(9)	0	102	0	0	0	3	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		264	264	278	294	0	(31)	0	(31)	0	264	0	0	0	7	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		112	112	118	129	0	(17)	0	(17)	0	112	0	0	0	4	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		85	85	89	99	0	(15)	0	(15)	0	85	0	0	0	3	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		89	89	94	102	0	(13)	0	(13)	0	89	0	0	0	3	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		136	136	143	159	0	(23)	0	(23)	0	136	0	0	0	4	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		2,786	2,786	2,931	3,121	0	(336)	0	(336)	0	2,786	0	0	0	71	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		8	8	8	10	0	(2)	0	(2)	0	8	0	0	0	0	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		240	240	252	279	0	(39)	0	(39)	0	240	0	0	0	7	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		126	126	133	142	0	(15)	0	(15)	0	126	0	0	0	4	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2011	PAID ON PRINCIPAL		100	100	105	111	0	(11)	0	(11)	0	100	0	0	0	3	12/15/2029	1
31294B NE 1	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	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		2,897	2,897	3,049	3,280	0	(383)	0	(383)	0	2,897	0	0	0	69	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		73	73	77	83	0	(9)	0	(9)	0	73	0	0	0	2	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		1,313	1,313	1,382	1,417	0	(104)	0	(104)	0	1,313	0	0	0	32	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		182	182	192	215	0	(33)	0	(33)	0	182	0	0	0	5	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		115	115	121	132	0	(18)	0	(18)	0	115	0	0	0	3	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		1,343	1,343	1,414	1,538	0	(195)	0	(195)	0	1,343	0	0	0	47	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		132	132	139	150	0	(18)	0	(18)	0	132	0	0	0	4	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		1,083	1,083	1,140	1,182	0	(99)	0	(99)	0	1,083	0	0	0	32	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		25	25	26	29	0	(4)	0	(4)	0	25	0	0	0	1	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		132	132	130	129	0	3	0	3	0	132	0	0	0	3	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		89	89	94	102	0	(13)	0	(13)	0	89	0	0	0	3	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		3,676	3,676	3,869	4,185	0	(509)	0	(509)	0	3,676	0	0	0	107	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		3,607	3,607	3,532	3,547	0	60	0	60	0	3,607	0	0	0	83	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		142	142	150	160	0	(18)	0	(18)	0	142	0	0	0	4	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		12,665	12,665	13,330	13,831	0	(1,166)	0	(1,166)	0	12,665	0	0	0	392	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		64	64	62	62	0	1	0	1	0	64	0	0	0	2	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		66	66	69	70	0	(5)	0	(5)	0	66	0	0	0	2	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		1,522	1,522	1,606	1,693	0	(170)	0	(170)	0	1,522	0	0	0	44	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		398	398	419	436	0	(38)	0	(38)	0	398	0	0	0	12	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		3,911	3,911	4,116	4,510	0	(599)	0	(599)	0	3,911	0	0	0	133	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		06/15/2011	PAID ON PRINCIPAL		48	48	51	54	0	(6)	0	(6)	0	48	0	0	0	1	06/15/2032	1

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31287U	GL 0		06/15/2011	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	06/15/2032	1
31287V	GQ 7		06/15/2011	PAID ON PRINCIPAL		446	446	471	521	0	(75)	0	(75)	0	446	0	0	0	13	07/15/2032	1
31287V	6N 5		06/15/2011	PAID ON PRINCIPAL		13,903	13,903	14,633	14,898	0	(995)	0	(995)	0	13,903	0	0	0	405	07/15/2032	1
31287Y	NS 9		06/15/2011	PAID ON PRINCIPAL		134	134	141	151	0	(17)	0	(17)	0	134	0	0	0	4	09/15/2032	1
31288A	MM 4		06/15/2011	PAID ON PRINCIPAL		588	588	620	685	0	(97)	0	(97)	0	588	0	0	0	17	10/15/2032	1
31288A	X4 2		06/15/2011	PAID ON PRINCIPAL		256	256	270	307	0	(50)	0	(50)	0	256	0	0	0	7	06/15/2032	1
31288D	AJ 8		06/15/2011	PAID ON PRINCIPAL		3,623	3,623	3,547	3,557	0	65	0	65	0	3,623	0	0	0	77	12/15/2032	1
31288D	FL 8		06/15/2011	PAID ON PRINCIPAL		1,010	1,010	989	993	0	17	0	17	0	1,010	0	0	0	25	01/15/2033	1
31288F	W7 5		06/15/2011	PAID ON PRINCIPAL		752	752	737	735	0	17	0	17	0	752	0	0	0	17	02/15/2033	1
31288F	XM 1		06/15/2011	PAID ON PRINCIPAL		88	88	86	86	0	1	0	1	0	88	0	0	0	2	03/15/2033	1
31288G	G8 9		06/15/2011	PAID ON PRINCIPAL		1,655	1,655	1,742	1,721	0	(66)	0	(66)	0	1,655	0	0	0	48	02/15/2033	1
31288G	TB 8		06/15/2011	PAID ON PRINCIPAL		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/15/2033	1
31288G	4G 4		06/15/2011	PAID ON PRINCIPAL		4,721	4,721	4,622	4,650	0	71	0	71	0	4,721	0	0	0	106	04/15/2033	1
31288H	X4 7		06/15/2011	PAID ON PRINCIPAL		148	148	145	145	0	2	0	2	0	148	0	0	0	3	04/15/2033	1
31288H	4E 7		06/15/2011	PAID ON PRINCIPAL		595	595	582	579	0	16	0	16	0	595	0	0	0	14	05/15/2033	1
31288H	7A 2		06/15/2011	PAID ON PRINCIPAL		2,366	2,366	2,316	2,329	0	36	0	36	0	2,366	0	0	0	56	05/15/2033	1
31288J	QN 9		06/15/2011	PAID ON PRINCIPAL		5,544	5,544	5,428	5,448	0	96	0	96	0	5,544	0	0	0	121	05/15/2033	1
31288J	ZX 7		06/15/2011	PAID ON PRINCIPAL		548	548	537	539	0	9	0	9	0	548	0	0	0	13	05/15/2033	1
31288J	4L 7		06/15/2011	PAID ON PRINCIPAL		126	126	123	124	0	2	0	2	0	126	0	0	0	3	05/15/2033	1
31335H	Z7 1		06/15/2011	PAID ON PRINCIPAL		120,563	120,563	123,125	122,357	0	(1,794)	0	(1,794)	0	120,563	0	0	0	2,753	12/15/2023	1
31294M	GB 1		06/15/2011	PAID ON PRINCIPAL		67,679	67,679	67,589	67,589	0	90	0	90	0	67,679	0	0	0	197	05/25/2026	1
31280R	CN 4		06/15/2011	PAID ON PRINCIPAL		558	558	588	575	0	(17)	0	(17)	0	558	0	0	0	13	04/15/2013	1
3128G8	YT 2		06/15/2011	PAID ON PRINCIPAL		897	897	938	909	0	(11)	0	(11)	0	897	0	0	0	21	01/15/2014	1
3128G9	MN 6		06/15/2011	PAID ON PRINCIPAL		2,284	2,284	2,386	2,326	0	(42)	0	(42)	0	2,284	0	0	0	52	02/15/2014	1
3128GA	CP 9		06/15/2011	PAID ON PRINCIPAL		590	590	617	607	0	(16)	0	(16)	0	590	0	0	0	14	03/15/2014	1
31283H	HE 8		06/15/2011	PAID ON PRINCIPAL		1,779	1,779	1,873	1,995	0	(215)	0	(215)	0	1,779	0	0	0	52	06/15/2030	1
31283H	JN 6		06/15/2011	PAID ON PRINCIPAL		1,307	1,307	1,280	1,283	0	25	0	25	0	1,307	0	0	0	29	01/15/2030	1
31283H	J4 8		06/15/2011	PAID ON PRINCIPAL		1,433	1,433	1,509	1,630	0	(197)	0	(197)	0	1,433	0	0	0	42	02/15/2031	1
31283H	LC 7		06/15/2011	PAID ON PRINCIPAL		539	539	567	599	0	(60)	0	(60)	0	539	0	0	0	16	10/15/2029	1
31283H	MD 4		06/15/2011	PAID ON PRINCIPAL		11,809	11,809	12,429	13,237	0	(1,428)	0	(1,428)	0	11,809	0	0	0	381	05/15/2031	1
31283H	MZ 5		06/15/2011	PAID ON PRINCIPAL		194	194	204	217	0	(23)	0	(23)	0	194	0	0	0	6	06/15/2031	1
31283H	N4 3		06/15/2011	PAID ON PRINCIPAL		7,679	7,679	8,162	8,732	0	(1,054)	0	(1,054)	0	7,679	0	0	0	221	09/15/2031	1
31283H	N8 4		06/15/2011	PAID ON PRINCIPAL		350	350	369	393	0	(43)	0	(43)	0	350	0	0	0	10	09/15/2031	1
31283H	TE 5		06/15/2011	PAID ON PRINCIPAL		170	170	179	191	0	(21)	0	(21)	0	170	0	0	0	5	07/15/2032	1
31283H	WY 7		06/15/2011	PAID ON PRINCIPAL		68,334	68,334	66,903	67,258	0	1,076	0	1,076	0	68,334	0	0	0	1,536	06/15/2033	1
3128LX	DE 7		06/15/2011	PAID ON PRINCIPAL		275,284	275,284	244,486	255,176	0	20,108	0	20,108	0	275,284	0	0	0	4,408	05/15/2034	1

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SCHEDULE D - PART 4

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

1	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)
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		06/15/2011	PAID ON PRINCIPAL		381,993	381,993	376,345	377,477	0	4,515	0	4,515	0	381,993	0	0	0	8,618	12/15/2036	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		06/15/2011	PAID ON PRINCIPAL		24,755	24,755	24,631	24,631	0	124	0	124	0	24,755	0	0	0	72	02/15/2026	1
31406G 5S 4	FN (10/1 ARM #810057 5.037		06/25/2011	PAID ON PRINCIPAL		185,751	185,751	187,464	186,252	0	(501)	0	(501)	0	185,751	0	0	0	3,147	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.080		06/25/2011	PAID ON PRINCIPAL		94,706	94,706	95,534	95,035	0	(329)	0	(329)	0	94,706	0	0	0	1,623	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.991		04/25/2011	PAID ON PRINCIPAL		657	657	645	650	0	7	0	7	0	657	0	0	0	11	03/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.996		05/25/2011	PAID ON PRINCIPAL		270,317	270,317	265,586	267,334	0	2,983	0	2,983	0	270,317	0	0	0	5,623	03/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 5.002		06/25/2011	PAID ON PRINCIPAL		270,807	270,807	266,068	267,818	0	2,988	0	2,988	0	270,807	0	0	0	6,760	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.677		06/25/2011	PAID ON PRINCIPAL		676,884	676,884	677,274	675,221	0	1,662	0	1,662	0	676,884	0	0	0	16,051	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.728		05/25/2011	PAID ON PRINCIPAL		351,095	351,095	351,297	350,232	0	862	0	862	0	351,095	0	0	0	6,942	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.745		04/25/2011	PAID ON PRINCIPAL		132,326	132,326	132,403	132,002	0	325	0	325	0	132,326	0	0	0	2,093	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.752		06/25/2011	PAID ON PRINCIPAL		138,106	138,106	138,537	137,954	0	152	0	152	0	138,106	0	0	0	3,297	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.761		04/25/2011	PAID ON PRINCIPAL		545,846	545,846	547,551	545,244	0	602	0	602	0	545,846	0	0	0	8,699	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.762		05/25/2011	PAID ON PRINCIPAL		8,040	8,040	8,065	8,031	0	9	0	9	0	8,040	0	0	0	160	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.961		06/25/2011	PAID ON PRINCIPAL		286,966	286,966	287,408	286,796	0	170	0	170	0	286,966	0	0	0	6,017	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.975		04/25/2011	PAID ON PRINCIPAL		17,215	17,215	17,241	17,205	0	10	0	10	0	17,215	0	0	0	285	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.943		04/25/2011	PAID ON PRINCIPAL		75,085	75,085	74,405	74,552	0	534	0	534	0	75,085	0	0	0	1,237	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.945		06/25/2011	PAID ON PRINCIPAL		123,666	123,666	122,545	122,787	0	879	0	879	0	123,666	0	0	0	2,591	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.582		06/25/2011	PAID ON PRINCIPAL		360,048	360,048	354,377	356,304	0	3,744	0	3,744	0	360,048	0	0	0	8,300	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.595		05/25/2011	PAID ON PRINCIPAL		86,318	86,318	84,958	85,420	0	898	0	898	0	86,318	0	0	0	1,376	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.568		06/25/2011	PAID ON PRINCIPAL		9,948	9,948	9,903	9,860	0	88	0	88	0	9,948	0	0	0	132	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.647		05/25/2011	PAID ON PRINCIPAL		10,143	10,143	10,097	10,054	0	90	0	90	0	10,143	0	0	0	112	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.652		04/25/2011	PAID ON PRINCIPAL		10,133	10,133	10,087	10,043	0	90	0	90	0	10,133	0	0	0	90	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.402		06/25/2011	PAID ON PRINCIPAL		263,040	263,040	261,756	261,571	0	1,469	0	1,469	0	263,040	0	0	0	3,249	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.408		05/25/2011	PAID ON PRINCIPAL		16,225	16,225	16,146	16,135	0	91	0	91	0	16,225	0	0	0	151	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		06/25/2011	PAID ON PRINCIPAL		5,691	5,691	5,665	5,636	0	55	0	55	0	5,691	0	0	0	73	06/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.556		05/25/2011	PAID ON PRINCIPAL		5,015	5,015	4,992	4,966	0	48	0	48	0	5,015	0	0	0	54	06/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.569		04/25/2011	PAID ON PRINCIPAL		4,829	4,829	4,807	4,782	0	47	0	47	0	4,829	0	0	0	41	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.927		04/25/2011	PAID ON PRINCIPAL		9,548	9,548	9,481	9,455	0	93	0	93	0	9,548	0	0	0	93	07/25/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.928		06/25/2011	PAID ON PRINCIPAL		17,795	17,795	17,671	17,623	0	172	0	172	0	17,795	0	0	0	232	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.746		06/25/2011	PAID ON PRINCIPAL		248,447	248,447	247,341	245,210	0	3,238	0	3,238	0	248,447	0	0	0	3,419	10/01/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.747		05/25/2011	PAID ON PRINCIPAL		541,634	541,634	539,222	534,576	0	7,058	0	7,058	0	541,634	0	0	0	5,495	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.466		06/25/2011	PAID ON PRINCIPAL		43,725	43,725	43,424	43,031	0	693	0	693	0	43,725	0	0	0	503	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.348		06/25/2011	PAID ON PRINCIPAL		6,790	6,790	6,730	6,702	0	89	0	89	0	6,790	0	0	0	66	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.975		06/25/2011	PAID ON PRINCIPAL		531,399	531,399	530,901	530,224	0	1,175	0	1,175	0	531,399	0	0	0	8,831	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2011	PAID ON PRINCIPAL		14,494	14,494	14,989	14,736	0	(242)	0	(242)	0	14,494	0	0	0	436	12/25/2041	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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3138AE LY 7	FNMA PASS TH #A1242	3.500	06/25/2011	PAID ON PRINCIPAL		24,411	24,411	24,340	24,340	0	71	0	71	0	24,411	0	0	0	71	04/25/2026	1
31367B 2P 1	FNMA PASS TH #164682	7.500	06/25/2011	PAID ON PRINCIPAL		291	291	291	290	0	1	0	1	0	291	0	0	0	9	09/25/2022	1
31367B 2T 3	FNMA PASS TH #164686	7.500	06/25/2011	PAID ON PRINCIPAL		76	76	76	76	0	0	0	0	0	76	0	0	0	2	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857	7.500	06/25/2011	PAID ON PRINCIPAL		100	100	100	99	0	0	0	0	0	100	0	0	0	3	09/25/2022	1
31367M ZB 2	FNMA PASS TH #173638	7.500	06/25/2011	PAID ON PRINCIPAL		104	104	104	104	0	0	0	0	0	104	0	0	0	3	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941	7.500	06/25/2011	PAID ON PRINCIPAL		50	50	50	50	0	0	0	0	0	50	0	0	0	2	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589	7.500	06/25/2011	PAID ON PRINCIPAL		33	33	33	33	0	0	0	0	0	33	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590	7.500	06/25/2011	PAID ON PRINCIPAL		64	64	64	64	0	0	0	0	0	64	0	0	0	2	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607	7.500	06/25/2011	PAID ON PRINCIPAL		55	55	55	54	0	0	0	0	0	55	0	0	0	2	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910	7.500	06/25/2011	PAID ON PRINCIPAL		335	335	335	334	0	1	0	1	0	335	0	0	0	10	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911	7.500	06/25/2011	PAID ON PRINCIPAL		188	188	188	188	0	0	0	0	0	188	0	0	0	6	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186	7.500	06/25/2011	PAID ON PRINCIPAL		110	110	110	110	0	0	0	0	0	110	0	0	0	3	09/25/2022	1
31367T ZH 4	FNMA PASS TH #179044	7.500	06/25/2011	PAID ON PRINCIPAL		55	55	55	55	0	0	0	0	0	55	0	0	0	2	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308	7.500	06/25/2011	PAID ON PRINCIPAL		66	66	69	75	0	(9)	0	(9)	0	66	0	0	0	2	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272	6.000	06/25/2011	PAID ON PRINCIPAL		80,821	80,821	80,076	80,253	0	567	0	567	0	80,821	0	0	0	1,857	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404	6.000	06/25/2011	PAID ON PRINCIPAL		4,277	4,277	4,217	4,235	0	42	0	42	0	4,277	0	0	0	106	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436	7.500	06/25/2011	PAID ON PRINCIPAL		1,074	1,074	1,119	1,230	0	(156)	0	(156)	0	1,074	0	0	0	29	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196	6.000	06/25/2011	PAID ON PRINCIPAL		6,945	6,945	7,244	7,188	0	(242)	0	(242)	0	6,945	0	0	0	177	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235	6.000	06/25/2011	PAID ON PRINCIPAL		7,952	7,952	8,294	8,238	0	(285)	0	(285)	0	7,952	0	0	0	197	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307	6.000	06/25/2011	PAID ON PRINCIPAL		22,321	22,321	23,280	23,158	0	(837)	0	(837)	0	22,321	0	0	0	553	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342	6.000	06/25/2011	PAID ON PRINCIPAL		1,159	1,159	1,209	1,204	0	(45)	0	(45)	0	1,159	0	0	0	28	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693	5.500	06/25/2011	PAID ON PRINCIPAL		142,627	142,627	142,359	142,305	0	321	0	321	0	142,627	0	0	0	3,163	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908	5.000	06/25/2011	PAID ON PRINCIPAL		941,709	941,709	946,564	943,456	0	(1,748)	0	(1,748)	0	941,709	0	0	0	19,211	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911	5.000	06/25/2011	PAID ON PRINCIPAL		101,738	101,738	101,564	101,505	0	233	0	233	0	101,738	0	0	0	2,068	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	06/25/2011	PAID ON PRINCIPAL		83,475	83,475	83,657	83,453	0	22	0	22	0	83,475	0	0	0	1,577	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954	4.500	06/25/2011	PAID ON PRINCIPAL		583,020	583,020	565,620	572,725	0	10,295	0	10,295	0	583,020	0	0	0	10,743	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983	5.500	06/25/2011	PAID ON PRINCIPAL		5,772	5,772	5,761	5,758	0	13	0	13	0	5,772	0	0	0	133	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569	6.500	06/25/2011	PAID ON PRINCIPAL		1,112	1,112	1,042	1,062	0	50	0	50	0	1,112	0	0	0	29	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317	10.500	06/25/2011	PAID ON PRINCIPAL		1,142	1,142	1,237	1,192	0	(49)	0	(49)	0	1,142	0	0	0	50	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319	11.500	06/25/2011	PAID ON PRINCIPAL		582	582	641	623	0	(40)	0	(40)	0	582	0	0	0	28	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635	6.500	06/25/2011	PAID ON PRINCIPAL		690	690	647	658	0	32	0	32	0	690	0	0	0	19	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372	6.500	06/25/2011	PAID ON PRINCIPAL		2,363	2,363	2,214	2,260	0	103	0	103	0	2,363	0	0	0	75	11/25/2025	1
31375E 6U 0	FNMA PASS TH #333083	6.500	04/25/2011	PAID ON PRINCIPAL		3,887	3,887	3,742	3,778	0	109	0	109	0	3,887	0	0	0	84	02/25/2026	1
31375Q XL 3	FNMA PASS TH #341883	7.000	06/25/2011	PAID ON PRINCIPAL		151	151	147	148	0	3	0	3	0	151	0	0	0	4	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282	7.000	06/25/2011	PAID ON PRINCIPAL		155	155	151	152	0	3	0	3	0	155	0	0	0	4	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457	5.500	06/25/2011	PAID ON PRINCIPAL		2,534,605	2,534,605	2,529,860	2,528,540	0	6,066	0	6,066	0	2,534,605	0	0	0	53,896	11/25/2033	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator (a)
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2011	PAID ON PRINCIPAL		159	159	159	159	0	(0)	0	(0)	0	159	0	0	0	4	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454 6.000		06/25/2011	PAID ON PRINCIPAL		7,771	7,771	8,105	7,954	0	(183)	0	(183)	0	7,771	0	0	0	194	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249 5.500		06/25/2011	PAID ON PRINCIPAL		112	112	103	103	0	9	0	9	0	112	0	0	0	3	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		06/25/2011	PAID ON PRINCIPAL		3,808	3,808	3,972	3,961	0	(153)	0	(153)	0	3,808	0	0	0	95	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828 6.000		06/25/2011	PAID ON PRINCIPAL		4,626	4,626	4,825	4,729	0	(103)	0	(103)	0	4,626	0	0	0	115	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899 5.500		06/25/2011	PAID ON PRINCIPAL		6,723	6,723	6,895	6,862	0	(140)	0	(140)	0	6,723	0	0	0	154	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281 6.000		06/25/2011	PAID ON PRINCIPAL		43,030	43,030	44,173	44,382	0	(1,352)	0	(1,352)	0	43,030	0	0	0	1,069	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592 5.500		06/25/2011	PAID ON PRINCIPAL		118,610	118,610	118,387	118,345	0	264	0	264	0	118,610	0	0	0	2,668	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276 6.000		06/25/2011	PAID ON PRINCIPAL		1,586	1,586	1,654	1,643	0	(57)	0	(57)	0	1,586	0	0	0	40	03/25/2016	1
31386T QH 1	FNMA PASS TH #572956 6.000		06/25/2011	PAID ON PRINCIPAL		105	105	110	110	0	(5)	0	(5)	0	105	0	0	0	3	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499 6.500		06/25/2011	PAID ON PRINCIPAL		3,793	3,793	3,752	3,744	0	49	0	49	0	3,793	0	0	0	102	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780 6.000		06/25/2011	PAID ON PRINCIPAL		2,821	2,821	2,942	2,928	0	(107)	0	(107)	0	2,821	0	0	0	73	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704 6.000		06/25/2011	PAID ON PRINCIPAL		1,375	1,375	1,434	1,432	0	(58)	0	(58)	0	1,375	0	0	0	34	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142 6.000		06/25/2011	PAID ON PRINCIPAL		130	130	136	136	0	(6)	0	(6)	0	130	0	0	0	3	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251 6.000		06/25/2011	PAID ON PRINCIPAL		636	636	663	660	0	(25)	0	(25)	0	636	0	0	0	15	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724 6.000		06/25/2011	PAID ON PRINCIPAL		2,180	2,180	2,274	2,247	0	(67)	0	(67)	0	2,180	0	0	0	50	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466 5.500		06/25/2011	PAID ON PRINCIPAL		42,482	42,482	42,017	42,110	0	372	0	372	0	42,482	0	0	0	994	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032 6.000		06/25/2011	PAID ON PRINCIPAL		143	143	149	147	0	(4)	0	(4)	0	143	0	0	0	4	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219 6.000		06/25/2011	PAID ON PRINCIPAL		2,362	2,362	2,463	2,470	0	(108)	0	(108)	0	2,362	0	0	0	63	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725 6.000		06/25/2011	PAID ON PRINCIPAL		8,819	8,819	9,198	9,181	0	(362)	0	(362)	0	8,819	0	0	0	207	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		06/25/2011	PAID ON PRINCIPAL		172,106	172,106	171,380	171,497	0	609	0	609	0	172,106	0	0	0	3,105	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		06/25/2011	PAID ON PRINCIPAL		936,067	936,067	961,662	949,602	0	(13,535)	0	(13,535)	0	936,067	0	0	0	19,389	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		06/25/2011	PAID ON PRINCIPAL		190,634	190,634	189,517	189,778	0	856	0	856	0	190,634	0	0	0	3,551	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		06/25/2011	PAID ON PRINCIPAL		184,094	184,094	183,748	183,674	0	420	0	420	0	184,094	0	0	0	4,173	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		06/25/2011	PAID ON PRINCIPAL		15,139	15,139	15,111	15,112	0	27	0	27	0	15,139	0	0	0	347	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		06/25/2011	PAID ON PRINCIPAL		196,671	196,671	196,302	196,231	0	440	0	440	0	196,671	0	0	0	4,452	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		06/25/2011	PAID ON PRINCIPAL		17,692	17,692	17,659	17,650	0	42	0	42	0	17,692	0	0	0	406	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		06/25/2011	PAID ON PRINCIPAL		70,146	70,146	70,014	70,010	0	136	0	136	0	70,146	0	0	0	1,501	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		06/25/2011	PAID ON PRINCIPAL		197,131	197,131	189,400	192,052	0	5,079	0	5,079	0	197,131	0	0	0	4,039	07/25/2034	1
31402H VV 0	FNMA PASS TH #729728 5.500		06/25/2011	PAID ON PRINCIPAL		135,950	135,950	135,695	135,626	0	324	0	324	0	135,950	0	0	0	3,408	07/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		06/25/2011	PAID ON PRINCIPAL		63,818	63,818	63,698	63,674	0	143	0	143	0	63,818	0	0	0	1,472	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		06/25/2011	PAID ON PRINCIPAL		109,591	109,591	106,030	107,694	0	1,897	0	1,897	0	109,591	0	0	0	1,806	09/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		06/25/2011	PAID ON PRINCIPAL		8,689	8,689	8,673	8,671	0	18	0	18	0	8,689	0	0	0	184	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		06/25/2011	PAID ON PRINCIPAL		2,616,084	2,616,084	2,611,161	2,609,772	0	6,313	0	6,313	0	2,616,084	0	0	0	56,733	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		06/25/2011	PAID ON PRINCIPAL		246,059	246,059	244,617	245,031	0	1,027	0	1,027	0	246,059	0	0	0	4,612	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		06/25/2011	PAID ON PRINCIPAL		11,724	11,724	11,656	11,672	0	53	0	53	0	11,724	0	0	0	220	08/25/2018	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31402W 4N 5	FNMA PASS TH #740729 4.500		06/25/2011	PAID ON PRINCIPAL		231,436	231,436	230,080	230,421	0	1,015	0	1,015	0	231,436	0	0	0	4,332	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2011	PAID ON PRINCIPAL		21,597	21,597	21,644	21,597	0	(0)	0	(0)	0	21,597	0	0	0	410	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		06/25/2011	PAID ON PRINCIPAL		40,308	40,308	40,072	40,128	0	179	0	179	0	40,308	0	0	0	762	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		06/25/2011	PAID ON PRINCIPAL		930,406	930,406	871,674	891,150	0	39,255	0	39,255	0	930,406	0	0	0	17,495	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		06/25/2011	PAID ON PRINCIPAL		117,716	117,716	117,026	117,198	0	518	0	518	0	117,716	0	0	0	2,181	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2011	PAID ON PRINCIPAL		61,601	61,601	61,736	61,593	0	8	0	8	0	61,601	0	0	0	1,235	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2011	PAID ON PRINCIPAL		20,859	20,859	20,845	20,825	0	34	0	34	0	20,859	0	0	0	398	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		06/25/2011	PAID ON PRINCIPAL		119,315	119,315	114,561	116,173	0	3,142	0	3,142	0	119,315	0	0	0	2,396	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2011	PAID ON PRINCIPAL		220,388	220,388	218,388	218,853	0	1,535	0	1,535	0	220,388	0	0	0	4,583	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		06/25/2011	PAID ON PRINCIPAL		2,424,040	2,424,040	2,339,406	2,358,760	0	65,279	0	65,279	0	2,424,040	0	0	0	49,831	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		06/25/2011	PAID ON PRINCIPAL		232,069	232,069	218,326	221,012	0	11,058	0	11,058	0	232,069	0	0	0	4,709	12/25/2033	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		06/25/2011	PAID ON PRINCIPAL		228,893	228,893	222,527	223,153	0	5,740	0	5,740	0	228,893	0	0	0	4,699	05/25/2043	1
3138NJ AA 6	FN FN0000 3.584		06/25/2011	PAID ON PRINCIPAL		10,395	10,395	10,008	10,008	0	387	0	387	0	10,395	0	0	0	46	09/01/2020	1
38373T Y4 1	GNR 2002-09 C (PROJECT 6.269		04/16/2011	PAID ON PRINCIPAL		60,984	60,984	60,984	60,876	0	108	0	108	0	60,984	0	0	0	1,546	01/16/2015	1
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878		04/18/2011	PAID ON PRINCIPAL		7,274,605	7,274,605	7,488,296	7,312,731	0	(38,126)	0	(38,126)	0	7,274,605	0	0	0	167,236	06/16/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212		06/16/2011	PAID ON PRINCIPAL		2,075,376	2,075,376	2,033,869	2,065,477	0	9,899	0	9,899	0	2,075,376	0	0	0	29,712	01/16/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2011	PAID ON PRINCIPAL		124,838	124,838	124,569	124,561	0	277	0	277	0	124,838	0	0	0	3,355	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2011	PAID ON PRINCIPAL		432,421	432,421	426,475	429,122	0	3,299	0	3,299	0	432,421	0	0	0	11,656	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		06/15/2011	PAID ON PRINCIPAL		525,451	525,451	518,226	521,139	0	4,311	0	4,311	0	525,451	0	0	0	14,117	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		06/15/2011	PAID ON PRINCIPAL		148,103	148,103	153,101	149,490	0	(1,387)	0	(1,387)	0	148,103	0	0	0	3,480	11/15/2017	1
31393J NM 6	FHR 2557 OH CMO 5.500		06/15/2011	PAID ON PRINCIPAL		2,280,908	2,280,908	2,244,467	2,272,216	0	8,692	0	8,692	0	2,280,908	0	0	0	52,110	06/15/2031	1
31393L D6 7	FHR 2577 NJ CMO 4.500		06/15/2011	PAID ON PRINCIPAL		180,433	180,433	185,902	182,167	0	(1,734)	0	(1,734)	0	180,433	0	0	0	3,369	02/15/2017	1
31393P MY 7	FHR 2600 LA CMO 5.000		06/15/2011	PAID ON PRINCIPAL		506,272	506,272	532,852	526,035	0	(19,762)	0	(19,762)	0	506,272	0	0	0	10,484	11/15/2017	1
31394G ST 1	FHR 2657 MD CMO 5.000		06/15/2011	PAID ON PRINCIPAL		1,175,850	1,175,850	1,209,472	1,177,863	0	(2,013)	0	(2,013)	0	1,175,850	0	0	0	24,803	12/15/2020	1
31394M SH 4	FHR 2719 WD CMO 4.500		06/15/2011	PAID ON PRINCIPAL		252,826	252,826	262,307	255,855	0	(3,028)	0	(3,028)	0	252,826	0	0	0	4,821	08/15/2021	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		06/25/2011	PAID ON PRINCIPAL		38,279	38,279	39,306	39,267	0	(988)	0	(988)	0	38,279	0	0	0	1,054	04/25/2024	1
31392H KP 7	FNR 2003-10 PD CMO 5.500		06/25/2011	PAID ON PRINCIPAL		2,659,312	2,659,312	2,603,736	2,642,437	0	16,875	0	16,875	0	2,659,312	0	0	0	60,967	07/25/2031	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		06/25/2011	PAID ON PRINCIPAL		725,221	725,221	686,693	708,637	0	16,583	0	16,583	0	725,221	0	0	0	13,399	11/25/2031	1
31393A RS 8	FNR 2003-25 CE CMO 4.500		06/25/2011	PAID ON PRINCIPAL		362,883	362,883	374,563	367,377	0	(4,494)	0	(4,494)	0	362,883	0	0	0	6,689	03/25/2017	1
31393B Q6 5	FNR 2003-35 KN CMO 3.700		06/25/2011	PAID ON PRINCIPAL		147,135	147,135	151,411	149,657	0	(2,522)	0	(2,522)	0	147,135	0	0	0	2,308	04/25/2017	1
31393Y RW 7	FNR 2004-29 L CMO 4.000		06/25/2011	PAID ON PRINCIPAL		416,933	416,933	432,047	427,413	0	(10,480)	0	(10,480)	0	416,933	0	0	0	6,903	09/25/2017	1
31395B YL 1	FNR 2006-25 LB CMO 5.750		04/25/2011	PAID ON PRINCIPAL		3,964	3,964	4,058	3,976	0	(12)	0	(12)	0	3,964	0	0	0	76	04/25/2021	1
31397M QL 4	FNR 2008-75 DA CMO 4.500		06/25/2011	PAID ON PRINCIPAL		1,886,048	1,886,048	1,967,384	1,938,512	0	(52,464)	0	(52,464)	0	1,886,048	0	0	0	35,249	03/25/2021	1
28139W AG 9	SD EDUC LNS INC STUD L 5.450		03/30/2011	CITIGROUP GLOBAL MARK		0	0	0	0	0	0	0	0	0	0	0	0	0	76,345	06/01/2020	2FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					112,635,448	111,457,915	114,702,645	111,779,610	0	26,301	0	26,301	0	111,805,911	0	829,537	829,537	2,700,806	XXX	XXX

QE05.9

Bonds - Industrial and Miscellaneous

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)
01958X BK 2	ALLIED WASTE NA 6.375		04/15/2011	MATURED		1,000,000	1,000,000	989,375	998,641	0	1,359	0	1,359	0	1,000,000	0	0	0	31,875	04/15/2011	2FE
01958X BR 7	ALLIED WASTE NA 7.125		05/15/2011	REDEEMED		1,035,630	1,000,000	983,750	989,338	0	727	0	727	0	990,065	0	45,565	45,565	35,823	05/15/2016	2FE
03523T BD 9	ANHEUSER BUSCH INBEV W 7.200		06/20/2011	REDEEMED		3,434,220	3,000,000	2,999,100	2,999,298	0	(12)	0	(12)	0	2,999,286	0	434,934	434,934	201,000	01/15/2014	2FE
055482 AH 6	BJ SERVICES 5.750		06/01/2011	MATURED		2,000,000	2,000,000	1,997,380	1,999,531	0	470	0	470	0	2,000,000	0	0	0	57,500	06/01/2011	1FE
90357# AW 6	BNSF RAILWAY CO 5.510		04/01/2011	PAID ON PRINCIPAL		258,786	258,786	258,786	258,786	0	0	0	0	0	258,786	0	0	0	7,130	04/01/2024	1
05567Y AA 7	BNSF 2005-4 TRUST 4.967		04/01/2011	PAID ON PRINCIPAL		207,290	207,290	207,140	207,168	0	122	0	122	0	207,290	0	0	0	5,148	04/01/2023	1FE
17275R AK 8	CISCO SYSTEMS 3.150		06/21/2011	J P MORGAN CHASE SECU		1,029,100	1,000,000	1,003,260	1,003,260	0	(165)	0	(165)	0	1,003,095	0	26,005	26,005	8,575	03/14/2017	1FE
12546* AF 3	COMMUNITY HEALTH SYSTE 2.504		06/30/2011	PAID ON PRINCIPAL		8,985	8,985	8,985	8,738	247	0	0	247	0	8,985	0	0	0	116	07/25/2014	3
20854P AB 5	CONSOL ENERGY INC 7.875		04/11/2011	REDEEMED		1,594,710	1,500,000	1,559,250	1,520,425	0	(4,732)	0	(4,732)	0	1,515,693	0	79,017	79,017	72,188	03/01/2012	2FE
217194 AB 5	COP I LLC 3.650		06/07/2011	PAID ON PRINCIPAL		69,247	69,247	69,247	69,247	0	0	0	0	0	69,247	0	0	0	1,264	12/05/2021	1FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2011	PAID ON PRINCIPAL		14,344	14,344	14,344	14,344	0	0	0	0	0	14,344	0	0	0	361	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2011	PAID ON PRINCIPAL		10,258	10,258	11,822	11,812	0	(1,555)	0	(1,555)	0	10,258	0	0	0	297	01/10/2030	2FE
126650 AL 4	CVS LEASE PASS THRU CE 6.117		06/10/2011	PAID ON PRINCIPAL		15,081	15,081	15,209	15,145	0	(64)	0	(64)	0	15,081	0	0	0	385	01/10/2013	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2011	PAID ON PRINCIPAL		25,145	25,145	25,145	25,145	0	0	0	0	0	25,145	0	0	0	787	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2011	PAID ON PRINCIPAL		28,707	28,707	28,707	28,707	0	0	0	0	0	28,707	0	0	0	659	01/31/2033	2FE
233393 AD 9	DA-LITE SCREEN 12.500		05/04/2011	TENDERED		4,046,875	3,500,000	3,535,000	3,528,236	0	(1,973)	0	(1,973)	0	3,526,263	0	520,612	520,612	363,854	04/01/2015	4FE
237266 A* 2	DARLING INTERNATIONAL 5.000		04/01/2011	PAID ON PRINCIPAL		1,833,333	1,833,333	1,848,333	1,848,331	0	(14,997)	0	(14,997)	0	1,833,333	0	0	0	14,503	12/17/2016	3FE
23918K D* 6	DAVITA INC 4.500		06/30/2011	PAID ON PRINCIPAL		12,500	12,500	12,597	12,597	0	(97)	0	(97)	0	12,500	0	0	0	198	10/20/2016	3
242370 B@ 2	DEAN FOODS CO 1.810		06/30/2011	PAID ON PRINCIPAL		12,500	12,500	12,525	11,781	729	(11)	0	719	0	12,500	0	0	0	114	04/02/2014	3FE
25459H AD 7	DIRECTV HOLDINGS/FINAN 6.375		06/15/2011	REDEEMED		5,085,825	4,980,000	4,561,838	4,686,500	0	25,579	0	25,579	0	4,712,078	0	373,747	373,747	158,738	06/15/2015	2FE
261608 AB 9	DRESSER-RAND GROUP 7.375		04/22/2011	REDEEMED		5,781,705	5,643,000	5,022,761	5,187,693	0	29,616	0	29,616	0	5,217,310	0	564,395	564,395	197,681	11/01/2014	4FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		05/15/2011	MATURED		14,270	14,270	14,270	14,270	0	0	0	0	0	14,270	0	0	0	9,855	03/01/2019	1
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		06/01/2011	VARIOUS		417,729	417,729	417,729	417,729	0	0	0	0	0	417,729	0	0	0	8,658	03/01/2013	1
29364N AN 8	ENTERGY MISSISSIPPI 5.920		06/13/2011	REDEEMED		1,000,000	1,000,000	970,400	976,428	0	1,761	0	1,761	0	978,189	0	21,811	21,811	51,307	02/01/2016	2FE
000000 00 0	FIDELITY NATIONAL INFO 5.250		06/30/2011	PAID ON PRINCIPAL		25,063	25,063	25,367	25,345	23	(305)	0	(282)	0	25,063	0	0	0	192	07/18/2016	3FE
337738 AF 5	FISERV INC 6.125		06/14/2011	TENDERED		370,808	344,000	376,439	373,411	0	(6,984)	0	(6,984)	0	366,427	0	4,381	4,381	11,940	11/20/2012	2FE
367333 AA 9	GATE CAPITAL 3.550		06/13/2011	PAID ON PRINCIPAL		73,996	73,996	73,996	73,996	0	0	0	0	0	73,996	0	0	0	1,313	06/11/2021	1FE
382550 AZ 4	GOODYEAR TIRE 10.500		05/27/2011	REDEEMED		727,090	658,000	648,953	650,356	0	545	0	545	0	650,900	0	76,190	76,190	36,848	05/15/2016	4FE
404119 AU 3	HCA INC 9.125		06/02/2011	REDEEMED		522,815	500,000	500,000	500,000	0	0	0	0	0	500,000	0	22,815	22,815	24,967	11/15/2014	3FE
404119 BD 0	HCA INC 9.875		06/02/2011	REDEEMED		5,494	5,000	4,725	4,725	0	0	0	0	0	4,725	0	769	769	394	02/15/2017	3FE
40415R A@ 4	HD SUPPLY INC 3.060		06/30/2011	PAID ON PRINCIPAL		26,455	26,455	26,438	26,444	0	11	0	11	0	26,455	0	0	0	407	03/01/2014	4FE
440452 AD 2	HORMEL FOODS CORP 6.625		06/01/2011	MATURED		1,500,000	1,500,000	1,494,300	1,499,454	0	546	0	546	0	1,500,000	0	0	0	49,688	06/01/2011	1FE
44108E AS 7	HOST MARRIOTT LP 7.125		06/10/2011	REDEEMED		1,395,383	1,379,000	1,339,354	1,355,907	0	3,299	0	3,299	0	1,359,206	0	36,176	36,176	59,771	11/01/2013	3FE
40429C FQ 0	HSBC FINANCE CORP 5.700		06/01/2011	MATURED		3,000,000	3,000,000	3,020,420	3,001,813	0	(1,813)	0	(1,813)	0	3,000,000	0	0	0	85,500	06/01/2011	1FE
45072P AB 8	IASIS HEALTHCARE 8.750		06/15/2011	REDEEMED		3,997,445	3,940,000	3,311,000	3,489,656	0	47,893	0	47,893	0	3,537,549	0	459,896	459,896	172,375	06/15/2014	5FE
48238Q AE 5	KAR AUCTION 8.750		06/15/2011	REDEEMED		4,307,076	4,185,000	2,457,138	2,828,161	0	118,024	0	118,024	0	2,946,185	0	1,360,892	1,360,892	227,850	05/01/2014	4FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
487836 AS 7	KELLOGG CO 6.600		04/01/2011	MATURED		2,000,000	2,000,000	2,191,229	2,009,249	0	(9,249)	0	(9,249)	0	2,000,000	0	0	0	66,000	04/01/2011	1FE
513075 AM 3	LAMAR MEDIA CORP 6.625		05/27/2011	WELLS FARGO SECURITIE		1,259,213	1,230,000	1,123,675	1,155,416	0	5,290	0	5,290	0	1,160,705	0	98,507	98,507	64,964	08/15/2015	4FE
513075 D* 9	LAMAR MEDIA CORP 4.000		06/30/2011	PAID ON PRINCIPAL		54,099	54,099	53,829	53,858	0	242	0	242	0	54,099	0	0	0	832	12/31/2016	3FE
538034 A* 0	LIVE NATION ENTERTAINM 4.500		06/30/2011	PAID ON PRINCIPAL		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	28	11/07/2016	3
577081 AR 3	MATTEL INC 6.125		06/15/2011	MATURED		3,000,000	3,000,000	2,999,340	2,999,712	0	288	0	288	0	3,000,000	0	0	0	91,875	06/15/2011	2FE
58013M DM 3	MCDONALDS CORP 6.000		04/15/2011	MATURED		1,000,000	1,000,000	1,099,780	1,005,134	0	(5,134)	0	(5,134)	0	1,000,000	0	0	0	30,000	04/15/2011	1FE
585515 AB 5	MELLON FUNDING 6.400		05/14/2011	MATURED		5,000,000	5,000,000	4,984,250	4,998,249	0	1,751	0	1,751	0	5,000,000	0	0	0	160,000	05/14/2011	1FE
617446 GM 5	MORGAN STANLEY DEAN WI 6.750		04/15/2011	MATURED		3,500,000	3,500,000	3,792,940	3,517,934	0	(17,934)	0	(17,934)	0	3,500,000	0	0	0	118,125	04/15/2011	1FE
629377 AU 6	NRG ENERGY 7.375		06/23/2011	REDEEMED		5,500,648	5,305,000	4,873,288	4,978,283	0	24,463	0	24,463	0	5,002,746	0	497,902	497,902	349,946	02/01/2016	3FE
69073T AL 7	OWENS-BROCKWAY 6.750		05/31/2011	REDEEMED		8,221,923	8,041,000	7,824,270	7,891,524	0	13,702	0	13,702	0	7,905,225	0	316,697	316,697	271,384	12/01/2014	3FE
693401 AD 3	PERF 2005-1 A4 4.370		06/27/2011	PAID ON PRINCIPAL		133,003	133,003	132,996	133,003	0	0	0	0	0	133,003	0	0	0	2,906	06/25/2014	1FE
000000 00 0	PINAFORE LLC TL A 4.250		06/30/2011	PAID ON PRINCIPAL		98,662	98,662	98,539	98,560	0	102	0	102	0	98,662	0	0	0	3,318	09/21/2015	3FE
693492 A* 1	PINAFORE LLC TL B 4.250		06/30/2011	PAID ON PRINCIPAL		6,246	6,246	6,267	6,267	0	(21)	0	(21)	0	6,246	0	0	0	79	09/21/2016	3FE
744516 E# 8	PUBLIC SERVICE CO OF N 8.750		06/30/2011	PAID ON PRINCIPAL		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,563	06/30/2012	1FE
779382 AL 4	ROWAN COMPANIES 3.525		05/02/2011	PAID ON PRINCIPAL		79,105	79,105	79,105	79,105	0	0	0	0	0	79,105	0	0	0	1,394	05/01/2020	1FE
812141 AP 4	SEALY MATTRESS (144A) 10.875		05/27/2011	REDEEMED		9,270	9,000	8,638	8,697	0	18	0	18	0	8,715	0	555	555	604	04/15/2016	3FE
81727H AB 0	SENSUS METERING SYSTEM 8.625		05/09/2011	TENDERED		3,149,197	3,183,000	2,323,590	2,590,402	0	56,716	0	56,716	0	2,647,118	0	502,078	502,078	205,304	12/15/2013	4FE
784635 AL 8	SPX CORP 7.625		05/04/2011	DEUTSCHE BANC		3,315,000	3,000,000	3,092,000	3,059,546	0	(4,846)	0	(4,846)	0	3,054,700	0	260,300	260,300	91,500	12/15/2014	3FE
857689 AV 5	STATION CASINOS 6.000		05/25/2011	TRAVELERS CASUALTY AN		3,717	2,445,000	245	0	245	0	0	245	0	245	0	3,473	3,473	0	04/01/2012	6*
857689 BA 0	STATION CASINOS 7.750		05/25/2011	ST. PAUL FIRE & MARIN		1,186	780,000	78	0	78	0	0	78	0	78	0	1,108	1,108	0	08/15/2016	6*
858495 AC 8	STEINWAY MUSIC (144A) 7.000		05/02/2011	REDEEMED		1,136,548	1,117,000	1,103,038	1,110,247	0	632	0	632	0	1,110,879	0	25,669	25,669	52,465	03/01/2014	4FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		04/30/2011	MATURED		11,543	11,543	11,543	11,543	0	0	0	0	0	11,543	0	0	0	1,369	03/01/2013	1FE
868536 C@ 0	SUPERVALU INC TL B (EX 3.441		06/30/2011	PAID ON PRINCIPAL		5,164	5,164	5,035	5,090	14	59	0	74	0	5,164	0	0	0	121	10/05/2015	3
868536 B@ 1	SUPERVALU INC TL B-3 (4.500		06/30/2011	PAID ON PRINCIPAL		2,913	2,913	2,785	2,867	2	44	0	45	0	2,913	0	0	0	63	04/29/2018	3FE
89609G AA 0	TRICAHUE LEASING 3.503		05/19/2011	PAID ON PRINCIPAL		138,177	138,177	138,177	138,177	0	0	0	0	0	138,177	0	0	0	2,420	11/19/2021	1FE
895953 AD 9	TRICON GLOBAL 8.875		04/15/2011	MATURED		3,000,000	3,000,000	3,499,680	3,032,045	0	(32,045)	0	(32,045)	0	3,000,000	0	0	0	133,125	04/15/2011	2FE
91879Q AH 2	VAIL RESORTS INC 6.750		05/25/2011	REDEEMED		3,812,413	3,770,000	3,037,400	3,268,897	0	52,954	0	52,954	0	3,321,850	0	490,562	490,562	197,925	02/15/2014	3FE
920253 AC 5	VALMONT INDUSTRIES 6.875		06/16/2011	REDEEMED		429,871	425,000	417,563	420,901	0	510	0	510	0	421,411	0	8,460	8,460	18,262	05/01/2014	3FE
92344T AA 6	VERIZON PENNSYLVANIA 5.650		04/27/2011	REDEEMED		3,086,100	3,000,000	3,072,970	3,011,555	0	(4,179)	0	(4,179)	0	3,007,376	0	78,724	78,724	76,275	11/15/2011	1FE
92344S AT 7	VERIZON WIRELESS 3.750		05/20/2011	MATURED		4,750,000	4,750,000	4,746,295	4,748,966	0	1,034	0	1,034	0	4,750,000	0	0	0	89,063	05/20/2011	1FE
925387 AE 2	VESSEL MANAGEMENT SERV 5.125		04/16/2011	PAID ON PRINCIPAL		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,050	04/16/2035	1FE
97381W B* 4	WINDSTREAM CORP B2 3.030		06/30/2011	PAID ON PRINCIPAL		12,225	12,225	12,151	12,166	0	59	0	59	0	12,225	0	0	0	202	12/17/2015	2
983130 AP 0	WYNN LAS VEGAS 7.875		06/27/2011	WELLS FARGO SECURITIE		5,335,550	4,895,000	4,895,000	4,895,000	0	0	0	0	0	4,895,000	0	440,550	440,550	255,917	05/01/2020	3FE
73755L AB 3	POTASH CORP 7.750	A.	05/31/2011	MATURED		3,000,000	3,000,000	3,294,870	3,029,744	0	(29,744)	0	(29,744)	0	3,000,000	0	0	0	116,250	05/31/2011	2FE
02265Q AA 6	AMAL LIMITED 3.465	F..	05/23/2011	PAID ON PRINCIPAL		89,635	89,635	89,635	89,635	0	0	0	0	0	89,635	0	0	0	1,568	08/21/2021	1
G6644# AQ 1	NORTHGATE PLC 7.720	F..	04/28/2011	PAID ON PRINCIPAL		127,256	127,256	127,256	127,256	0	0	0	0	0	127,256	0	0	0	4,591	11/20/2012	3

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
822582 AA 0	SHELL INTERNATIONAL FI 5.625	F...	06/27/2011	MATURED		1,000,000	1,000,000	999,315	999,883	0	117	0	117	0	1,000,000	0	0	0	28,125	06/27/2011	1FE
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000		05/25/2011	PAID ON PRINCIPAL		558,156	558,156	564,522	556,600	0	1,556	0	1,556	0	558,156	0	0	0	11,502	01/25/2018	1Z*
007036 QM 1	ARMT 2005-8 4A21 5.331		06/27/2011	PAID ON PRINCIPAL		102,778	102,778	100,260	99,720	0	3,058	0	3,058	0	102,778	0	0	0	2,563	07/25/2035	1Z*
007036 QM 1	ARMT 2005-8 4A21 5.357		04/25/2011	PAID ON PRINCIPAL		124,990	124,990	121,928	121,271	0	3,719	0	3,719	0	124,990	0	0	0	2,238	07/25/2035	1Z*
07386H SW 2	BALTA 2005-4 22A2 CMO 2.835		06/25/2011	PAID ON PRINCIPAL		76,241	76,241	40,408	38,068	0	38,173	0	38,173	0	76,241	0	0	0	1,076	05/25/2035	1Z*
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.897		04/25/2011	PAID ON PRINCIPAL		2,621	2,621	2,523	2,508	0	112	0	112	0	2,621	0	0	0	26	03/25/2033	1Z*
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.897		06/25/2011	PAID ON PRINCIPAL		484	484	466	463	0	21	0	21	0	484	0	0	0	7	03/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.878		04/25/2011	PAID ON PRINCIPAL		4,080	4,080	4,130	3,907	0	173	0	173	0	4,080	0	0	0	40	05/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.878		06/25/2011	PAID ON PRINCIPAL		10,330	10,330	10,459	9,893	0	437	0	437	0	10,330	0	0	0	148	05/25/2033	1Z*
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		151,593	151,593	146,711	148,652	0	2,941	0	2,941	0	151,593	0	0	0	2,957	09/25/2018	1Z*
05949A BA 7	BOAMS 2004-3 1A25 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		845,089	845,089	845,089	843,130	0	1,958	0	1,958	0	845,089	0	0	0	22,184	04/25/2034	1Z*
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.177		06/25/2011	PAID ON PRINCIPAL		491,661	491,661	493,138	482,527	0	9,134	0	9,134	0	491,661	0	0	0	11,808	07/25/2035	1Z*
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.181		04/25/2011	PAID ON PRINCIPAL		222,100	222,100	222,768	217,974	0	4,126	0	4,126	0	222,100	0	0	0	3,787	07/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.121		06/25/2011	PAID ON PRINCIPAL		330,972	330,972	315,458	303,594	0	27,378	0	27,378	0	330,972	0	0	0	4,767	11/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.121		04/25/2011	PAID ON PRINCIPAL		505,011	505,011	481,338	463,236	0	41,775	0	41,775	0	505,011	0	0	0	5,259	11/25/2035	1Z*
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		2,258,744	2,258,744	2,249,039	2,249,461	0	9,283	0	9,283	0	2,258,744	0	0	0	51,660	11/25/2020	1Z*
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		626,890	626,890	633,750	625,967	0	922	0	922	0	626,890	0	0	0	14,459	06/25/2035	1Z*
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		391,625	391,625	392,052	390,908	0	717	0	717	0	391,625	0	0	0	7,821	07/25/2020	1Z*
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		1,416,379	1,416,379	1,406,568	1,409,033	0	7,346	0	7,346	0	1,416,379	0	0	0	29,203	10/25/2020	1Z*
07384M F8 0	BSARM 2004-1 11A1 CMO 2.906		04/25/2011	PAID ON PRINCIPAL		7,499	7,499	6,135	5,867	0	1,631	0	1,631	0	7,499	0	0	0	75	04/25/2034	1Z*
07384M F8 0	BSARM 2004-1 11A1 CMO 2.906		06/25/2011	PAID ON PRINCIPAL		30,714	30,714	25,128	24,032	0	6,682	0	6,682	0	30,714	0	0	0	439	04/25/2034	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.761		06/27/2011	PAID ON PRINCIPAL		309,729	309,729	223,005	209,968	0	99,761	0	99,761	0	309,729	0	0	0	8,116	06/25/2047	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.787		04/25/2011	PAID ON PRINCIPAL		57,190	57,190	41,177	38,770	0	18,420	0	18,420	0	57,190	0	0	0	1,109	06/25/2047	1Z*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		239,468	239,468	237,672	238,183	0	1,285	0	1,285	0	239,468	0	0	0	5,006	12/25/2018	1Z*
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		170,741	170,741	169,214	169,426	0	1,316	0	1,316	0	170,741	0	0	0	3,678	11/25/2033	1Z*
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.447		06/27/2011	PAID ON PRINCIPAL		908,560	908,560	866,018	877,062	0	31,497	0	31,497	0	908,560	0	0	0	22,350	01/25/2036	1Z*
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.462		04/25/2011	PAID ON PRINCIPAL		553,853	553,853	527,920	534,653	0	19,201	0	19,201	0	553,853	0	0	0	10,096	01/25/2036	1Z*
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		04/25/2011	PAID ON PRINCIPAL		218,618	218,618	217,833	218,006	0	1,041	429	612	0	218,618	0	0	0	4,008	10/25/2035	1Z*
16162W NF 2	CHASE 2005-S3 A5 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		1,746,300	1,746,300	1,741,725	1,742,214	0	4,086	0	4,086	0	1,746,300	0	0	0	39,790	11/25/2035	1Z*
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		241,714	241,714	235,897	239,182	0	2,532	0	2,532	0	241,714	0	0	0	4,557	11/25/2018	1Z*
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		06/27/2011	PAID ON PRINCIPAL		534,774	534,774	532,114	532,603	0	2,171	0	2,171	0	534,774	0	0	0	9,704	08/25/2035	1Z*
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		93,893	93,893	84,034	85,137	0	8,756	0	8,756	0	93,893	0	0	0	2,144	11/25/2020	1Z*
17312D AA 6	CMSI 2007-8 1A1 6.000		06/25/2011	PAID ON PRINCIPAL		394,240	394,240	264,141	163,414	0	230,826	0	230,826	0	394,240	0	0	0	9,471	09/25/2037	1Z*
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		06/25/2011	PAID ON PRINCIPAL		43,373	43,373	30,022	24,671	0	18,702	0	18,702	0	43,373	0	0	0	1,053	11/25/2036	1Z*
22540V 6Q 0	CSFB 2002-19 2M1 5.686		06/27/2011	PAID ON PRINCIPAL		280,232	280,232	265,520	263,947	1,679	14,606	0	16,285	0	280,232	0	0	0	7,547	06/25/2032	4Z*

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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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
22540V 6Q 0	CSFB 2002-19 2M1 6.293		04/25/2011	PAID ON PRINCIPAL		2,911	2,911	2,758	2,741	17	152	0	169	0	2,911	0	0	0	63	06/25/2032	4Z*
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2011	PAID ON PRINCIPAL		47,656	47,656	49,414	50,140	788	(3,272)	0	(2,484)	0	47,656	0	0	0	1,073	12/25/2033	1Z*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		178,508	178,508	178,420	178,420	0	87	0	87	0	178,508	0	0	0	3,725	02/25/2020	1Z*
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		150,273	150,273	129,235	126,657	0	23,616	0	23,616	0	150,273	0	0	0	2,895	08/25/2020	1Z*
225458 G3 6	CSFB 2005-7 4A1 5.000		06/25/2011	PAID ON PRINCIPAL		393,939	393,939	394,308	393,024	0	915	0	915	0	393,939	0	0	0	7,971	08/25/2020	1Z*
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2011	PAID ON PRINCIPAL		487,005	487,005	454,248	434,111	12,515	40,379	0	52,894	0	487,005	0	0	0	10,939	02/25/2037	3Z*
02149D AD 1	CWALT 2006-HY13 2A1 5.774		06/27/2011	PAID ON PRINCIPAL		107,231	107,231	92,652	91,704	0	15,527	0	15,527	0	107,231	0	0	0	3,108	01/25/2037	1Z*
02149D AD 1	CWALT 2006-HY13 2A1 5.832		04/25/2011	PAID ON PRINCIPAL		365,312	365,312	315,645	312,415	0	52,898	0	52,898	0	365,312	0	0	0	7,120	01/25/2037	1Z*
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2011	PAID ON PRINCIPAL		220,379	220,379	170,038	175,415	0	44,964	0	44,964	0	220,379	0	0	0	5,560	03/25/2036	1Z*
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		06/27/2011	PAID ON PRINCIPAL		131,672	131,672	113,761	116,832	0	14,840	0	14,840	0	131,672	0	0	0	2,880	04/25/2036	1Z*
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		740,150	740,150	742,389	739,217	0	933	0	933	0	740,150	0	0	0	14,869	06/25/2018	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 2.829		06/25/2011	PAID ON PRINCIPAL		14,616	14,616	14,762	14,295	0	321	0	321	0	14,616	0	0	0	207	06/25/2033	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 2.906		04/25/2011	PAID ON PRINCIPAL		1,937	1,937	1,956	1,894	0	42	0	42	0	1,937	0	0	0	19	06/25/2033	1Z*
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		06/27/2011	PAID ON PRINCIPAL		777,651	777,651	774,043	772,612	0	5,039	0	5,039	0	777,651	0	0	0	17,667	07/25/2035	1Z*
126694 RJ 9	CWHL 2005-J4 A1 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		2,197,829	2,197,829	2,190,752	2,192,291	0	5,539	0	5,539	0	2,197,829	0	0	0	50,062	12/25/2035	1Z*
12669G 5U 1	CWHL 2005-17 1A8 5.500		06/27/2011	PAID ON PRINCIPAL		190,579	190,579	167,055	167,849	0	22,730	0	22,730	0	190,579	0	0	0	4,070	09/25/2035	1Z*
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		748,222	748,222	743,896	739,768	0	8,453	0	8,453	0	748,222	0	0	0	16,723	09/25/2035	1Z*
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		06/27/2011	PAID ON PRINCIPAL		1,100,672	1,100,672	1,059,976	1,054,347	(0)	46,325	0	46,325	0	1,100,672	0	0	0	27,540	03/25/2036	1Z*
126671 RX 6	CWL 2002-S3 M1 4.800		06/25/2011	PAID ON PRINCIPAL		8,478	8,478	8,639	7,064	1,575	(161)	0	1,414	0	8,478	0	0	0	162	05/25/2032	6Z*
126673 TD 4	CWL 2004-S1 A3 4.615		06/25/2011	PAID ON PRINCIPAL		320,813	320,813	291,940	297,955	0	22,858	0	22,858	0	320,813	0	0	0	6,184	02/25/2035	1Z*
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		87,723	87,723	87,723	87,562	40	121	0	162	0	87,723	0	0	0	1,953	07/25/2033	1Z*
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		06/25/2011	PAID ON PRINCIPAL		446,039	446,039	436,560	439,212	0	6,827	0	6,827	0	446,039	0	0	0	8,615	09/25/2018	1Z*
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		06/25/2011	PAID ON PRINCIPAL		368,247	368,247	265,598	198,143	0	170,104	0	170,104	0	368,247	0	0	0	9,182	04/25/2036	1Z*
36186M AC 5	GMACM 2007-HE3 2A1 7.000		06/25/2011	PAID ON PRINCIPAL		392,563	392,563	336,627	336,627	0	55,936	0	55,936	0	392,563	0	0	0	11,273	09/25/2037	1Z*
36297X AF 0	GSR 2006-5F 2A5 6.000		06/27/2011	PAID ON PRINCIPAL		208,805	208,805	201,482	201,645	0	7,160	0	7,160	0	208,805	0	0	0	6,266	05/25/2036	1Z*
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.397		04/25/2011	PAID ON PRINCIPAL		232,660	232,660	226,962	226,301	0	6,359	0	6,359	0	232,660	0	0	0	4,193	11/25/2035	1Z*
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.397		06/25/2011	PAID ON PRINCIPAL		510,967	510,967	498,454	497,002	0	13,966	0	13,966	0	510,967	0	0	0	12,165	11/25/2035	1Z*
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.862		04/25/2011	PAID ON PRINCIPAL		589,490	589,490	526,996	505,284	0	84,206	0	84,206	0	589,490	0	0	0	11,544	08/25/2036	1Z*
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.865		06/25/2011	PAID ON PRINCIPAL		520,327	520,327	465,165	446,000	(0)	74,326	0	74,326	0	520,327	0	0	0	12,923	08/25/2036	1Z*
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.518		06/27/2011	PAID ON PRINCIPAL		77,362	77,362	65,310	54,959	0	22,403	0	22,403	0	77,362	0	0	0	2,036	11/25/2036	1Z*
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.554		04/25/2011	PAID ON PRINCIPAL		113,327	113,327	95,673	80,509	0	32,818	0	32,818	0	113,327	0	0	0	2,146	11/25/2036	1Z*
46630P AZ 8	JPMMT 2007-A2 4A1M 5.634		06/27/2011	PAID ON PRINCIPAL		791,109	791,109	772,197	757,104	0	34,005	0	34,005	0	791,109	0	0	0	20,412	04/25/2037	1Z*
46630P AZ 8	JPMMT 2007-A2 4A1M 5.644		04/25/2011	PAID ON PRINCIPAL		571,013	571,013	557,362	546,469	0	24,544	0	24,544	0	571,013	0	0	0	10,765	04/25/2037	1Z*
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2011	PAID ON PRINCIPAL		46,702	46,702	42,705	40,197	0	6,505	0	6,505	0	46,702	0	0	0	1,270	07/15/2028	6FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		113,935	113,935	112,012	113,114	0	821	0	821	0	113,935	0	0	0	2,001	12/25/2018	1Z*
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		81,419	81,419	80,732	81,095	0	325	0	325	0	81,419	0	0	0	1,536	03/25/2018	1Z*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450		06/10/2011	PAID ON PRINCIPAL		372,392	372,392	372,344	372,344	0	48	0	48	0	372,392	0	0	0	1,521	12/10/2033	1FE
674135 CP 1	OAK 1997-C B1 7.450		06/23/2011	WRITTEN OFF		20	24,728	13,971	13,896	0	770	0	770	0	14,666	0	(14,646)	(14,646)	854	11/15/2027	6FE
68619A BJ 5	ORGN 2005-A A3 4.970		06/15/2011	PAID ON PRINCIPAL		155,518	155,518	126,531	146,248	0	9,269	0	9,269	0	155,518	0	0	0	3,150	10/15/2021	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.507		04/18/2011	PAID ON PRINCIPAL		338,275	338,275	342,596	340,289	0	(2,014)	0	(2,014)	0	338,275	0	0	0	6,225	05/26/2035	1Z*
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.507		06/18/2011	PAID ON PRINCIPAL		399,621	399,621	404,726	402,001	0	(2,380)	0	(2,380)	0	399,621	0	0	0	10,223	05/26/2035	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.206		04/18/2011	PAID ON PRINCIPAL		424,279	424,279	428,380	424,685	0	(406)	0	(406)	0	424,279	0	0	0	8,806	12/18/2036	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.219		06/18/2011	PAID ON PRINCIPAL		774,391	774,391	781,877	775,132	0	(742)	0	(742)	0	774,391	0	0	0	22,342	12/18/2036	1Z*
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		279,118	279,118	278,333	278,278	0	841	0	841	0	279,118	0	0	0	5,674	10/25/2020	1Z*
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		1,220,132	1,220,132	1,221,372	1,218,981	0	1,151	0	1,151	0	1,220,132	0	0	0	23,791	10/25/2020	1Z*
45660N PZ 2	RAST 2003-A5 A1 5.500		06/25/2011	PAID ON PRINCIPAL		585,626	585,626	557,809	573,021	0	12,605	0	12,605	0	585,626	0	0	0	14,882	06/25/2033	1Z*
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2011	PAID ON PRINCIPAL		167,011	167,011	159,965	155,639	0	11,371	0	11,371	0	167,011	0	0	0	4,405	07/25/2036	1Z*
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2011	PAID ON PRINCIPAL		1,068,629	1,068,629	1,013,528	987,524	0	81,105	0	81,105	0	1,068,629	0	0	0	26,697	01/25/2037	1Z*
863579 KB 3	SARM 2005-3XS A3 .555		06/27/2011	PAID ON PRINCIPAL		159,249	159,249	150,490	123,818	0	35,431	0	35,431	0	159,249	0	0	0	593	01/25/2035	1Z*
863579 KB 3	SARM 2005-3XS A3 .564		05/25/2011	PAID ON PRINCIPAL		43,730	43,730	41,324	34,000	0	9,729	0	9,729	0	43,730	0	0	0	125	01/25/2035	1Z*
863579 KB 3	SARM 2005-3XS A3 .582		04/25/2011	PAID ON PRINCIPAL		81,732	81,732	77,237	63,548	0	18,184	0	18,184	0	81,732	0	0	0	170	01/25/2035	1Z*
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		121,460	121,460	123,035	122,723	0	(1,263)	0	(1,263)	0	121,460	0	0	0	2,479	03/25/2018	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.606		06/25/2011	PAID ON PRINCIPAL		1,764	1,764	1,764	1,642	0	122	0	122	0	1,764	0	0	0	21	01/25/2033	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.607		04/25/2011	PAID ON PRINCIPAL		122	122	122	114	0	8	0	8	0	122	0	0	0	1	01/25/2033	1Z*
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000		06/25/2011	PAID ON PRINCIPAL		9,745	9,745	9,928	9,711	0	34	0	34	0	9,745	0	0	0	195	11/25/2032	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.254		06/25/2011	PAID ON PRINCIPAL		602	602	608	545	0	56	0	56	0	602	0	0	0	6	03/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.254		04/25/2011	PAID ON PRINCIPAL		1,078	1,078	1,089	977	0	101	0	101	0	1,078	0	0	0	8	03/25/2033	1Z*
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		417,747	417,747	407,695	411,796	0	5,951	0	5,951	0	417,747	0	0	0	7,413	11/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2011	PAID ON PRINCIPAL		79,832	79,832	80,069	79,851	2	(22)	0	(20)	0	79,832	0	0	0	1,570	07/25/2018	1Z*
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		77,381	77,381	75,979	76,472	0	909	0	909	0	77,381	0	0	0	1,454	08/25/2018	1Z*
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		194,468	194,468	195,684	194,802	0	(334)	0	(334)	0	194,468	0	0	0	4,096	09/25/2018	1Z*
93363N AD 7	WAMU 2006-AR12 1A4 CMO 5.726		04/25/2011	PAID ON PRINCIPAL		16,822	16,822	10,367	8,888	0	7,934	0	7,934	0	16,822	0	0	0	335	10/25/2036	1Z*
93363N AD 7	WAMU 2006-AR12 1A4 CMO 5.935		06/27/2011	PAID ON PRINCIPAL		18,554	18,554	11,434	9,803	0	8,751	0	8,751	0	18,554	0	0	0	494	10/25/2036	1Z*
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		06/27/2011	PAID ON PRINCIPAL		156,577	156,577	154,767	155,706	0	871	0	871	0	156,577	0	0	0	2,894	10/25/2018	1Z*
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		06/25/2011	PAID ON PRINCIPAL		84,973	84,973	84,516	84,631	(3)	346	0	343	0	84,973	0	0	0	1,592	12/25/2018	1Z*
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		06/25/2011	PAID ON PRINCIPAL		53,066	53,066	51,984	52,519	0	546	0	546	0	53,066	0	0	0	1,143	12/25/2033	1Z*
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		06/27/2011	PAID ON PRINCIPAL		710,508	710,508	693,976	703,111	(0)	7,397	0	7,397	0	710,508	0	0	0	15,005	12/25/2020	1Z*
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		06/25/2011	PAID ON PRINCIPAL		353,899	353,899	346,766	349,135	0	4,764	0	4,764	0	353,899	0	0	0	7,169	09/25/2020	1Z*
94984J AD 3	WFMBS 2006-13 A4 CMO 5.750		04/25/2011	PAID ON PRINCIPAL		140,867	140,867	140,470	140,343	0	658	134	524	0	140,867	0	0	0	2,700	10/25/2036	1Z*
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		06/25/2011	PAID ON PRINCIPAL		450,875	450,875	431,103	431,803	0	19,073	0	19,073	0	450,875	0	0	0	12,056	05/25/2036	1Z*
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/25/2011	PAID ON PRINCIPAL		283,778	283,778	261,164	261,164	0	22,614	0	22,614	0	283,778	0	0	0	1,900	04/25/2037	5Z*
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.128		04/20/2011	PAID ON PRINCIPAL		80,801	80,801	63,429	56,929	(0)	23,872	0	23,872	0	80,801	0	0	0	1,380	10/20/2035	1Z*

QE05.14

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.137		06/20/2011	PAID ON PRINCIPAL		317,564	317,564	249,288	223,742	0	93,822	0	93,822	0	317,564	0	0	0	7,302	10/20/2035	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		06/11/2011	PAID ON PRINCIPAL		42,161	42,161	42,374	42,125	0	36	0	36	0	42,161	0	0	0	763	03/11/2041	1Z*
52108H XL 3	LBUBS 2003-C8 A3 4.830		06/15/2011	PAID ON PRINCIPAL		189,189	189,189	190,126	189,296	0	(107)	0	(107)	0	189,189	0	0	0	4,773	11/15/2027	1Z*
929766 JD 6	WBCMT 2003-C6 A3 4.957		06/15/2011	PAID ON PRINCIPAL		139,482	139,482	144,015	139,648	0	(166)	0	(166)	0	139,482	0	0	0	2,850	08/15/2035	1Z*
04542B MS 8	ABFC 2005-AQ1 A4 5.010		06/25/2011	PAID ON PRINCIPAL		153,546	153,546	149,707	149,707	0	3,839	0	3,839	0	153,546	0	0	0	876	06/25/2035	1Z*
161546 FW 1	CFAB 2003-4 1A6 4.429		06/25/2011	PAID ON PRINCIPAL		299,275	299,275	295,768	297,802	0	1,472	0	1,472	0	299,275	0	0	0	5,497	10/25/2014	1Z*
12668T AB 0	CWL 2007-BC1 2A1 .245		06/27/2011	PAID ON PRINCIPAL		436,107	436,107	401,219	413,625	0	22,482	0	22,482	0	436,107	0	0	0	673	05/25/2037	1Z*
12668T AB 0	CWL 2007-BC1 2A1 .272		04/25/2011	PAID ON PRINCIPAL		366,508	366,508	337,188	347,614	0	18,894	0	18,894	0	366,508	0	0	0	295	05/25/2037	1Z*
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2011	PAID ON PRINCIPAL		101,846	101,846	88,097	88,097	0	13,749	0	13,749	0	101,846	0	0	0	451	07/25/2033	1Z*
36242D JW 4	GSMPS 2004-4 2A1 (CMO) 4.003		06/27/2011	PAID ON PRINCIPAL		88,375	88,375	85,502	85,502	0	2,872	0	2,872	0	88,375	0	0	0	1,051	06/25/2034	1Z*
36242D JW 4	GSMPS 2004-4 2A1 (CMO) 4.024		04/25/2011	PAID ON PRINCIPAL		14,745	14,745	14,266	14,266	0	479	0	479	0	14,745	0	0	0	102	06/25/2034	1Z*
362341 LS 6	GSMPS 2005-RP3 2A1 (CM 3.721		06/25/2011	PAID ON PRINCIPAL		257,270	257,270	243,121	243,121	0	14,150	0	14,150	0	257,270	0	0	0	1,336	09/25/2035	2FE
69121P DE 0	OWNIT 2006-2 A2B 5.632		06/27/2011	PAID ON PRINCIPAL		415,155	415,155	350,546	328,872	0	86,283	0	86,283	0	415,155	0	0	0	8,852	01/25/2037	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 .455		06/27/2011	PAID ON PRINCIPAL		113,511	113,511	94,214	97,680	0	15,831	0	15,831	0	113,511	0	0	0	292	10/25/2035	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 .464		05/25/2011	PAID ON PRINCIPAL		83,075	83,075	68,952	71,488	0	11,586	0	11,586	0	83,075	0	0	0	178	10/25/2035	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 .482		04/25/2011	PAID ON PRINCIPAL		193,919	193,919	160,953	166,873	0	27,045	0	27,045	0	193,919	0	0	0	338	10/25/2035	1Z*
75406V AC 7	RASC 2006-KS5 A3 .345		06/27/2011	PAID ON PRINCIPAL		306,872	306,872	214,810	235,549	0	71,323	0	71,323	0	306,872	0	0	0	619	07/25/2036	1Z*
75406V AC 7	RASC 2006-KS5 A3 .354		05/25/2011	PAID ON PRINCIPAL		135,031	135,031	94,522	103,647	0	31,384	0	31,384	0	135,031	0	0	0	228	07/25/2036	1Z*
75406V AC 7	RASC 2006-KS5 A3 .372		04/25/2011	PAID ON PRINCIPAL		248,039	248,039	173,627	190,390	0	57,649	0	57,649	0	248,039	0	0	0	343	07/25/2036	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					147,902,250	148,166,148	138,893,429	138,687,706	17,952	2,460,012	563	2,477,400	0	141,165,106	0	6,737,143	6,737,143	5,175,821	XXX	XXX
Bonds - Hybrid Securities																					
05568A AA 8	BOI CAPITAL FUNDING NO 6.107		06/16/2011	CITIGROUP GLOBAL MARK		280,000	2,000,000	160,140	160,140	0	0	0	0	0	160,140	0	119,860	119,860	61,070	08/29/2049	6FE
4899999.	Total - Bonds - Hybrid Securities					280,000	2,000,000	160,140	160,140	0	0	0	0	0	160,140	0	119,860	119,860	61,070	XXX	XXX
8399997.	Total - Bonds - Part 4					332,185,874	333,078,653	328,701,404	321,689,213	17,952	2,349,923	563	2,367,312	0	324,056,526	0	8,129,348	8,129,348	9,738,173	XXX	XXX
8399999.	Total - Bonds					332,185,874	333,078,653	328,701,404	321,689,213	17,952	2,349,923	563	2,367,312	0	324,056,526	0	8,129,348	8,129,348	9,738,173	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
13100M 50 9	CALIX INC		05/12/2011	CITIGROUP GLOBAL MARKETS		364,000	7,932	XXX	7,615	0	0	0	0	0	7,615	0	318	318	0	XXX	L
17243V 10 2	CINEMARK HOLDINGS INC		05/17/2011	CITIGROUP GLOBAL MARKETS		13,111,000	271,915	XXX	264,108	0	0	0	0	0	264,108	0	7,807	7,807	0	XXX	L
73179V 10 3	POLYPORE INTERNATIONAL INC		06/28/2011	CITIGROUP GLOBAL MARKETS		7,920,000	509,961	XXX	499,795	0	0	0	0	0	499,795	0	10,165	10,165	0	XXX	L
760759 10 0	REPUBLIC SERVICES		04/27/2011	VARIOUS		67,828,000	2,075,497	XXX	2,077,572	0	0	40,019	(40,019)	0	2,037,553	0	37,944	37,944	13,566	XXX	L
D59710 10 9	QSC AG	F	06/06/2011	CITIGROUP GLOBAL MARKETS		79,899,000	356,341	XXX	351,396	0	0	0	0	0	351,396	0	4,945	4,945	0	XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					3,221,645	XXX	3,200,485	0	0	0	40,019	(40,019)	0	3,160,466	0	61,178	61,178	13,566	XXX	XXX

QE05.15

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 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.							

Common Stocks - Parent, Subsidiaries and Affiliates

89426*	10	9	THE TRAVELERS MARINE CORP.....	05/02/2011	CONVERSION TO LLC.....	1,910,000	646,320	XXX	646,320	7,230,677	(6,584,358)	0	0	(6,584,358)	0	646,320	0	0	0	0	XXX	J
9199999.			Total - Common Stocks - Parent, Subsidiaries and Affiliates.....			646,320	XXX	646,320	7,230,677	(6,584,358)	0	0	(6,584,358)	0	646,320	0	0	0	0	0	XXX	XXX
9799997			Total - Common Stocks - Part 4.....			3,867,965	XXX	3,846,805	7,230,677	(6,584,358)	0	40,019	(6,624,377)	0	3,806,786	0	61,178	61,178	13,566	13,566	XXX	XXX
9799999.			Total - Common Stocks.....			3,867,965	XXX	3,846,805	7,230,677	(6,584,358)	0	40,019	(6,624,377)	0	3,806,786	0	61,178	61,178	13,566	13,566	XXX	XXX
9899999.			Total - Preferred and Common Stocks.....			3,867,965	XXX	3,846,805	7,230,677	(6,584,358)	0	40,019	(6,624,377)	0	3,806,786	0	61,178	61,178	13,566	13,566	XXX	XXX
9999999.			Total - Bonds, Preferred and Common Stocks.....			336,053,839	XXX	332,548,209	328,919,890	(6,566,406)	2,349,923	40,582	(4,257,065)	0	327,863,312	0	8,190,526	8,190,526	9,751,739	9,751,739	XXX	XXX

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

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.....	(1,750)	(1,750,000)	US 5-YR NOTE.....	Portfolio Hedge.....	D-1.....	INTEREST.....	09/01/2011	CBT.....	05/26/2011	118.7734	119.1953	(738,273)	0	(738,273)	(738,273)	0	0	1,225,000	
1349999. Total-Short Futures-Hedging Other.....												(738,273)	0	(738,273)	(738,273)	0	0	1,225,000	XXX
1389999. Total-Short Futures.....												(738,273)	0	(738,273)	(738,273)	0	0	1,225,000	XXX
1409999. Total-Hedging Other.....												(738,273)	0	(738,273)	(738,273)	0	0	1,225,000	XXX
1449999. TOTAL.....												(738,273)	0	(738,273)	(738,273)	0	0	1,225,000	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	.....(738,273)	.....0	.....1,225,000	.....1,225,000
0899999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(738,273)	.....0	.....1,225,000	.....1,225,000

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 - DEU A TREASURY.....	.....1	.....20,561,723	.....20,561,723	07/01/2011....
	REPO - ML A TREASURY.....	.....1	.....3,559,733	.....3,559,733	07/01/2011....
	REPO - RBS A TREASURY.....	.....1	.....19,166,368	.....19,166,368	07/01/2011....
0199999	U.S. Government - Issuer Obligations.....		.....43,287,824	.....43,287,824	....XXX.....
0599999	Total - U.S. Government.....		.....43,287,824	.....43,287,824	....XXX.....
Totals					
7799999	Total - Issuer Obligations.....		.....43,287,824	.....43,287,824	....XXX.....
8399999	Subtotal - Bonds.....		.....43,287,824	.....43,287,824	....XXX.....
9999999	Totals.....		.....43,287,824	.....43,287,824	....XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(25,751,176) Book/Adjusted Carrying Value \$.....(25,751,176)
- Average balance for the year to date: Fair Value \$.....62,526,760 Book/Adjusted Carrying Value \$.....62,526,760
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....43,287,824 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 \$.....43,287,824 Book/Adjusted Carrying Value \$.....43,287,824

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	(20)	0	10,093,783	(7,366,896)	(94,523)	XXX..
Bank of America, N.A. - Boston.....	Boston,MA.....	0.000	0	0	31,747	12,349	8,975	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	0.000	0	0	2,000,000	2,000,000	2,000,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	0.000	0	0	12,499,693	(362,426)	428,700	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	0.000	0	0	2,116,011	25,110,551	10,246,267	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(10,342,967)	(9,189,484)	(8,737,033)	XXX..
Bank of New York.....	New York,NY.....	0.000	0	0	137,189	89,797	151,123	XXX..
Bank of New York Mellon.....	New York,NY.....	0.000	0	0	(114,380)	(208,067)	(76,158)	XXX..
Citibank, N.A.....	Charlotte,NC.....	0.000	0	0	0	0	(54,330)	XXX..
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(578,840,732)	(712,559,854)	(664,430,249)	XXX..
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	4,206,518	5,590,854	5,849,944	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	0.000	0	0	25,000	25,000	25,000	XXX..
HSBC.....	Miami,FL.....	0.000	0	0	1,304,690	1,176,930	3,299,680	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	(17,478,543)	(37,557,017)	(7,964,479)	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(16,362,345)	(8,259,295)	(19,517,868)	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX..
Key Bank of New York.....	Albany,NY.....	0.000	0	0	57,768	185,874	137,871	XXX..
RBC Dexia.....	Toronto,ON.....	0.000	0	0	25,828	25,828	25,828	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	5,000	5,000	5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	126,771	89,827	71,678	XXX..
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	51,514	99,822	258,905	XXX..
US Bank Corp.....	St. Paul,MN.....	0.000	0	0	0	34,760	48,268	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	645,118	581,029	804,652	XXX..
Wachovia Bank, N.A. - VA.....	Roanoke,VA.....	0.000	0	0	5,000	5,000	0	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	(20)	0	(588,810,465)	(739,473,546)	(676,515,878)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	(20)	0	(588,810,465)	(739,473,546)	(676,515,878)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	(20)	0	(588,810,465)	(739,473,546)	(676,515,878)	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	6,090	0	0	608,252
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	561	0	0	199,863
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	42,711	0	0	2,925,049
11. Georgia.....GA	0	0	0	0	(2,366)	0	0	535,316
12. Hawaii.....HI	0	0	0	0	229	0	0	49,383
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	2,073	0	0	188,222
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	36	0	0	6,542
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	68	0	0	7,753
21. Maryland.....MD	0	0	0	0	1,298	0	0	96,772
22. Massachusetts.....MA	0	0	0	0	3,682	0	0	388,506
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	6,826	0	0	550,818
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	5,259	0	0	383,663
30. New Hampshire.....NH	0	0	0	0	1,009	0	0	56,795
31. New Jersey.....NJ	0	0	0	0	123	0	0	7,635
32. New Mexico.....NM	0	0	0	0	5,383	0	0	400,369
33. New York.....NY	0	0	0	0	105,175	625,000	3	9,596,785
34. North Carolina.....NC	0	0	0	0	127	0	0	9,247
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	7,654	0	0	450,702
37. Oklahoma.....OK	0	0	0	0	12	0	0	1,335
38. Oregon.....OR	0	0	0	0	5,539	0	0	319,603
39. Pennsylvania.....PA	0	0	430,000	28	(41,965)	334,500	25	2,802
40. Rhode Island.....RI	0	0	0	0	21	0	0	4,025
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	35	0	0	2,420
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	4,610	0	0	266,880
46. Vermont.....VT	0	0	0	0	63	0	0	8,492
47. Virginia.....VA	0	0	0	0	6,852	0	0	588,414
48. Washington.....WA	0	0	0	0	1,134	0	0	62,648
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	2,715	0	0	165,694
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	430,000	28	164,957	959,500	28	17,883,987

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	39,671	0	0	1,251,978
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	49	0	0	17,379
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	1,181	1,181	0	0	2,205	0	0	200,226
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	1,906	1,906	0	0	1,218	0	0	222,209
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	1,199	0	0	87,453
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	1	1,260	250,210	4	124,096
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	58	0	0	3,389
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	7	7	1	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	172	0	0	14,811
48. Washington.....WA	0	0	0	0	148	0	0	8,172
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	3,087	3,087	0	1	45,987	250,317	6	1,929,713

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	662	0	0	66,085
2. Alaska.....AK	0	0	0	0	1,777	0	0	73,731
3. Arizona.....AZ	0	0	0	0	2,713	0	0	85,605
4. Arkansas.....AR	0	0	0	0	4,167	0	0	322,806
5. California.....CA	0	0	0	0	31,116	0	0	1,741,454
6. Colorado.....CO	0	0	0	0	18,156	0	0	1,174,375
7. Connecticut.....CT	0	0	0	0	3,453	0	0	1,231,042
8. Delaware.....DE	0	0	0	0	1,432	0	0	109,326
9. District of Columbia.....DC	0	0	0	0	1,200	0	0	100,339
10. Florida.....FL	0	0	0	0	5,441	0	0	372,639
11. Georgia.....GA	0	0	0	1	(15,293)	0	0	3,459,582
12. Hawaii.....HI	0	0	0	0	51	0	0	10,954
13. Idaho.....ID	0	0	0	0	3,761	0	0	223,188
14. Illinois.....IL	0	0	0	1	(968,053)	0	0	2,202,762
15. Indiana.....IN	0	0	0	0	1,010	250,000	1	91,710
16. Iowa.....IA	0	0	0	0	5,451	0	0	335,207
17. Kansas.....KS	0	0	0	0	21	0	0	3,739
18. Kentucky.....KY	0	0	0	0	6,749	0	0	624,570
19. Louisiana.....LA	0	0	0	2	(163,273)	50,000	1	1,426,193
20. Maine.....ME	0	0	0	0	484	0	0	54,770
21. Maryland.....MD	0	0	0	0	4,250	0	0	316,783
22. Massachusetts.....MA	0	0	0	0	12,310	0	0	1,298,962
23. Michigan.....MI	0	0	0	0	54,287	0	0	2,869,617
24. Minnesota.....MN	0	0	0	0	4,902	0	0	395,604
25. Mississippi.....MS	0	0	0	0	4,461	0	0	213,544
26. Missouri.....MO	0	0	0	0	19,466	0	0	869,994
27. Montana.....MT	0	0	13,172	1	15,094	50,000	1	151,678
28. Nebraska.....NE	0	0	0	0	2,495	0	0	130,607
29. Nevada.....NV	0	0	0	0	1,276	0	0	93,095
30. New Hampshire.....NH	0	0	0	0	4,220	0	0	237,480
31. New Jersey.....NJ	0	0	3,500	1	28,030	125,000	1	1,517,865
32. New Mexico.....NM	0	0	0	0	4,622	0	0	343,811
33. New York.....NY	0	0	0	0	120,136	170,001	3	10,961,845
34. North Carolina.....NC	0	0	0	0	8,969	0	0	651,235
35. North Dakota.....ND	0	0	0	0	98	0	0	26,670
36. Ohio.....OH	0	0	0	0	49,723	0	0	2,927,867
37. Oklahoma.....OK	0	0	0	0	1,277	0	0	147,014
38. Oregon.....OR	0	0	0	0	5,743	0	0	331,319
39. Pennsylvania.....PA	0	0	0	0	35,378	0	0	2,799,465
40. Rhode Island.....RI	0	0	0	0	1,168	0	0	219,591
41. South Carolina.....SC	0	0	0	0	5,188	0	0	324,005
42. South Dakota.....SD	0	0	0	0	(7)	0	0	93,627
43. Tennessee.....TN	0	0	0	0	17,707	0	0	1,207,575
44. Texas.....TX	0	0	0	0	44,265	0	0	5,154,066
45. Utah.....UT	0	0	0	0	6,313	0	0	365,536
46. Vermont.....VT	0	0	0	0	1,982	0	0	265,441
47. Virginia.....VA	0	0	0	0	800	0	0	68,671
48. Washington.....WA	0	0	0	0	48,029	0	0	2,653,010
49. West Virginia.....WV	0	0	0	0	58,753	0	0	1,661,124
50. Wisconsin.....WI	0	0	0	0	10,340	0	0	630,913
51. Wyoming.....WY	0	0	0	0	2,281	0	0	109,421
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	16,672	6	(485,423)	645,001	7	52,747,513

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	1	0	0	182
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	6	0	0	1,168
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	16	0	0	1,689
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	25	0	0	1,527
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	1	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	115	0	0	6,777
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	2	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	16	0	0	1,347
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	179	3	1	12,690

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

Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended June 30, 2011

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....0	.....0	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....162,700
- 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