

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS


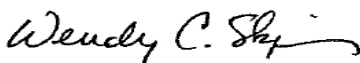
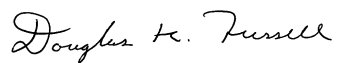
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN ...	Chairman, President & Chief Executive Officer	# MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer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

DIRECTORS

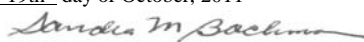
JAY STEVEN BENET BRIAN WILLIAM MacLEAN KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of October, 2011


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



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,744,623,283	0	8,744,623,283	8,875,261,737
2. Stocks:				
2.1 Preferred stocks.....	40,012,900	0	40,012,900	37,663,947
2.2 Common stocks.....	3,378,596,859	1,557,488	3,377,039,371	3,065,867,400
3. Mortgage loans on real estate:				
3.1 First liens.....	31,944	0	31,944	42,508
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....141,867), cash equivalents (\$.....0) and short-term investments (\$.....96,159,408).....	96,301,275	0	96,301,275	402,771,500
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	882,952,237	29,441,093	853,511,144	834,882,229
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	23,520,519	0	23,520,519	24,676,000
11. Aggregate write-ins for invested assets.....	(1,953)	0	(1,953)	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,166,037,064	30,998,581	13,135,038,483	13,241,165,321
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	107,293,463	0	107,293,463	113,767,748
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	477,355,993	34,699,143	442,656,850	404,364,796
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....3,659,071 earned but unbilled premiums).....	821,473,122	5,554,475	815,918,647	745,395,668
15.3 Accrued retrospective premiums.....	36,865,907	572,586	36,293,320	39,791,036
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	22,471,129	0	22,471,129	(9,133,392)
16.2 Funds held by or deposited with reinsured companies.....	4,194,995	0	4,194,995	4,336,814
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	88,934,399	0	88,934,399	5,396,521
18.2 Net deferred tax asset.....	421,205,408	135,765,443	285,439,965	293,283,808
19. Guaranty funds receivable or on deposit.....	836,092	0	836,092	942,115
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	108,607,160
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	203,690,952	105,959,896	97,731,056	86,646,326
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,350,358,525	313,550,124	15,036,808,401	15,034,563,922
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	15,350,358,525	313,550,124	15,036,808,401	15,034,563,922

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(1,953)	0	(1,953)	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).....	(1,953)	0	(1,953)	0
2501. Suspense, undistributed payments.....	48,606,640	0	48,606,640	31,362,771
2502. Equities and deposits in pools and associations.....	29,071,915	0	29,071,915	36,517,847
2503. State surcharges receivable.....	10,127,088	0	10,127,088	11,034,944
2598. Summary of remaining write-ins for Line 25 from overflow page.....	115,885,310	105,959,896	9,925,414	7,730,764
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	203,690,952	105,959,896	97,731,056	86,646,326

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,169,559,113).....	6,103,692,792	5,897,012,477
2. Reinsurance payable on paid losses and loss adjustment expenses.....	264,829,250	249,260,790
3. Loss adjustment expenses.....	1,369,140,062	1,367,018,565
4. Commissions payable, contingent commissions and other similar charges.....	95,054,689	104,528,732
5. Other expenses (excluding taxes, licenses and fees).....	84,491,700	95,430,493
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	67,313,976	76,856,308
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....275,642 and interest thereon \$....37,743.....	313,385	335,777
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....178,065,891 and including warranty reserves of \$.....0).....	1,792,135,949	1,683,237,954
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,623,947	7,610,528
12. Ceded reinsurance premiums payable (net of ceding commissions).....	102,386,349	80,355,981
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	24,264,528	21,038,343
15. Remittances and items not allocated.....	(1,058,068)	(7,223,590)
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	22,942,236	0
20. Derivatives.....	0	3,875,000
21. Payable for securities.....	24,339,823	16,709,291
22. Payable for securities lending.....	23,520,519	24,676,000
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(22,118,271)	(25,920,876)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,959,872,866	9,594,801,776
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,959,872,866	9,594,801,776
29. Aggregate write-ins for special surplus funds.....	98,407,649	104,760,649
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
35. Unassigned funds (surplus).....	2,773,703,301	3,130,176,912
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,076,935,535	5,439,762,147
38. Totals.....	15,036,808,401	15,034,563,922

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	463,727	465,464
2503. Payable for renewal rights.....	44,792	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(23,126,790)	(26,886,340)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(22,118,271)	(25,920,876)
2901. Special surplus for deferred taxes.....	76,487,584	79,884,826
2902. Special surplus from retroactive reinsurance.....	21,920,065	24,875,823
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	98,407,649	104,760,649
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....217,294,499).....	209,369,192	308,382,257	400,158,584
1.2 Assumed..... (written \$.....2,981,984,979).....	2,886,173,107	2,768,136,593	3,715,062,090
1.3 Ceded..... (written \$.....222,390,572).....	216,535,289	315,607,369	409,307,757
1.4 Net..... (written \$.....2,976,888,906).....	2,879,007,010	2,760,911,481	3,705,912,917
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....2,049,978,254):			
2.1 Direct.....	299,237,127	133,608,532	(64,872,295)
2.2 Assumed.....	1,968,552,054	1,444,772,052	1,875,640,265
2.3 Ceded.....	302,648,899	138,319,347	(56,604,423)
2.4 Net.....	1,965,140,282	1,440,061,237	1,867,372,393
3. Loss adjustment expenses incurred.....	352,510,939	302,905,629	431,109,792
4. Other underwriting expenses incurred.....	951,178,272	914,147,521	1,219,297,277
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,268,829,494	2,657,114,388	3,517,779,462
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(389,822,484)	103,797,093	188,133,455
INVESTMENT INCOME			
9. Net investment income earned.....	337,673,631	383,420,637	1,062,109,728
10. Net realized capital gains (losses) less capital gains tax of \$.....10,991,899.....	(13,581,115)	(58,936,681)	(52,243,604)
11. Net investment gain (loss) (Lines 9 + 10).....	324,092,516	324,483,956	1,009,866,123
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(8,442,521) amount charged off \$.....432,166).....	(8,874,687)	(8,899,506)	(11,294,060)
13. Finance and service charges not included in premiums.....	13,963,495	14,206,563	18,775,481
14. Aggregate write-ins for miscellaneous income.....	(1,581,446)	(664,362)	(689,108)
15. Total other income (Lines 12 through 14).....	3,507,362	4,642,695	6,792,312
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(62,222,606)	432,923,744	1,204,791,890
17. Dividends to policyholders.....	4,581,876	3,757,804	4,882,604
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	(66,804,483)	429,165,940	1,199,909,287
19. Federal and foreign income taxes incurred.....	(75,849,515)	71,933,867	111,364,561
20. Net income (Line 18 minus Line 19) (to Line 22).....	9,045,033	357,232,072	1,088,544,725
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,439,762,147	6,197,925,689	6,197,925,689
22. Net income (from Line 20).....	9,045,033	357,232,072	1,088,544,725
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....4,379,519.....	334,624,733	478,276,669	115,166,356
25. Change in net unrealized foreign exchange capital gain (loss).....	(86,787)	(1,485,622)	(2,286,057)
26. Change in net deferred income tax.....	1,072,760	(12,601,247)	(32,344,166)
27. Change in nonadmitted assets.....	18,915,090	53,198,474	61,980,283
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(723,000,000)	(1,620,000,000)	(1,985,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(3,397,440)	(7,682,107)	(4,224,684)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(362,826,612)	(753,061,761)	(758,163,543)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,076,935,535	5,444,863,929	5,439,762,147
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(42,948)	(21,094)	(23,372)
1402. Profit and loss, miscellaneous.....	(750,960)	(213,659)	(302,125)
1403. Retroactive reinsurance gain/loss.....	(787,538)	(429,610)	(363,612)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,581,446)	(664,362)	(689,108)
3701. Prior period adjustment.....	(198)	0	0
3702. Change in special surplus from deferred taxes.....	(3,397,242)	(7,682,107)	(4,224,684)
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).....	(3,397,440)	(7,682,107)	(4,224,684)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,904,501,968	2,863,596,522	3,746,877,760
2. Net investment income.....	376,076,857	392,583,898	1,114,982,838
3. Miscellaneous income.....	3,507,362	4,642,695	6,792,312
4. Total (Lines 1 through 3).....	3,284,086,188	3,260,823,115	4,868,652,910
5. Benefit and loss related payments.....	1,774,354,210	1,464,951,104	1,853,060,540
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,329,640,379	1,317,573,685	1,711,973,778
8. Dividends paid to policyholders.....	3,568,457	3,267,107	4,800,059
9. Federal and foreign income taxes paid (recovered) net of \$.... (10,359,440) tax on capital gains (losses).....	18,680,261	94,669,894	110,207,809
10. Total (Lines 5 through 9).....	3,126,243,308	2,880,461,791	3,680,042,186
11. Net cash from operations (Line 4 minus Line 10).....	157,842,880	380,361,323	1,188,610,724
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,039,583,126	1,347,578,650	1,727,234,077
12.2 Stocks.....	171,352	483,459,240	483,460,140
12.3 Mortgage loans.....	10,565	9,611	12,969
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	73,759,345	51,098,211	79,131,933
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(5,425)	0	0
12.7 Miscellaneous proceeds.....	7,632,485	275,384	275,384
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,121,151,448	1,882,421,096	2,290,114,503
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	939,929,944	599,149,302	960,207,174
13.2 Stocks.....	2,664,551	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	61,110,912	319,744,964	360,124,064
13.6 Miscellaneous applications.....	0	31,545,220	23,963,898
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,003,705,407	950,439,486	1,344,295,136
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	117,446,041	931,981,610	945,819,368
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(22,433)	(20,947)	373,332
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	723,000,000	1,620,000,000	1,985,000,000
16.6 Other cash provided (applied).....	141,263,287	(16,027,674)	(129,815,184)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(581,759,146)	(1,636,048,621)	(2,114,441,852)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(306,470,225)	(323,705,688)	19,988,240
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	402,771,500	382,783,260	382,783,260
19.2 End of period (Line 18 plus Line 19.1).....	96,301,275	59,077,572	402,771,500
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Distribution from partnership.....	2,664,551	0	0
20.0002 Merger with Travelers PC Fund Investments, Inc.....	0	0	375,393,706
20.0003 Merger with TCS European Investments, Inc.....	0	0	99,710,147

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No material change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

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

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

CUSIP
81377NAA2
79549AXJ3
05948XBV2
05948XEB3

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments from January 1, 2011 through September 30, 2011:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
Present value of Cash flows is less than Amortized cost	\$46,177,479	\$2,690,332	\$37,044,986

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

NOTES TO FINANCIAL STATEMENTS

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

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
55275RAD4	\$13,265,552	\$ 8,172,656	\$ 5,092,896	\$ 8,172,656	\$ 5,142,033	Q3 – 2009
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581	Q3 – 2009
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888	Q3 – 2009
57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803	Q3 – 2009
76110WUP9	639,406	602,541	36,866	602,541	255,240	Q3 – 2009
92977YBR1	6,396,631	6,344,953	51,678	6,344,953	5,432,772	Q4 – 2009
36242DKV4	3,382,872	3,063,197	319,675	3,063,197	2,750,007	Q4 – 2009
567455AC3	10,400,100	10,218,750	181,350	10,218,750	5,533,089	Q4 – 2009
57643LRK4	8,512,704	8,231,841	280,863	8,231,841	7,465,111	Q4 – 2009
46630GBC8	4,726,240	4,660,518	65,722	4,660,518	4,596,507	Q4 – 2009
76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 – 2009
55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 – 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 – 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 – 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 – 2010
05949QAW5	17,987,728	17,981,329	6,398	17,981,329	16,611,618	Q3 – 2010
576455AC3	9,537,395	9,438,000	99,395	9,438,000	6,604,395	Q3 – 2010
55275RAD4	8,224,290	7,775,700	448,590	7,775,700	5,477,070	Q3 – 2010
57643LRK4	6,599,004	6,504,187	94,818	6,504,187	6,245,589	Q3 – 2010
55275RAD4	7,889,095	6,993,000	896,095	6,993,000	6,003,840	Q4 – 2010
05949QAW5	16,373,110	16,372,806	303	16,372,806	15,632,705	Q4 – 2010
576455AC3	9,540,731	8,470,800	1,069,931	8,470,800	6,753,750	Q4 – 2010
57643LRK4	6,355,945	6,144,456	211,489	6,144,456	6,331,259	Q4 – 2010
92977YBR1	5,080,156	4,986,837	93,319	4,986,837	4,950,464	Q1 – 2011
576455AC3	8,550,207	8,402,550	147,657	8,402,550	6,091,620	Q1 – 2011
57643LRK4	6,009,672	5,533,223	476,449	5,533,223	5,805,474	Q1 – 2011
81377NAA2	4,183,873	3,887,070	296,802	3,887,070	4,145,553	Q1 – 2011
79549AXJ3	8,358,700	8,018,886	339,814	8,018,886	7,127,786	Q1 – 2011
05949QAW5	12,201,895	12,188,259	13,636	12,188,259	12,081,240	Q2 – 2011
92977YBR1	4,952,944	4,735,914	217,031	4,735,914	4,962,526	Q2 – 2011
57643LRK4	5,356,686	5,220,520	136,166	5,220,520	4,616,928	Q2 – 2011
81377NAA2	3,794,622	3,368,849	425,773	3,368,849	3,050,154	Q2 – 2011
05948XBV2	1,236,219	1,202,668	33,552	1,202,668	1,194,041	Q2 – 2011
05948XEB3	556,757	549,957	6,800	549,957	533,961	Q2 – 2011
576455AC3	8,582,675	8,440,500	142,175	8,440,500	5,216,910	Q3 – 2011
57643LRK4	4,977,283	4,753,065	224,218	4,753,065	3,605,516	Q3 – 2011
81377NAA2	3,178,762	3,042,534	136,228	3,042,534	2,383,485	Q3 – 2011
05948XBV2	1,192,824	1,192,112	712	1,192,112	1,133,561	Q3 – 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 September 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	\$ 12,465	\$ 439	\$ 82,224	\$ 549,210	\$ 94,689	\$ 549,649
Structured securities	47,604,379	3,491,254	25,073,834	5,874,999	72,678,213	9,366,253

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

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

The Company paid ordinary dividends in 2011 to its parent company, Travelers Insurance Group Holdings Inc. as follows (in millions):

	<u>Ordinary</u>
March 21	\$ 378
September 29	\$ 345
Total	\$ 723

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

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

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

NOTES TO FINANCIAL STATEMENTS

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and Miscellaneous	\$ -	48,365,712	-	\$ 48,365,712
Preferred Stock				
Redeemable Preferred Stock	28,882,825	-	-	28,882,825
Non-redeemable Preferred Stock	9,285,580	-	-	9,285,580
Total Preferred Stock	38,168,405	-	-	38,168,405
Common Stock	-	-	-	-
Total Assets at Fair Value	\$38,168,405	48,365,712	-	\$86,534,117

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 9/30/2011
Bonds	\$ 20,695	-	(10)	-	20,694	(41,379)	\$ -
Total	\$ 20,695	-	(10)	-	20,694	(41,379)	\$ -

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

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

(5) Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2011 to September 30, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$88,071,000, resulting from better than expected loss development in the other liability – occurrence, other liability – claims made, special property, fidelity & surety and homeowners lines, and from lower estimates for adjusting and other expenses, partially offset by deterioration in the commercial multi-peril lines, commercial auto liability and private passenger automobile liability 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 asbestos and 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 2007 – 2009 accident years. The improvement in the fidelity & surety line resulted from better than expected development for accident years 2006 and prior. 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 DCC 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 multi-peril line was driven primarily by worse than expected development related to hail claims incurred in 2010. 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 private passenger automobile liability line was driven by worse than expected development for the bodily injury and uninsured motorist coverages for the 2007 – 2010 accident years.

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.

NOTES TO FINANCIAL STATEMENTS

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/14/2011.....

6.4 By what department or departments?
Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [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.....	\$3,066,701,560	\$3,378,596,859
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$18,488,880	\$19,611,280
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,085,190,440	\$3,398,208,139
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:

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

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.0	5.000 %	0	0	19,730,397	19,730,397	0	0	154,881	154,881
Total	XXX	XXX	0	0	19,730,397	19,730,397	0	0	154,881	154,881

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	2,520,965	1,727,307	2,239,606	2,623,173	53,058,366	67,383,166
2. Alaska.....AK.....L.....	AK	L	249,123	152,342	78,159	151,412	915,062	1,471,605
3. Arizona.....AZ.....L.....	AZ	L	2,388,918	3,447,851	607,216	554,192	14,116,366	14,657,379
4. Arkansas.....AR.....L.....	AR	L	1,135,139	1,452,127	635,759	(80,469)	14,511,443	14,996,412
5. California.....CA.....L.....	CA	L	10,061,760	71,315,626	32,640,279	33,850,282	195,756,581	233,737,157
6. Colorado.....CO.....L.....	CO	L	1,405,520	1,737,770	538,174	401,289	11,455,838	13,869,828
7. Connecticut.....CT.....L.....	CT	L	10,383,347	8,021,776	18,094,875	10,469,303	269,232,158	373,442,780
8. Delaware.....DE.....L.....	DE	L	99,647	289,435	595,406	397,284	39,350,563	51,376,805
9. District of Columbia.....DC.....L.....	DC	L	2,304,899	2,127,498	415,451	842,918	21,552,376	25,979,680
10. Florida.....FL.....L.....	FL	L	14,074,144	8,267,466	9,469,450	8,964,939	132,344,491	197,750,830
11. Georgia.....GA.....L.....	GA	L	6,319,525	6,373,767	4,340,818	5,405,314	43,719,678	55,884,731
12. Hawaii.....HI.....L.....	HI	L	285,512	392,281	328,187	208,169	1,738,365	2,418,412
13. Idaho.....ID.....L.....	ID	L	698,454	694,116	471,600	335,159	6,966,652	4,574,763
14. Illinois.....IL.....L.....	IL	L	4,405,324	4,867,182	3,089,575	2,626,432	46,807,737	55,950,312
15. Indiana.....IN.....L.....	IN	L	2,130,714	1,937,795	1,276,220	4,448,800	16,369,797	17,660,030
16. Iowa.....IA.....L.....	IA	L	2,120,279	1,577,175	1,698,769	1,351,532	7,096,036	16,984,356
17. Kansas.....KS.....L.....	KS	L	4,097,728	4,862,681	1,991,389	2,455,666	20,182,232	20,961,220
18. Kentucky.....KY.....L.....	KY	L	1,612,120	1,158,805	973,334	1,018,430	29,388,916	34,230,279
19. Louisiana.....LA.....L.....	LA	L	3,869,653	5,347,566	3,183,298	2,148,976	82,669,376	92,119,793
20. Maine.....ME.....L.....	ME	L	588,964	471,264	629,658	661,252	21,068,738	19,477,022
21. Maryland.....MD.....L.....	MD	L	5,212,666	3,988,986	7,765,045	2,617,702	62,660,422	70,701,328
22. Massachusetts.....MA.....L.....	MA	L	16,476,892	15,965,497	10,117,125	8,979,218	150,385,751	152,075,617
23. Michigan.....MI.....L.....	MI	L	1,180,607	1,198,529	3,344,546	5,888,952	353,442,968	234,052,102
24. Minnesota.....MN.....L.....	MN	L	2,636,298	1,730,514	2,837,551	2,401,333	35,162,562	36,091,642
25. Mississippi.....MS.....L.....	MS	L	2,020,262	1,926,620	965,960	581,172	12,420,083	14,464,902
26. Missouri.....MO.....L.....	MO	L	3,066,962	3,091,511	2,802,646	2,048,387	35,578,674	37,211,770
27. Montana.....MT.....L.....	MT	L	395,608	398,294	100,715	73,343	2,924,166	3,024,188
28. Nebraska.....NE.....L.....	NE	L	1,360,319	1,216,588	1,138,082	989,652	13,092,202	11,019,475
29. Nevada.....NV.....L.....	NV	L	732,216	651,250	307,256	366,813	2,304,000	2,540,898
30. New Hampshire.....NH.....L.....	NH	L	493,704	604,513	433,932	1,030,920	28,828,739	21,878,061
31. New Jersey.....NJ.....L.....	NJ	L	2,321,445	4,770,187	4,895,609	5,406,013	240,356,336	134,981,042
32. New Mexico.....NM.....L.....	NM	L	402,702	377,808	272,601	261,036	5,219,942	5,505,137
33. New York.....NY.....L.....	NY	L	19,930,843	23,942,393	42,586,221	43,626,547	367,052,099	483,734,143
34. North Carolina.....NC.....L.....	NC	L	5,115,471	5,129,748	2,660,122	2,629,780	41,773,158	47,043,364
35. North Dakota.....ND.....L.....	ND	L	33,879	42,228	(1,034)	(1,265)	156,183	193,198
36. Ohio.....OH.....L.....	OH	L	716,271	1,293,948	4,419,130	1,686,248	236,303,519	277,513,116
37. Oklahoma.....OK.....L.....	OK	L	848,856	912,817	327,798	432,313	11,361,381	16,200,618
38. Oregon.....OR.....L.....	OR	L	1,227,161	1,612,080	190,997	403,054	11,980,989	12,710,125
39. Pennsylvania.....PA.....L.....	PA	L	6,158,112	7,845,650	15,292,527	11,652,287	267,611,270	212,774,135
40. Rhode Island.....RI.....L.....	RI	L	638,209	467,959	1,478,008	1,716,362	40,087,442	41,811,051
41. South Carolina.....SC.....L.....	SC	L	1,984,937	1,387,622	694,009	508,126	17,567,967	18,849,867
42. South Dakota.....SD.....L.....	SD	L	236,279	319,421	284,055	331,196	1,426,185	1,618,494
43. Tennessee.....TN.....L.....	TN	L	8,825,517	9,540,533	6,118,246	5,868,229	62,619,792	62,984,692
44. Texas.....TX.....L.....	TX	L	27,968,569	37,593,242	2,891,439	1,847,792	129,839,255	142,234,622
45. Utah.....UT.....L.....	UT	L	633,649	645,107	596,519	157,029	3,727,004	4,754,835
46. Vermont.....VT.....L.....	VT	L	818,653	736,456	492,875	466,615	7,335,940	8,027,437
47. Virginia.....VA.....L.....	VA	L	24,472,510	27,272,095	13,493,655	11,419,340	66,776,591	75,637,104
48. Washington.....WA.....L.....	WA	L	861,949	1,281,763	4,359,857	1,733,647	13,059,403	15,634,619
49. West Virginia.....WV.....L.....	WV	L	483,492	594,885	694,571	849,369	21,854,994	22,232,886
50. Wisconsin.....WI.....L.....	WI	L	3,661,277	4,073,136	5,837,091	4,850,554	45,248,170	48,543,298
51. Wyoming.....WY.....L.....	WY	L	29,270	62,981	17,049	16,719	329,700	377,960
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	412,940	618,091	0	0	0	0
54. Puerto Rico.....PR.....L.....	PR	L	4,937,484	2,795,662	1,044,317	926,389	1,640,669	3,581,523
55. US Virgin Islands.....VI.....L.....	VI	L	136,853	424,378	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CN.....N.....	CN	N	0	0	0	(80,000)	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	110,901	(19,921)	0	(77,185)	10,001	254,563
59. Totals.....(a).....54.....	(a)	54	217,294,499	290,714,400	221,755,748	200,441,739	3,318,438,329	3,535,184,372

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....	XXX	110,901	(19,921)	0	(77,185)	10,001	254,563
5802. ....XXX.....	XXX	0	0	0	0	0	0
5803. ....XXX.....	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....	XXX	110,901	(19,921)	0	(77,185)	10,001	254,563

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

TRAVELERS CASUALTY AND SURETY COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,869,350	(6,509,453)	(226.9)	11.2
2. Allied lines.....	1,586,231	1,291,476	81.4	52.9
3. Farmowners multiple peril.....	0	(5)	0.0	0.0
4. Homeowners multiple peril.....	37,390,458	22,324,811	59.7	45.6
5. Commercial multiple peril.....	52,207	(986,917)	(1,890.4)	1,814.1
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,229	(496)	(22.3)	(0.4)
9. Inland marine.....	268,604	74,886	27.9	32.7
10. Financial guaranty.....	28,661	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(10,058)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	26,168	13,658	52.2	(158.8)
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.....	0	0	0.0	0.0
16. Workers' compensation.....	116,194,412	(56,736,603)	(48.8)	41.9
17.1 Other liability-occurrence.....	1,077,721	(43,991,001)	(4,081.9)	(412.9)
17.2 Other liability-claims made.....	3,674,039	(609,053)	(16.6)	(7.1)
17.3 Excess workers' compensation.....	0	(6,441,549)	0.0	0.0
18.1 Products liability-occurrence.....	15,000	15,192,240	101,281.6	0.0
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	350,765,624	0.0	0.0
19.3, 19.4 Commercial auto liability.....	211,447	24,876,820	11,765.1	(614.2)
21. Auto physical damage.....	0	(16,806)	0.0	0.0
22. Aircraft (all perils).....	0	4,659	0.0	0.0
23. Fidelity.....	265,213	(347,073)	(130.9)	(15.2)
24. Surety.....	45,635,599	360,001	0.8	7.7
26. Burglary and theft.....	71,854	(18,035)	(25.1)	1.3
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	209,369,192	299,237,127	142.9	43.3
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,033,974	3,061,256	3,141,774
2. Allied lines.....	543,956	1,562,740	1,553,865
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	12,430,073	35,942,890	38,703,209
5. Commercial multiple peril.....	20,656	51,745	58,092
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	577	1,747	2,091
9. Inland marine.....	92,654	260,042	285,096
10. Financial guaranty.....	0	0	6,665
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	12,272	27,904	22,874
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	41,064,105	127,028,221	179,299,101
17.1 Other liability-occurrence.....	365,375	1,181,521	3,126,640
17.2 Other liability-claims made.....	365,727	1,726,373	6,823,815
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	0	15,000	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	34,616	211,447	48,424
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	82,693	252,031	411,884
24. Surety.....	9,453,569	45,928,871	57,155,463
26. Burglary and theft.....	18,189	42,712	75,409
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	65,518,435	217,294,499	290,714,400
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior.....	2,049,445	2,892,589	4,942,034	402,636	50,288	452,924	1,930,731	(52,429)	2,505,806	4,384,108	283,923	(388,925)	(105,002)
2. 2009.....	349,314	530,513	879,827	176,482	10,087	186,569	266,155	16,734	399,627	682,516	93,324	(104,065)	(10,741)
3. Subtotals 2009 + Prior.....	2,398,758	3,423,102	5,821,861	579,118	60,375	639,493	2,196,887	(35,695)	2,905,433	5,066,624	377,247	(492,990)	(115,743)
4. 2010.....	517,184	924,986	1,442,170	375,330	71,039	446,370	369,034	52,728	601,711	1,023,472	227,180	(199,508)	27,672
5. Subtotals 2010 + Prior.....	2,915,942	4,348,089	7,264,031	954,449	131,415	1,085,863	2,565,920	17,032	3,507,144	6,090,097	604,427	(692,498)	(88,071)
6. 2011.....	XXX	XXX	XXX	XXX	1,022,986	1,022,986	XXX	488,958	893,779	1,382,736	XXX	XXX	XXX
7. Totals.....	2,915,942	4,348,089	7,264,031	954,449	1,154,401	2,108,849	2,565,920	505,990	4,400,923	7,472,833	604,427	(692,498)	(88,071)
8. Prior Year-End's Surplus As Regards Policyholders	5,439,762										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....20.7 %	2. ....(15.9)%	3. ....(1.2)%
													Col. 13, Line 7 Line 8
													4. ....(1.6)%

Q13

TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	11,706,064	2,121,195	9,584,869	7,279,376
2505. Deferred compensation funds.....	428,310	0	428,310	557,088
2506. Other assets nonadmitted.....	103,838,701	103,838,701	0	0
2507. Assumed reinsurance receivable and payable.....	(87,765)	0	(87,765)	(105,700)
2597. Summary of remaining write-ins for Line 25.....	115,885,310	105,959,896	9,925,414	7,730,764

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	37,277	37,277
2505. Escheat liability.....	28,763	107,749
2506. Retroactive reinsurance reserve ceded.....	(23,192,830)	(27,031,366)
2597. Summary of remaining write-ins for Line 25.....	(23,126,790)	(26,886,340)

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

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	42,508	981,487
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	10,565	12,969
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	926,009
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	31,944	42,508
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	31,944	42,508
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	31,944	42,508

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	863,347,823	533,985,856
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	238,890,573
2.2 Additional investment made after acquisition.....	61,110,912	121,233,491
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	33,434,123	124,114,686
6. Total gain (loss) on disposals.....	(2,142,887)	(1,617,691)
7. Deduct amounts received on disposals.....	72,603,864	79,131,933
8. Deduct amortization of premium and depreciation.....	6,576	8,397
9. Total foreign exchange change in book/adjusted carrying value.....	(187,294)	(1,781,574)
10. Deduct current year's other than temporary impairment recognized.....	0	72,337,188
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	882,952,237	863,347,823
12. Deduct total nonadmitted amounts.....	29,441,093	28,465,594
13. Statement value at end of current period (Line 11 minus Line 12).....	853,511,144	834,882,229

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	11,979,627,244	13,247,314,768
2. Cost of bonds and stocks acquired.....	942,594,495	960,207,174
3. Accrual of discount.....	7,496,137	11,859,015
4. Unrealized valuation increase (decrease).....	309,883,018	(135,778,745)
5. Total gain (loss) on disposals.....	7,278,342	167,526,334
6. Deduct consideration for bonds and stocks disposed of.....	1,039,754,478	2,210,694,216
7. Deduct amortization of premium.....	41,194,943	54,359,332
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	2,696,772	6,447,752
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,163,233,042	11,979,627,244
11. Deduct total nonadmitted amounts.....	1,557,488	834,160
12. Statement value at end of current period (Line 10 minus Line 11).....	12,161,675,554	11,978,793,084

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	8,211,008,283	1,326,179,033	1,589,852,781	4,798,537	8,250,939,481	8,211,008,283	7,952,133,073	8,524,586,972
2. Class 2 (a).....	708,637,968	58,236,353	17,681,918	(11,773,474)	638,507,317	708,637,968	737,418,929	586,943,463
3. Class 3 (a).....	92,011,862	7,845,615	12,253	(4,694,285)	112,854,172	92,011,862	95,150,939	108,006,797
4. Class 4 (a).....	43,414,472	3,476,250	0	(1,131,017)	37,174,629	43,414,472	45,759,704	38,197,630
5. Class 5 (a).....	8,613,010	0	36,770	(209,406)	14,770,635	8,613,010	8,366,834	18,608,337
6. Class 6 (a).....	1,953,210	0	9,062	9,062	850,100	1,953,210	1,953,210	1,795,994
7. Total Bonds.....	9,065,638,806	1,395,737,251	1,607,592,784	(13,000,584)	9,055,096,334	9,065,638,806	8,840,782,690	9,278,139,193
PREFERRED STOCK								
8. Class 1.....	908,721	0	0	4,500	908,721	908,721	913,221	874,125
9. Class 2.....	35,689,162	0	0	1,566,022	35,488,501	35,689,162	37,255,184	34,945,327
10. Class 3.....	1,776,495	0	0	0	1,776,495	1,776,495	1,776,495	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	68,000	0	0	0	68,000	68,000	68,000	68,000
14. Total Preferred Stock.....	38,442,378	0	0	1,570,522	38,241,717	38,442,378	40,012,900	37,663,947
15. Total Bonds and Preferred Stock.....	9,104,081,184	1,395,737,251	1,607,592,784	(11,430,062)	9,093,338,051	9,104,081,184	8,880,795,590	9,315,803,140

QS102

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	.....96,159,408	.....XXX.....	.....96,265,430	.....111,698	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....401,674,422	.....383,453,539
2. Cost of short-term investments acquired.....	.....2,881,404,467	.....4,870,177,057
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....(382)	.....0
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....3,186,812,194	.....4,851,952,014
7. Deduct amortization of premium.....	.....101,480	.....4,160
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other than temporary impairment recognized.....	.....5,425	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....96,159,408	.....401,674,422
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....96,159,408	.....401,674,422

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

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 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.....	NONE	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

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....		(3,875,000)
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....		0
3.1 Change in variation margin on open contracts.....	(437,500)	
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	0	
3.22 Section 1, Column 17, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 16, current year to date minus.....	(437,500)	
3.24 Section 1, Column 16, prior year.....	3,875,000	(4,312,500) (4,312,500)
3.3 Subtotal (line 3.1 minus Line 3.2).....		3,875,000
4.1 Variation margin on terminated contracts during the year.....	(5,015,198)	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	(8,890,198)	(8,890,198)
4.3 Subtotal (line 4.1 minus Line 4.2).....		3,875,000
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Recognized.....		(3,875,000)
5.2 Used to adjust basis of hedged items.....		0
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7. Deduct nonadmitted assets.....		0
8. Statement value at end of current period (Line 6 minus Line 7).....		0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	0
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	(437,500)
9.	Total (Line 7 plus Line 8).....	(437,500)
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(437,500)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	1,575,000
15.	Part D, Column 11.....	1,575,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

100029-4.....	Brooklyn.....	NY.....		03/16/1988....		3,605	0	0	0	0	0	0	3,605	3,605	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						3,605	0	0	0	0	0	0	3,605	3,605	0	0	0
0599999. Total Mortgages.....						3,605	0	0	0	0	0	0	3,605	3,605	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership			
		3 City	4 State												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	.....3	.....0	.....(17,675)	.....0	.....6,041,072	.....0.8
	Bridgepoint Europe IV 'B' L.P.....	London.....	GB.....	Bridgepoint Capital.....		01/01/2010....	.....3	.....0	.....1,792,289	.....0	.....11,135,716	.....1.6
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....879,088	.....0	.....5,053,654	.....1.8
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	.....3	.....0	.....6,878	.....0	.....26,344	.....1.3
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....3	.....0	.....2,418,228	.....0	.....12,234,444	.....1.2
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SE.....	EQT Partners.....		01/01/2010....	.....3	.....0	.....187,412	.....0	.....1,706,133	.....0.3
	Granite Global Ventures III L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		10/05/2006....	.....1	.....0	.....562,500	.....0	.....562,500	.....1.1
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006....	.....3	.....0	.....111,581	.....0	.....1,577,232	.....0.6
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....111,553	.....0	.....2,721,369	.....1.6
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	.....3	.....0	.....223,435	.....0	.....15,080,165	.....2.5
	Onex Partners II L.P.....	Toronto.....	ON.....	Onex Partners.....		06/29/2006....	.....3	.....0	.....1,045	.....0	.....2,316,792	.....0.9
	Pitango Venture Capital Fund V, L.P.....	Herzliya Pituach.....	IL.....	Pitango Venture Capital.....		01/01/2010....	.....1	.....0	.....750,000	.....0	.....6,375,000	.....4.5
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....1,686,411	.....0	.....5,127,355	.....0.3
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....10,959	.....0	.....9,456,367	.....2.3
	Silverfleet Capital Partners Fund LP.....	London.....	GB.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....109,788	.....0	.....12,197,206	.....4.8
	Thomas, McNeerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNeerney Partners.....		06/29/2006....	.....1	.....0	.....300,000	.....0	.....3,250,000	.....2.7
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....29,953	.....0	.....2,853,398	.....4.6
	Waud Capital Partners, L.P.....	Lake Forest.....	IL.....	Waud Capital Partners.....		01/15/1999....	.....3	.....0	.....29,148	.....0	.....157,861	.....3.5
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									09,192,592097,872,608XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated															
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....940,895	.....0	.....2,112,538	.....0.3
	EI Fund III, LP.....	New York.....	NY.....	EIP.....		12/19/2006....	.....0	.....0	.....245,098	.....0	.....490,196	.....4.9
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									01,185,99302,602,734XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
	Citi Private Selections, LLC.....	New York.....	NY.....	SSB Private Selections.....		09/01/1998....	.....3	.....0	.....(527,362)	.....0	.....782,203	.....14.8
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....2,169,485	.....0	.....11,718,721	.....0.6
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX.....	Enervest Management Partners, Ltd.....		12/08/2006....	.....0	.....0	.....(93,750)	.....0	.....0	.....4.4
	Excellere Capital Fund, L.P.....	Denver.....	CO.....	Excellere Partners.....		02/02/2007....	.....3	.....0	.....727,729	.....0	.....3,041,695	.....5.3
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	.....0	.....0	.....59,397	.....0	.....171,254	.....4.9
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NO.....	Herkules Capital.....		01/01/2010....	.....3	.....0	.....348,524	.....0	.....5,147,064	.....1.5
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		01/01/2010....	.....3	.....0	.....470,825	.....0	.....5,465,033	.....6.0
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....3	.....0	.....29,428	.....0	.....3,338,398	.....0.4
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matlin Patterson Global Advisors.....		01/01/2010....	.....0	.....0	.....1,058,334	.....0	.....1,641,673	.....0.4
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....3	.....0	.....3,595,419	.....0	.....15,805,200	.....7.5
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	.....0	.....0	.....30,763	.....0	.....3,341,057	.....5.4
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	.....3	.....0	.....1,319,066	.....0	.....6,781,217	.....2.1
	Yorktown Energy Partners III, L.P.....	New York.....	NY.....	Yorktown Partners.....		09/09/1997....	.....0	.....0	.....5,693	.....0	.....124,355	.....4.8
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									09,193,551057,357,870XXX.....
3999999	Subtotal - Unaffiliated.....									019,572,1360157,833,212XXX.....
4199999	Totals.....									019,572,1360157,833,212XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income				
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																							
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Distribution	01/01/2010	07/14/2011	21,124	0	0	0	0	0	0	21,124	21,124	0	0	0	0				
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																	21,124	21,124	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																							
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	08/18/2011	(17,675)	0	0	0	0	0	0	(17,675)	(17,675)	0	0	0	0				
	Castlerigg Partners, L.P.	New York	NY	Distribution	01/01/2010	07/14/2011	76,344	0	0	0	0	0	0	76,344	76,344	0	0	0	0				
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	07/12/2011	10,823	0	0	0	0	0	0	10,823	10,823	0	0	0	0				
	EQT V (No. 2) Limited Partnership	Stockholm	SE	Distribution	01/01/2010	09/22/2011	5,608,862	0	0	0	0	0	0	5,608,862	5,451,168	(157,695)	(157,695)	0	0				
	Fourth Civen Fund (No. 1) Limited Partnership	London	GB	Distribution	01/01/2010	09/22/2011	0	0	0	0	0	0	0	0	(49,008)	(49,008)	0	(49,008)	0				
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	08/25/2011	111,581	0	0	0	0	0	0	111,581	111,581	0	0	0	0				
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	09/14/2011	812,077	0	0	0	0	0	0	812,077	812,077	0	0	0	0				
	Onex Partners II L.P.	Toronto	ON	Distribution	06/29/2006	09/30/2011	2,481,111	0	0	0	0	0	0	2,481,111	2,481,111	0	0	0	0				
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	09/22/2011	153,019	0	0	0	0	0	0	153,019	153,019	0	0	0	0				
	Valley Ventures II, L.P., a Delaware Limited Partnership	Tempe	AZ	Distribution	03/10/1999	07/25/2011	17,127	0	0	0	0	0	0	17,127	17,127	0	0	0	0				
	Waud Capital Partners, L.P.	Lake Forest	IL	Distribution	01/15/1999	07/29/2011	149,828	0	0	0	0	0	0	149,828	149,828	0	0	0	0				
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																	9,403,096	9,196,393	(206,703)	(206,703)	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																							
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	07/26/2011	846,670	0	0	0	0	0	0	846,670	846,670	0	0	0	0				
	RCG Longview Equity Fund, L.P.	New York	NY	Distribution	04/26/2007	07/06/2011	322,956	0	0	0	0	0	0	322,956	322,956	0	0	0	0				
	Rosrock 2005 Fund LLC	New York	NY	Distribution	04/30/2005	07/11/2011	48,000	0	0	0	0	0	0	48,000	48,000	0	0	0	0				
	Rosrock Fund II	New York	NY	Distribution	07/25/2006	07/29/2011	275,204	0	0	0	0	0	0	275,204	275,204	0	0	0	0				
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	09/14/2011	1,284,018	0	0	0	0	0	0	1,284,018	1,284,018	0	0	0	0				
	WCP Real Estate Fund I, L.P.	Westport	CT	Distribution	11/03/2006	08/26/2011	2,500,000	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0	0				
	TPC Opportunity Fund II, LLC	New York	NY	Liquidation	10/13/1997	09/30/2011	18,088	0	0	0	0	0	0	18,088	0	(18,088)	(18,088)	0	0				
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																	5,294,936	5,276,848	(18,088)	(18,088)	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																							
	Citi Private Selections, LLC	New York	NY	Distribution	09/01/1998	09/28/2011	890,180	0	0	0	0	0	0	890,180	890,180	0	0	0	0				
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NO	Distribution	01/01/2010	07/11/2011	0	0	0	0	0	0	0	0	39,085	39,085	0	39,085	0				
	J.F. Lehman Equity Investors II, L.P.	New York	NY	Distribution	01/01/2010	08/29/2011	990,741	0	0	0	0	0	0	990,741	990,741	0	0	0	0				
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010	08/05/2011	308,331	0	0	0	0	0	0	308,331	308,331	0	0	0	0				
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	09/27/2011	26,567	0	0	0	0	0	0	26,567	26,567	0	0	0	0				
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	08/25/2011	398,656	0	0	0	0	0	0	398,656	398,656	0	0	0	0				
	Yorktown Energy Partners III, L.P.	New York	NY	Distribution	09/09/1997	08/02/2011	282,488	0	0	0	0	0	0	282,488	282,488	0	0	0	0				
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																	2,896,963	2,936,047	39,085	(18,088)	39,085	0
3999999	Subtotal - Unaffiliated																	17,616,119	17,430,413	(167,618)	(18,088)	(185,707)	0
4199999	Totals																	17,616,119	17,430,413	(167,618)	(18,088)	(185,707)	0

QE03.1

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 HM 5	U S TREASURY NOTES 3.625 2012 12		09/26/2011	J P MORGAN CHASE SECURITIES INC		26,079,185	25,000,000	219,175	1
912828 MB 3	U S TREASURY NOTES 1.125 2012 12		09/29/2011	VARIOUS		111,224,587	110,000,000	358,709	1
0599999.	Total - Bonds - U.S. Government					137,303,773	135,000,000	577,884	XXX
Bonds - All Other Government									
168863 AW 8	CHILE (REPUBLIC OF) 3.250 2021 09	F	09/07/2011	HSBC		991,310	1,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					991,310	1,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
208418 NT 6	CONROE ISD GO S2011 REF 5.000 2024 02		07/11/2011	WILLIAM BLAIR & CO		2,106,393	1,885,000	11,258	1FE
262615 GY 7	DU PAGE COOK WILL CO CCD 5.000 2028 06		07/27/2011	WILLIAM BLAIR & CO		4,564,946	4,245,000	0	1FE
262615 GZ 4	DU PAGE COOK WILL CO CCD 5.000 2029 06		07/27/2011	WILLIAM BLAIR & CO		3,459,834	3,240,000	0	1FE
262615 HA 8	DU PAGE COOK WILL CO CCD 5.000 2030 06		07/27/2011	WILLIAM BLAIR & CO		1,166,440	1,100,000	0	1FE
365892 LH 9	GARFIELD PITKIN & EAGLE 5.000 2022 12		09/07/2011	RBC DAIN RAUSCHER INC		7,268,704	6,070,000	0	1FE
365892 LU 0	GARFIELD PITKIN & EAGLE 5.000 2023 12		09/07/2011	RBC DAIN RAUSCHER INC		5,194,804	4,410,000	0	1FE
613664 4L 2	MONTGOMERY CO GENERAL OB 5.000 2027 04		07/19/2011	VARIOUS		7,063,812	6,300,000	0	1FE
613664 4M 0	MONTGOMERY CO GENERAL OB 5.000 2028 04		07/19/2011	U S BANCORP		7,010,640	6,300,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					37,835,572	33,550,000	11,258	XXX
Bonds - U.S. Special Revenue and Special Assessment									
161045 LQ 0	CHARLOTTE WATER & SEWER 5.000 2022 12		07/20/2011	BAS-MERRILL LYNCH		1,766,130	1,500,000	0	1FE
161045 LY 3	CHARLOTTE WATER & SEWER 5.000 2023 12		07/20/2011	BAS-MERRILL LYNCH		737,851	635,000	0	1FE
161045 LZ 0	CHARLOTTE WATER & SEWER 5.000 2024 12		07/20/2011	BAS-MERRILL LYNCH		2,011,800	1,750,000	0	1FE
172311 HJ 4	CINCINNATI WATER SYSTEM 5.000 2027 12		07/26/2011	MORGAN STANLEY		2,498,929	2,265,000	0	1FE
172311 HK 1	CINCINNATI WATER SYSTEM 5.000 2028 12		07/26/2011	MORGAN STANLEY		3,176,138	2,900,000	0	1FE
172311 HL 9	CINCINNATI WATER SYSTEM 5.000 2029 12		07/26/2011	MORGAN STANLEY		3,310,646	3,045,000	0	1FE
172311 HM 7	CINCINNATI WATER SYSTEM 5.000 2030 12		07/26/2011	MORGAN STANLEY		3,356,716	3,110,000	0	1FE
172311 HQ 8	CINCINNATI WATER SYSTEM 5.000 2031 12		07/26/2011	MORGAN STANLEY		1,070,620	1,000,000	0	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNIV .170 2038 07		09/02/2011	GOLDMAN SACHS & CO		6,240,000	6,240,000	563	1FE
915217 SS 3	UNIVERSITY OF VIRGINIA R 5.000 2027 09		09/28/2011	J P MORGAN CHASE SECURITIES INC		2,336,120	2,000,000	0	1FE
915217 ST 1	UNIVERSITY OF VIRGINIA R 5.000 2028 09		09/28/2011	J P MORGAN CHASE SECURITIES INC		3,093,996	2,670,000	0	1FE
915217 SU 8	UNIVERSITY OF VIRGINIA R 5.000 2029 09		09/28/2011	J P MORGAN CHASE SECURITIES INC		1,151,450	1,000,000	0	1FE
915217 SV 6	UNIVERSITY OF VIRGINIA R 5.000 2030 09		09/28/2011	J P MORGAN CHASE SECURITIES INC		1,610,699	1,410,000	0	1FE
915217 SW 4	UNIVERSITY OF VIRGINIA R 5.000 2031 09		09/28/2011	J P MORGAN CHASE SECURITIES INC		1,702,665	1,500,000	0	1FE
915217 SX 2	UNIVERSITY OF VIRGINIA R 5.000 2032 09		09/28/2011	J P MORGAN CHASE SECURITIES INC		2,259,460	2,000,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					36,323,221	33,025,000	563	XXX
Bonds - Industrial and Miscellaneous									
002824 AT 7	ABBOTT LABS 5.875 2016 05		07/08/2011	BNP PARIBAS		587,810	500,000	4,733	1FE
001192 AJ 2	AGL CAPITAL CORP 3.500 2021 09		09/15/2011	GOLDMAN SACHS & CO		984,830	1,000,000	0	2FE
009158 AQ 9	AIR PRODUCTS & CHEMICALS 2.000 2016 08		08/01/2011	DEUTSCHE BANC		1,005,740	1,000,000	111	1FE
025816 BB 4	AMERICAN EXPRESS 8.125 2019 05		07/12/2011	BARCLAYS CAPITAL INC		1,285,210	1,000,000	12,413	1FE
0258M0 DC 0	AMERICAN EXPRESS CREDIT 2.800 2016 09		09/14/2011	DEUTSCHE BANC		999,170	1,000,000	0	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
02666Q J6 1	AMERICAN HONDA FINANCE (2.600 2016 09.....		...09/13/2011	BARCLAYS CAPITAL INC.....		1,999,900	2,000,000	.....0	1FE.....
03523T AV 0	ANHEUSER BUSCH INBEV WOR 5.000 2020 04.....		...08/09/2011	CITIGROUP GLOBAL MARKETS.....		1,144,740	1,000,000	.....16,250	1FE.....
03523T BL 1	ANHEUSER BUSCH INBEV WOR 1.500 2014 07.....		...07/07/2011	BARCLAYS CAPITAL INC.....		999,970	1,000,000	.....0	1FE.....
040555 CL 6	ARIZONA PUBLIC SERVICE C 8.750 2019 03.....		...07/20/2011	CREDIT SUISSE FIRST BOSTON.....		1,298,510	1,000,000	.....35,000	2FE.....
00206R AZ 5	AT&T INC 3.875 2021 08.....		...08/15/2011	BARCLAYS CAPITAL INC.....		997,050	1,000,000	.....0	1FE.....
057224 BA 4	BAKER HUGHES INC (144A) 3.200 2021 08.....		...08/15/2011	J P MORGAN CHASE SECURITIES INC.....		2,001,960	2,000,000	.....89	1FE.....
06406H BQ 1	BANK OF NEW YORK MELLON 2.950 2015 06.....		...07/08/2011	WELLS FARGO SECURITIES.....		1,040,580	1,000,000	.....2,049	1FE.....
06406H BX 6	BANK OF NEW YORK MELLON 2.300 2016 07.....		...07/21/2011	GOLDMAN SACHS & CO.....		3,996,600	4,000,000	.....0	1FE.....
06406H BY 4	BANK OF NEW YORK MELLON 3.550 2021 09.....		...09/21/2011	MORGAN STANLEY.....		1,010,520	1,000,000	.....296	1FE.....
075887 AW 9	BECTON DICKINSON 3.250 2020 11.....		...08/03/2011	BNY MELLON CAPITAL MARKETS INC.....		1,007,603	1,005,000	.....7,803	1FE.....
081437 AH 8	BEMIS CO 4.500 2021 10.....		...09/27/2011	WELLS FARGO SECURITIES.....		993,530	1,000,000	.....0	2FE.....
097014 AM 6	BOEING CAPITAL CORP 2.900 2018 08.....		...07/28/2011	CREDIT SUISSE FIRST BOSTON.....		995,070	1,000,000	.....0	1FE.....
12189L AF 8	BURLINGTON NORTHERN SANT 3.450 2021 09.....		...08/18/2011	CITIGROUP GLOBAL MARKETS.....		1,998,520	2,000,000	.....96	2FE.....
134429 AW 9	CAMPBELL SOUP CO 4.250 2021 04.....		...08/19/2011	SUNTRUST.....		1,639,620	1,500,000	.....24,615	1FE.....
14912L 4X 6	CATERPILLAR FINANCIAL SE 2.050 2016 08.....		...09/29/2011	VARIOUS.....		2,013,088	2,000,000	.....683	1FE.....
149123 BV 2	CATERPILLAR INC 3.900 2021 05.....		...08/23/2011	GOLDMAN SACHS & CO.....		1,073,130	1,000,000	.....9,642	1FE.....
15189W AC 4	CENTERPOINT ENERGY RESOU 6.125 2017 11.....		...07/18/2011	J P MORGAN CHASE SECURITIES INC.....		1,172,800	1,000,000	.....13,611	2FE.....
191216 AT 7	COCA-COLA CO (144A) 3.300 2021 09.....		...08/19/2011	VARIOUS.....		2,717,510	2,687,000	.....567	1FE.....
19122T AD 1	COCA-COLA ENTERPRISES 2.000 2016 08.....		...08/23/2011	BARCLAYS CAPITAL INC.....		1,350,891	1,350,000	.....525	2FE.....
202795 HZ 6	COMMONWEALTH EDISON 3.400 2021 09.....		...08/30/2011	U S BANCORP.....		1,999,340	2,000,000	.....0	2FE.....
224044 BQ 9	COX COMMUNICATIONS INC (5.875 2016 12.....		...07/08/2011	DEUTSCHE BANC.....		1,148,650	1,000,000	.....6,854	2FE.....
126304 AG 9	CSC HOLDINGS INC 7.875 2018 02.....		...09/09/2011	BAS-MERRILL LYNCH.....		527,500	500,000	.....3,172	3FE.....
126408 BL 6	CSX CORP 7.900 2017 05.....		...07/01/2011	BARCLAYS CAPITAL INC.....		1,233,230	1,000,000	.....14,483	2FE.....
126408 GV 9	CSX CORP 4.250 2021 06.....		...09/23/2011	J P MORGAN CHASE SECURITIES INC.....		1,073,890	1,000,000	.....14,521	2FE.....
233851 AF 1	DAIMLER FINANCE (144A) 3.875 2021 09.....		...09/09/2011	VARIOUS.....		1,984,850	2,000,000	.....0	1FE.....
235851 AH 5	DANAHER CORP 5.400 2019 03.....		...07/26/2011	SUNTRUST.....		1,719,330	1,500,000	.....33,300	1FE.....
249030 AB 3	DENTSPLY INTERNATIONAL 2.750 2016 08.....		...08/16/2011	MORGAN STANLEY.....		1,497,855	1,500,000	.....0	2FE.....
250847 EG 1	DETROIT EDISON COMPANY 3.900 2021 06.....		...08/23/2011	U S BANCORP.....		429,324	400,000	.....4,247	1FE.....
25179M AK 9	DEVON ENERGY CORP 4.000 2021 07.....		...07/26/2011	VARIOUS.....		2,003,950	2,000,000	.....1,889	2FE.....
25179M AH 6	DEVON ENERGY CORPORATION 6.300 2019 01.....		...07/07/2011	CITIGROUP GLOBAL MARKETS.....		1,177,120	1,000,000	.....30,975	2FE.....
260543 CC 5	DOW CHEMICAL CO 4.250 2020 11.....		...07/13/2011	MORGAN STANLEY.....		1,007,640	1,000,000	.....7,438	2FE.....
26138E AH 2	DR PEPPER SNAPPLE 6.820 2018 05.....		...07/11/2011	CITIGROUP GLOBAL MARKETS.....		1,208,160	1,000,000	.....13,829	2FE.....
261608 AC 7	DRESSER-RAND GROUP (144A) 6.500 2021 05.....		...09/06/2011	UBS AG.....		1,970,000	2,000,000	.....46,222	4FE.....
26875P AC 5	EOG RESOURCES INC 6.875 2018 10.....		...08/12/2011	CITIGROUP GLOBAL MARKETS.....		1,259,000	1,000,000	.....25,972	1FE.....
30162A AA 6	EXELIS INC (144A) 5.550 2021 10.....		...09/15/2011	J P MORGAN CHASE SECURITIES INC.....		997,620	1,000,000	.....0	2FE.....
341099 CP 2	FLORIDA POWER CORP 3.100 2021 08.....		...08/15/2011	BARCLAYS CAPITAL INC.....		1,995,920	2,000,000	.....0	1FE.....
343412 AB 8	FLUOR CORP 3.375 2021 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		991,190	1,000,000	.....0	1FE.....
35802X AA 1	FRESENIUS MED (144A) 6.500 2018 09.....		...09/08/2011	J P MORGAN CHASE SECURITIES INC.....		493,115	500,000	.....0	3FE.....
361448 AK 9	GATX CORP 3.500 2016 07.....		...09/15/2011	CITIGROUP GLOBAL MARKETS.....		1,002,520	1,000,000	.....6,319	2FE.....
369550 AR 9	GENERAL DYNAMICS CORP 3.875 2021 07.....		...07/14/2011	VARIOUS.....		2,015,520	2,000,000753	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
370334 BH 6	GENERAL MILLS INC 5.650 2019 02.....		...07/25/2011	NOMURA SECURITIES INTL.....		1,149,940	1,000,000	25,582	2FE.....
373298 CH 9	GEORGIA-PACIFIC CORP (14 7.125 2017 01.....		...09/29/2011	BAS-MERRILL LYNCH.....		2,859,675	2,730,000	0	2FE.....
413875 AM 7	HARRIS CORP 4.400 2020 12.....		...07/07/2011	JEFFERIES & CO INC.....		236,417	235,000	776	2FE.....
423074 AM 5	HJ HEINZ CO 3.125 2021 09.....		...09/07/2011	J P MORGAN CHASE SECURITIES INC.....		1,974,760	2,000,000	0	2FE.....
448579 AC 6	HYATT HOTELS 3.875 2016 08.....		...08/04/2011	J P MORGAN CHASE SECURITIES INC.....		1,991,420	2,000,000	0	2FE.....
459200 AG 6	IBM CORP 8.375 2019 11.....		...07/22/2011	MORGAN STANLEY.....		1,358,120	1,000,000	20,007	1FE.....
459200 GJ 4	IBM CORP 5.700 2017 09.....		...07/19/2011	DEUTSCHE BANC.....		1,177,630	1,000,000	20,267	1FE.....
452308 AK 5	ILLINOIS TOOL WORKS (144 3.375 2021 09.....		...08/24/2011	J P MORGAN CHASE SECURITIES INC.....		995,520	1,000,000	0	1FE.....
458140 AH 3	INTEL CORP 1.950 2016 10.....		...09/29/2011	HSBC.....		756,488	750,000	0	1FE.....
458140 AJ 9	INTEL CORP 3.300 2021 10.....		...09/15/2011	GOLDMAN SACHS & CO.....		1,993,800	2,000,000	92	1FE.....
46625H HS 2	JP MORGAN CHASE 4.400 2020 07.....		...09/06/2011	BARCLAYS CAPITAL INC.....		1,034,790	1,000,000	5,744	1FE.....
46625H HZ 6	JP MORGAN CHASE 4.625 2021 05.....		...07/14/2011	J P MORGAN CHASE SECURITIES INC.....		1,014,600	1,000,000	8,865	1FE.....
46625H JA 9	JP MORGAN CHASE 3.150 2016 07.....		...07/20/2011	J P MORGAN CHASE SECURITIES INC.....		1,003,850	1,000,000	2,450	1FE.....
46625H JC 5	JP MORGAN CHASE 4.350 2021 08.....		...08/03/2011	J P MORGAN CHASE SECURITIES INC.....		1,998,700	2,000,000	0	1FE.....
501044 CH 2	KROGER CO 6.150 2020 01.....		...08/26/2011	CITIGROUP GLOBAL MARKETS.....		1,195,320	1,000,000	7,858	2FE.....
539830 AY 5	LOCKHEED MARTIN CORP 3.350 2021 09.....		...09/07/2011	CITIGROUP GLOBAL MARKETS.....		2,989,630	3,000,000	279	1FE.....
548661 CQ 8	LOWES COMPANIES 4.625 2020 04.....		...09/30/2011	DEUTSCHE BANC.....		1,229,535	1,125,000	0	1FE.....
314275 AA 6	MACYS RETAIL HOLDINGS IN 5.900 2016 12.....		...07/15/2011	NOMURA SECURITIES INTL.....		1,136,450	1,000,000	8,031	2FE.....
63946B AE 0	NBC UNIVERSAL 4.375 2021 04.....		...07/14/2011	BAS-MERRILL LYNCH.....		508,120	500,000	6,563	2FE.....
64952W BC 6	NEW YORK LIFE GLOBAL FUN 2.450 2016 07.....		...07/07/2011	DEUTSCHE BANC.....		1,996,080	2,000,000	0	1FE.....
65473Q AT 0	NISOURCE FINANCE CORP 6.800 2019 01.....		...07/12/2011	LOOP CAPITAL MARKETS.....		1,179,890	1,000,000	0	2FE.....
655664 AK 6	NORDSTROM INC 6.250 2018 01.....		...07/14/2011	DEUTSCHE BANC.....		1,177,370	1,000,000	694	1FE.....
665859 AM 6	NORTHERN TRUST CO 3.375 2021 08.....		...08/29/2011	J P MORGAN CHASE SECURITIES INC.....		994,120	1,000,000	844	1FE.....
66765R BZ 8	NORTHWEST NATURAL GAS 3.176 2021 09.....		...09/07/2011	UBS AG.....		1,000,000	1,000,000	0	1Z.....
674599 CB 9	OCCIDENTAL PETROLEUM 1.750 2017 02.....		...08/15/2011	BARCLAYS CAPITAL INC.....		1,980,920	2,000,000	0	1FE.....
674599 CC 7	OCCIDENTAL PETROLEUM 3.125 2022 02.....		...09/12/2011	VARIOUS.....		2,976,320	3,000,000	2,431	1FE.....
694308 GW 1	PACIFIC GAS & ELECTRIC 3.250 2021 09.....		...09/07/2011	CITIGROUP GLOBAL MARKETS.....		994,750	1,000,000	0	2FE.....
713448 BW 7	PEPSICO INC 3.000 2021 08.....		...08/22/2011	MORGAN STANLEY.....		993,930	1,000,000	0	1FE.....
693476 BM 4	PNC FUNDING CORP 2.700 2016 09.....		...09/14/2011	J P MORGAN CHASE SECURITIES INC.....		998,790	1,000,000	0	1FE.....
69351U AP 8	PPL ELECTRIC UTILITIES 3.000 2021 09.....		...08/18/2011	J P MORGAN CHASE SECURITIES INC.....		1,983,820	2,000,000	0	1FE.....
74005P AZ 7	PRAXAIR INC 3.000 2021 09.....		...08/31/2011	CREDIT SUISSE FIRST BOSTON.....		991,730	1,000,000	0	1FE.....
742718 DN 6	PROCTER & GAMBLE CO 4.700 2019 02.....		...09/12/2011	RBC CAPITAL MARKETS.....		1,182,660	1,000,000	3,917	1FE.....
742718 DV 8	PROCTER & GAMBLE CO 1.450 2016 08.....		...08/10/2011	DEUTSCHE BANC.....		991,960	1,000,000	0	1FE.....
144141 DA 3	PROGRESS ENERGY CAROLINA 3.000 2021 09.....		...09/12/2011	J P MORGAN CHASE SECURITIES INC.....		1,996,560	2,000,000	0	1FE.....
74456Q AS 5	PUBLIC SERVICE ELECTRIC 5.300 2018 05.....		...07/27/2011	ROYAL BANK OF SCOTLAND.....		1,140,930	1,000,000	13,250	1FE.....
744538 AC 3	PUBLIC SERVICE OF NEW HA 3.200 2021 09.....		...09/06/2011	BAS-MERRILL LYNCH.....		1,991,560	2,000,000	0	1FE.....
74913G AX 3	QWEST CORP 6.750 2021 12.....		...09/27/2011	J P MORGAN CHASE SECURITIES INC.....		981,810	1,000,000	0	2FE.....
755111 BR 1	RAYTHEON CO 4.400 2020 02.....		...07/18/2011	WELLS FARGO SECURITIES.....		1,057,290	1,000,000	19,067	1FE.....
760761 AB 2	REPUBLIC SERVICES 5.500 2019 09.....		...07/19/2011	BAS-MERRILL LYNCH.....		367,703	330,000	6,403	2FE.....
80874Y AG 5	SCIENTIFIC GAMES 9.250 2019 06.....		...08/30/2011	BARCLAYS CAPITAL INC.....		516,250	500,000	9,892	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)
842400 FJ 7	SOUTHERN CALIFORNIA EDIS 5.500 2018 08.....		...08/22/2011	ROYAL BANK OF SCOTLAND.....		1,203,480	1,000,000	1,528	1FE.....
863667 AC 5	STRYKER CORP 2.000 2016 09.....		...09/13/2011	WELLS FARGO SECURITIES.....		998,140	1,000,000	0	1FE.....
87612E AV 8	TARGET CORP 3.875 2020 07.....		...09/12/2011	CITIGROUP GLOBAL MARKETS.....		1,086,190	1,000,000	6,458	1FE.....
883203 BS 9	TEXTRON INC 5.950 2021 09.....		...09/14/2011	CITIGROUP GLOBAL MARKETS.....		996,950	1,000,000	0	2FE.....
883556 AZ 5	THERMO FISHER SCIENTIFIC 3.600 2021 08.....		...08/09/2011	BARCLAYS CAPITAL INC.....		998,090	1,000,000	0	1FE.....
88732J BA 5	TIME WARNER CABLE 4.000 2021 09.....		...09/08/2011	VARIOUS.....		1,989,060	2,000,000	111	2FE.....
887317 AG 0	TIME WARNER INC 4.700 2021 01.....		...07/25/2011	WELLS FARGO SECURITIES.....		1,032,470	1,000,000	1,697	2FE.....
89233P 5E 2	TOYOTA MOTOR CREDIT 2.000 2016 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		994,810	1,000,000	0	1FE.....
893045 AC 8	TRANS-ALLEGHENY (144A) 4.000 2015 01.....		...07/06/2011	ROYAL BANK OF SCOTLAND.....		2,116,620	2,000,000	39,111	2FE.....
87264M AB 5	TRW AUTOMOTIVE INC (144A) 7.250 2017 03.....		...08/29/2011	BAS-MERRILL LYNCH.....		5,493,750	5,000,000	167,153	3FE.....
907818 DG 0	UNION PACIFIC CO 4.000 2021 02.....		...08/09/2011	J P MORGAN CHASE SECURITIES INC.....		1,053,030	1,000,000	1,222	2FE.....
91324P BP 6	UNITEDHEALTH GROUP INC 4.700 2021 02.....		...08/10/2011	RBC CAPITAL MARKETS.....		1,118,310	1,000,000	0	1FE.....
920253 AD 3	VALMONT INDUSTRIES 6.625 2020 04.....		...07/15/2011	U S BANCORP.....		56,104	50,000	828	2FE.....
920355 AF 1	VALSPAR CORP 7.250 2019 06.....		...09/28/2011	ROBERT W BAIRD & CO.....		1,203,990	1,000,000	0	2FE.....
918204 AV 0	VF CORP 3.500 2021 09.....		...08/17/2011	BAS-MERRILL LYNCH.....		996,900	1,000,000	0	1FE.....
25468P CM 6	WALT DISNEY COMPANY 1.350 2016 08.....		...08/17/2011	GOLDMAN SACHS & CO.....		992,060	1,000,000	0	1FE.....
25468P CN 4	WALT DISNEY COMPANY 2.750 2021 08.....		...08/17/2011	GOLDMAN SACHS & CO.....		1,974,340	2,000,000	0	1FE.....
94106L AX 7	WASTE MANAGEMENT INC 2.600 2016 09.....		...08/25/2011	J P MORGAN CHASE SECURITIES INC.....		2,007,540	2,000,000	72	2FE.....
94106L AS 8	WASTE MANAGEMENT INC 6.100 2018 03.....		...07/20/2011	WELLS FARGO SECURITIES.....		1,157,850	1,000,000	22,028	2FE.....
92926K AC 7	WCA WASTE CORP (144A) 7.500 2019 06.....		...09/09/2011	CREDIT SUISSE FIRST BOSTON.....		990,000	1,000,000	20,208	4FE.....
94973V AV 9	WELLPOINT INC 2.375 2017 02.....		...08/10/2011	UBS AG.....		995,300	1,000,000	0	1FE.....
94973V AW 7	WELLPOINT INC 3.700 2021 08.....		...08/10/2011	CITIGROUP GLOBAL MARKETS.....		2,996,520	3,000,000	0	1FE.....
959802 AP 4	WESTERN UNION CO 3.650 2018 08.....		...08/17/2011	CITIGROUP GLOBAL MARKETS.....		999,080	1,000,000	0	1FE.....
976656 CD 8	WISCONSIN ELECTRIC POWER 2.950 2021 09.....		...09/08/2011	DEUTSCHE BANC.....		1,992,600	2,000,000	0	1FE.....
98419M AE 0	XYLEM INC (144A) 4.875 2021 10.....		...09/15/2011	J P MORGAN CHASE SECURITIES INC.....		1,998,700	2,000,000	0	2FE.....
988498 AH 4	YUM! BRANDS INC 3.750 2021 11.....		...08/22/2011	MORGAN STANLEY.....		996,150	1,000,000	0	2FE.....
008916 AH 1	AGRIUM INC 6.750 2019 01.....	A.....	...09/29/2011	WELLS FARGO SECURITIES.....		1,205,500	1,000,000	0	2FE.....
063679 JJ 4	BANK OF MONTREAL (144A) 2.625 2016 01.....	A.....	...09/06/2011	BARCLAYS CAPITAL INC.....		1,055,760	1,000,000	3,208	1FE.....
06415C AA 7	BANK OF NOVA SCOTIA (144) 2.150 2016 08.....	A.....	...07/26/2011	BARCLAYS CAPITAL INC.....		999,530	1,000,000	0	1FE.....
136375 BT 8	CANADIAN NATIONAL RAILWA 5.550 2019 03.....	A.....	...08/03/2011	MORGAN STANLEY.....		464,307	395,000	9,561	1FE.....
71644E AB 8	PETRO CANADA 9.250 2021 10.....	A.....	...07/26/2011	KEYBANC CAPITAL MARK.....		661,736	497,000	13,281	2FE.....
78008T LB 8	ROYAL BANK OF CANADA 2.300 2016 07.....	A.....	...07/13/2011	RBC CAPITAL MARKETS.....		999,390	1,000,000	0	1FE.....
86722T AA 0	SUNCOR INC 6.100 2018 06.....	A.....	...07/13/2011	LOOP CAPITAL MARKETS.....		1,759,743	1,525,000	12,145	2FE.....
878742 AU 9	TECK RESOURCES 3.150 2017 01.....	A.....	...07/28/2011	J P MORGAN CHASE SECURITIES INC.....		1,021,890	1,000,000	2,363	2FE.....
884903 BK 0	THOMSON REUTERS 3.950 2021 09.....	A.....	...09/28/2011	DEUTSCHE BANC.....		1,991,520	2,000,000	0	1FE.....
884903 BB 0	THOMSON REUTERS CORP 6.500 2018 07.....	A.....	...09/13/2011	CORTVIEW CAPITAL SECURITIES.....		1,205,480	1,000,000	11,014	1FE.....
89114Q AA 6	TORONTO DOMINION BANK 1.375 2014 07.....	A.....	...07/07/2011	GOLDMAN SACHS & CO.....		997,690	1,000,000	0	1FE.....
891145 RB 2	TORONTO DOMINION BANK (1) 1.625 2016 09.....	A.....	...09/07/2011	ROYAL BANK OF SCOTLAND.....		999,330	1,000,000	0	1FE.....
02364W BC 8	AMERICA MOVIL SA 2.375 2016 09.....	F.....	...09/01/2011	VARIOUS.....		1,988,700	2,000,000	0	1FE.....
06849U AC 9	BARRICK AUSTRALIA 4.950 2020 01.....	F.....	...07/20/2011	LOOP CAPITAL MARKETS.....		1,079,090	1,000,000	1,375	2FE.....

QE04.3

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
05565Q BQ 0	BP CAPITAL PLC 3.200 2016 03.....	F.....	...08/08/2011	CITIGROUP GLOBAL MARKETS.....		.....1,055,080	.....1,000,000	.....13,333	1FE.....
24668P AB 3	DELHAIZE GROUP 6.500 2017 06.....	F.....	...07/19/2011	CITIGROUP GLOBAL MARKETS.....		.....1,174,620	.....1,000,000	.....6,681	2FE.....
25243Y AP 4	DIAGEO CAPITAL PLC 4.828 2020 07.....	F.....	...09/06/2011	RAYMOND JAMES & ASSOC.....		.....1,131,240	.....1,000,000	.....7,242	1FE.....
35177P AW 7	FRANCE TELECOM 4.125 2021 09.....	F.....	...09/07/2011	BAS-MERRILL LYNCH.....		.....989,900	.....1,000,000	.....0	1FE.....
6325C0 CE 9	NATIONAL AUSTRALIA BANK 3.000 2016 07.....	F.....	...07/20/2011	CITIGROUP GLOBAL MARKETS.....		.....1,994,480	.....2,000,000	.....0	1FE.....
714264 AA 6	PERNOD-RICARD SA (144A) 5.750 2021 04.....	F.....	...08/31/2011	JEFFERIES & CO INC.....		.....1,331,250	.....1,250,000	.....29,748	3FE.....
767201 AQ 9	RIO TINTO FINANCE 3.750 2021 09.....	F.....	...09/14/2011	MORGAN STANLEY.....		.....1,994,880	.....2,000,000	.....0	1FE.....
806854 AB 1	SCHLUMBERGER INVESTMENT 3.300 2021 09.....	F.....	...09/08/2011	CITIGROUP GLOBAL MARKETS.....		.....2,005,720	.....2,000,000	.....0	1FE.....
80685P AA 6	SCHLUMBERGER NORGE AS (1 4.200 2021 01.....	F.....	...09/19/2011	CITIGROUP GLOBAL MARKETS.....		.....1,080,090	.....1,000,000	.....7,817	1FE.....
87020L AC 0	SWEDBANK HYPTEK AB (144A 2.125 2016 08.....	F.....	...08/24/2011	BARCLAYS CAPITAL INC.....		.....1,996,500	.....2,000,000	.....0	1FE.....
89152U AB 8	TOTAL CAPITAL 4.250 2021 12.....	F.....	...08/29/2011	RBC CAPITAL MARKETS.....		.....322,293	.....300,000	.....2,692	1FE.....
89152U AF 9	TOTAL CAPITAL 4.125 2021 01.....	F.....	...08/24/2011	VARIOUS.....		.....2,113,550	.....2,000,000	.....23,490	1FE.....
961214 BK 8	WESTPAC BANKING CORP 4.875 2019 11.....	F.....	...07/25/2011	CITIGROUP GLOBAL MARKETS.....		.....1,053,180	.....1,000,000	.....9,344	1FE.....
76110H M6 3	RALI 2005-QA1 A1 CMO .518 2035 01.....		...07/21/2011	CITIGROUP GLOBAL MARKETS.....		.....114,593	.....137,237	.....2	1Z*.....
76110H M6 3	RALI 2005-QA1 A1 CMO .534 2035 01.....		...07/21/2011	CITIGROUP GLOBAL MARKETS.....		.....7,435,100	.....8,904,311	.....120	1Z*.....
61744C BD 7	MSAC 2004-SD1 A .634 2034 08.....		...08/31/2011	GOLDMAN SACHS & CO.....		.....9,790,664	.....10,870,966	.....2,241	1Z*.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....206,600,122	.....201,541,515	.....917,538	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....419,053,997	.....404,116,515	.....1,507,242	.....XXX.....
8399999.	Total - Bonds.....					.....419,053,997	.....404,116,515	.....1,507,242	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
527288 10 4	LEUCADIA NATIONAL CORP.....		...08/16/2011	VARIOUS.....	.....1,839,930	.....0	.....XXX.....	.....0	L.....
99C001 14 8	PETROSANTANDER INC.....	A.....	...07/18/2011	DISTRIBUTION FROM PARTNERSHIP.....	.....237,491,000	.....2,541,154	.....XXX.....	.....0	U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....2,541,154	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....2,541,154	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....2,541,154	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....2,541,154	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....421,595,151	.....XXX.....	.....1,507,242	.....XXX.....

QE04.4

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

Bonds - U.S. Government

QE05

912827	7B 2	U S TREASURY NOTES	5.000	08/15/2011	MATURED	83,710,000	83,710,000	83,317,609	83,673,548	0	36,452	0	36,452	0	83,710,000	0	0	0	4,185,500	08/15/2011	1
912828	LG 3	U S TREASURY NOTES	1.000	07/31/2011	MATURED	50,000,000	50,000,000	50,314,621	50,166,230	0	(166,230)	0	(166,230)	0	50,000,000	0	0	0	500,000	07/31/2011	1
36216G	CH 9	GNMA II PASS #163972	9.000	09/20/2011	PAID ON PRINCIPAL	3,972	3,972	4,243	4,114	0	(142)	0	(142)	0	3,972	0	0	0	238	04/20/2016	1
36216I	EL 1	GNMA II PASS #180239	9.000	09/20/2011	PAID ON PRINCIPAL	921	921	984	966	0	(45)	0	(45)	0	921	0	0	0	55	02/20/2017	1
36216I	TR 2	GNMA II PASS #180660	9.000	07/20/2011	PAID ON PRINCIPAL	8,400	8,400	8,975	8,795	0	(395)	0	(395)	0	8,400	0	0	0	441	11/20/2016	1
36216S	Y5 5	GNMA II PASS #184432	9.000	09/20/2011	PAID ON PRINCIPAL	3,150	3,150	3,366	3,244	0	(94)	0	(94)	0	3,150	0	0	0	189	12/20/2016	1
36219Y	W3 6	GNMA II PASS #263566	9.000	09/20/2011	PAID ON PRINCIPAL	1,041	1,041	1,112	1,083	0	(42)	0	(42)	0	1,041	0	0	0	62	10/20/2018	1
36220M	D6 3	GNMA II PASS #281925	9.000	09/20/2011	PAID ON PRINCIPAL	1,308	1,308	1,397	1,361	0	(53)	0	(53)	0	1,308	0	0	0	79	10/20/2019	1
36202D	6D 8	GNMA II PASS #3568	5.000	09/20/2011	PAID ON PRINCIPAL	502,428	502,428	482,223	488,855	0	13,573	0	13,573	0	502,428	0	0	0	16,849	06/20/2034	1
36202E	CM 9	GNMA II PASS #3676	4.500	09/20/2011	PAID ON PRINCIPAL	792,310	792,310	752,075	760,375	0	31,935	0	31,935	0	792,310	0	0	0	25,874	02/20/2035	1
36202E	EU 9	GNMA II PASS #3747	5.000	09/20/2011	PAID ON PRINCIPAL	522,059	522,059	507,376	511,833	0	10,226	0	10,226	0	522,059	0	0	0	17,435	08/20/2035	1
36202E	FM 6	GNMA II PASS #3772	5.000	09/20/2011	PAID ON PRINCIPAL	385,442	385,442	376,950	379,566	0	5,875	0	5,875	0	385,442	0	0	0	12,987	10/20/2035	1
36202A	3G 0	GNMA II PASS #799	9.000	09/20/2011	PAID ON PRINCIPAL	164	164	175	171	0	(7)	0	(7)	0	164	0	0	0	10	07/20/2017	1
36216F	HQ 6	GNMA PASS TH #163239	9.000	09/15/2011	PAID ON PRINCIPAL	54	54	58	58	0	(4)	0	(4)	0	54	0	0	0	3	04/15/2020	1
362160	6H 1	GNMA PASS TH #180072	9.000	09/15/2011	PAID ON PRINCIPAL	93	93	99	97	0	(3)	0	(3)	0	93	0	0	0	6	08/15/2021	1
36220E	BG 1	GNMA PASS TH #275539	9.000	09/15/2011	PAID ON PRINCIPAL	179	179	191	188	0	(9)	0	(9)	0	179	0	0	0	11	01/15/2020	1
36220M	FV 6	GNMA PASS TH #281980	9.000	09/15/2011	PAID ON PRINCIPAL	78	78	83	85	0	(7)	0	(7)	0	78	0	0	0	5	03/15/2020	1
36220M	HV 4	GNMA PASS TH #282044	9.000	09/15/2011	PAID ON PRINCIPAL	39	39	42	41	0	(2)	0	(2)	0	39	0	0	0	2	01/15/2020	1
36220P	P2 2	GNMA PASS TH #284041	9.000	09/15/2011	PAID ON PRINCIPAL	146	146	156	154	0	(8)	0	(8)	0	146	0	0	0	9	02/15/2020	1
36220Q	CW 8	GNMA PASS TH #284585	9.000	09/15/2011	PAID ON PRINCIPAL	32	32	34	34	0	(2)	0	(2)	0	32	0	0	0	2	01/15/2020	1
36220Q	J3 5	GNMA PASS TH #284782	9.000	09/15/2011	PAID ON PRINCIPAL	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	01/15/2020	1
36220R	TF 5	GNMA PASS TH #285950	9.000	09/15/2011	PAID ON PRINCIPAL	246	246	263	257	0	(11)	0	(11)	0	246	0	0	0	15	06/15/2020	1
36220R	6S 2	GNMA PASS TH #286281	9.000	09/15/2011	PAID ON PRINCIPAL	14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	1	01/15/2020	1
36220S	JR 8	GNMA PASS TH #286572	9.000	09/15/2011	PAID ON PRINCIPAL	120	120	128	123	0	(3)	0	(3)	0	120	0	0	0	7	04/15/2020	1
36220S	ZZ 8	GNMA PASS TH #287092	9.000	09/15/2011	PAID ON PRINCIPAL	37	37	39	39	0	(2)	0	(2)	0	37	0	0	0	2	03/15/2020	1
36220U	ZA 2	GNMA PASS TH #288837	9.000	09/15/2011	PAID ON PRINCIPAL	42	42	45	44	0	(2)	0	(2)	0	42	0	0	0	3	04/15/2020	1
36220W	C4 7	GNMA PASS TH #289991	9.000	09/15/2011	PAID ON PRINCIPAL	57	57	61	60	0	(3)	0	(3)	0	57	0	0	0	3	08/15/2020	1
36220W	EQ 6	GNMA PASS TH #290043	9.000	09/15/2011	PAID ON PRINCIPAL	65	65	69	68	0	(4)	0	(4)	0	65	0	0	0	4	05/15/2020	1
36220W	QZ 3	GNMA PASS TH #290372	9.000	09/15/2011	PAID ON PRINCIPAL	94	94	100	100	0	(6)	0	(6)	0	94	0	0	0	6	09/15/2020	1
36220W	U5 4	GNMA PASS TH #290504	9.000	09/15/2011	PAID ON PRINCIPAL	94	94	101	97	0	(2)	0	(2)	0	94	0	0	0	6	12/15/2020	1
36220Y	7H 0	GNMA PASS TH #292596	9.000	09/15/2011	PAID ON PRINCIPAL	40	40	42	40	0	(1)	0	(1)	0	40	0	0	0	2	11/15/2020	1
362209	ER 5	GNMA PASS TH #300844	9.000	09/15/2011	PAID ON PRINCIPAL	805	805	858	825	0	(20)	0	(20)	0	805	0	0	0	50	12/15/2020	1
36223G	WQ 8	GNMA PASS TH #307655	9.000	09/15/2011	PAID ON PRINCIPAL	11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	1	08/15/2021	1
36223K	6F 2	GNMA PASS TH #310570	9.000	09/15/2011	PAID ON PRINCIPAL	90	90	96	95	0	(5)	0	(5)	0	90	0	0	0	5	08/15/2021	1
36223M	FK 7	GNMA PASS TH #311670	9.000	09/15/2011	PAID ON PRINCIPAL	17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	08/15/2021	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36223N UA 0	GNMA PASS TH #312977 9.000		09/15/2011	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #402868 9.000		09/15/2011	PAID ON PRINCIPAL		191	191	204	201	0	(10)	0	(10)	0	191	0	0	0	11	06/15/2024	1
36213C YY 0	GNMA PASS TH #550727 5.000		09/15/2011	PAID ON PRINCIPAL		339,738	339,738	334,430	335,919	0	3,819	0	3,819	0	339,738	0	0	0	11,577	11/15/2035	1
36290R U6 8	GNMA PASS TH #615405 4.500		09/15/2011	PAID ON PRINCIPAL		194,971	194,971	189,061	190,086	0	4,885	0	4,885	0	194,971	0	0	0	5,849	08/15/2033	1
36291A DH 9	GNMA PASS TH #622104 4.500		09/15/2011	PAID ON PRINCIPAL		236,377	236,377	229,212	230,292	0	6,086	0	6,086	0	236,377	0	0	0	7,213	09/15/2033	1
36292F H6 7	GNMA PASS TH #647453 5.000		09/15/2011	PAID ON PRINCIPAL		327,616	327,616	322,497	324,072	0	3,544	0	3,544	0	327,616	0	0	0	9,697	10/15/2035	1
362102 TU 9	GNMA PASS TH #68963 9.000		09/15/2011	PAID ON PRINCIPAL		43	43	46	43	0	(0)	0	(0)	0	43	0	0	0	3	09/15/2013	1
36225A ER 7	GNMA PASS TH #780144 7.000		09/15/2011	PAID ON PRINCIPAL		40,131	40,131	38,287	38,879	0	1,252	0	1,252	0	40,131	0	0	0	1,826	07/15/2024	1
36225C BX 3	G2 (ARM) #80053 2.375		09/20/2011	PAID ON PRINCIPAL		154	154	155	153	0	1	0	1	0	154	0	0	0	3	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 2.375		09/20/2011	PAID ON PRINCIPAL		566	566	572	562	0	5	0	5	0	566	0	0	0	12	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		09/25/2011	PAID ON PRINCIPAL		237,301	237,301	220,690	231,771	0	5,530	0	5,530	0	237,301	0	0	0	11,156	11/25/2016	1
000000 00 0	FHA CITICORP 85-4 PROJ 6.875		09/25/2011	PAID ON PRINCIPAL		31,152	31,152	28,850	30,074	0	1,079	0	1,079	0	31,152	0	0	0	1,429	12/01/2015	1
000000 00 0	FHA GOLDOME 87-11 PROJ 6.875		09/25/2011	PAID ON PRINCIPAL		63,076	63,076	62,918	62,913	0	163	0	163	0	63,076	0	0	0	2,892	07/25/2015	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		09/26/2011	PAID ON PRINCIPAL		101,214	101,214	94,942	98,197	0	3,017	0	3,017	0	101,214	0	0	0	4,615	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		09/25/2011	PAID ON PRINCIPAL		27,068	27,068	24,362	26,498	0	571	0	571	0	27,068	0	0	0	1,225	02/01/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		09/25/2011	PAID ON PRINCIPAL		43,898	43,898	42,581	43,620	0	278	0	278	0	43,898	0	0	0	1,942	05/01/2014	1
000000 00 0	FHA USGI GIFHA TOWERS 6.930		09/25/2011	PAID ON PRINCIPAL		28,753	28,753	26,610	28,140	0	613	0	613	0	28,753	0	0	0	1,329	10/25/2014	1
000000 00 0	FHA USGI 2067 6.930		09/25/2011	PAID ON PRINCIPAL		40,134	40,134	37,163	39,304	0	830	0	830	0	40,134	0	0	0	1,840	09/25/2014	1
0599999	Total - Bonds - U.S. Government					137,645,939	137,645,939	137,426,203	137,683,320	0	(37,381)	0	(37,381)	0	137,645,939	0	0	0	4,822,484	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
011770 P3 2	ALASKA GENERAL OBLIGAT 5.500		08/01/2011	MATURED		8,360,000	8,360,000	9,531,233	8,456,647	0	(96,647)	0	(96,647)	0	8,360,000	0	0	0	459,800	08/01/2011	1FE
419780 Z9 5	HAWAII GENERAL OBLIGAT 5.375		08/01/2011	REDEEMED		2,070,000	2,070,000	2,246,136	2,083,848	0	(13,848)	0	(13,848)	0	2,070,000	0	0	0	111,263	08/01/2015	1FE
419780 TG 6	HAWAII GENERAL OBLIGAT 5.375		08/01/2011	REDEEMED		10,000,000	10,000,000	10,514,500	10,037,000	0	(37,000)	0	(37,000)	0	10,000,000	0	0	0	537,500	08/01/2015	1FE
56052A NK 8	MAINE GENERAL OBLIGATI 5.000		07/15/2011	MATURED		2,290,000	2,290,000	2,479,749	2,306,122	0	(16,122)	0	(16,122)	0	2,290,000	0	0	0	114,500	07/15/2011	1FE
677518 2P 6	OHIO GENERAL OBLIGATIO 5.250		09/15/2011	REDEEMED		1,000,000	1,000,000	1,082,760	1,008,430	0	(8,430)	0	(8,430)	0	1,000,000	0	0	0	52,500	09/15/2016	1FE
677518 2R 2	OHIO GENERAL OBLIGATIO 5.250		09/15/2011	REDEEMED		1,000,000	1,000,000	1,097,690	1,011,320	0	(11,320)	0	(11,320)	0	1,000,000	0	0	0	52,500	09/15/2018	1FE
677517 Y4 0	OHIO GENERAL OBLIGATIO ---		08/01/2011	MATURED		1,205,000	1,205,000	620,117	1,171,067	0	33,933	0	33,933	0	1,205,000	0	0	0	0	08/01/2011	1FE
837107 2T 7	SOUTH CAROLINA GENERAL 5.000		07/01/2011	MATURED		1,200,000	1,200,000	1,325,352	1,208,388	0	(8,388)	0	(8,388)	0	1,200,000	0	0	0	60,000	07/01/2011	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					27,125,000	27,125,000	28,897,538	27,282,822	0	(157,822)	0	(157,822)	0	27,125,000	0	0	0	1,388,063	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
181054 6V 4	CLARK CO SCH DIST GO S 5.500		07/12/2011	RBC DAIN RAUSCHER INC		10,796,292	9,945,000	11,312,636	10,342,303	0	(84,433)	0	(84,433)	0	10,257,870	0	538,422	538,422	319,069	06/15/2013	1FE
487692 3E 3	KELLER ISD GO REF S200 5.500		08/15/2011	REDEEMED		5,100,000	5,100,000	5,254,530	5,112,662	0	(12,662)	0	(12,662)	0	5,100,000	0	0	0	280,500	08/15/2018	1FE
487692 3L 7	KELLER ISD GO REF S200 5.500		08/15/2011	REDEEMED		680,000	680,000	700,604	681,788	0	(1,788)	0	(1,788)	0	680,000	0	0	0	37,400	08/15/2018	1FE
566795 HU 7	MARICOPA CO CCD GO S20 4.500		07/01/2011	MATURED		9,000,000	9,000,000	9,296,550	9,037,170	0	(37,170)	0	(37,170)	0	9,000,000	0	0	0	405,000	07/01/2011	1FE
566897 RE 6	MARICOPA CO SCH DIST # 5.000		07/01/2011	MATURED		7,500,000	7,500,000	8,180,550	7,545,675	0	(45,675)	0	(45,675)	0	7,500,000	0	0	0	375,000	07/01/2011	1FE
721832 GC 1	PIMA CO USD #10 GO REF 5.000		07/01/2011	MATURED		7,000,000	7,000,000	7,770,490	7,055,440	0	(55,440)	0	(55,440)	0	7,000,000	0	0	0	350,000	07/01/2011	1FE

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SCHEDULE D - PART 4

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

1 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.							
779239 6M 9	ROUND ROCK ISD GO S200 5.500		08/01/2011	REDEEMED		5,795,000	5,795,000	6,007,966	5,810,067	0	(15,067)	0	(15,067)	0	5,795,000	0	0	0	318,725	08/01/2019	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					45,871,292	45,020,000	48,523,327	45,585,105	0	(252,235)	0	(252,235)	0	45,332,870	0	538,422	538,422	2,085,694	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
040580 AY 8	ARIZONA SCH FACS BRD S 5.500		07/01/2011	REDEEMED		5,000,000	5,000,000	5,284,900	5,017,600	0	(17,600)	0	(17,600)	0	5,000,000	0	0	0	275,000	07/01/2014	1FE
258174 AJ 0	DORCHESTER CO SCH DIST 5.250		08/02/2011	U S BANCORP		6,665,277	6,110,000	6,514,788	6,290,734	0	(25,662)	0	(25,662)	0	6,265,072	0	400,205	400,205	217,414	12/01/2019	1FE
341507 JC 6	FLORIDA BD ED LOTTERY 5.500		07/01/2011	REDEEMED		9,398,050	9,305,000	10,171,947	9,444,110	0	(46,060)	0	(46,060)	0	9,398,050	0	0	0	511,775	07/01/2012	1FE
74265L LA 4	GEORGIA PRIV COLL&UNIV 5.250		09/01/2011	MATURED		8,320,000	8,320,000	9,305,997	8,407,087	0	(87,087)	0	(87,087)	0	8,320,000	0	0	0	436,800	09/01/2011	1FE
43232V BZ 3	HILLSBOROUGH CO SCH BR 5.500		07/01/2011	MATURED		10,145,000	10,145,000	10,783,729	10,176,652	0	(31,652)	0	(31,652)	0	10,145,000	0	0	0	557,975	07/01/2011	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .070)		07/01/2011	PAID ON PRINCIPAL		249,000	249,000	249,000	249,000	0	0	0	0	0	249,000	0	0	0	292	07/01/2038	1FE
49151E DB 6	KENTUCKY PPTY & BLDG P 5.500		08/01/2011	MATURED		10,000,000	10,000,000	11,048,200	10,077,920	0	(77,920)	0	(77,920)	0	10,000,000	0	0	0	550,000	08/01/2011	1FE
49151E MX 8	KENTUCKY PPTY & BLDG P 5.500		08/01/2011	MATURED		7,465,000	7,465,000	8,154,737	7,517,778	0	(52,778)	0	(52,778)	0	7,465,000	0	0	0	410,575	08/01/2011	1
49151E NB 5	KENTUCKY PPTY & BLDG P 5.500		08/01/2011	MATURED		1,715,000	1,715,000	1,873,459	1,727,125	0	(12,125)	0	(12,125)	0	1,715,000	0	0	0	94,325	08/01/2011	1FE
544495 AT 1	LOS ANGELES WTR & PWR 5.250		07/01/2011	REDEEMED		7,285,000	7,285,000	8,012,699	7,337,962	0	(52,962)	0	(52,962)	0	7,285,000	0	0	0	382,463	07/01/2012	1FE
544495 VD 3	LOS ANGELES WTR & PWR 5.375		07/01/2011	REDEEMED		4,855,000	4,855,000	5,102,799	4,870,487	0	(15,487)	0	(15,487)	0	4,855,000	0	0	0	260,956	07/01/2014	2FE
544495 VE 1	LOS ANGELES WTR & PWR 5.375		07/01/2011	REDEEMED		3,200,000	3,200,000	3,338,080	3,209,792	0	(9,792)	0	(9,792)	0	3,200,000	0	0	0	172,000	07/01/2015	2FE
544495 VH 4	LOS ANGELES WTR & PWR 5.375		07/01/2011	REDEEMED		2,625,000	2,625,000	2,687,344	2,629,646	0	(4,646)	0	(4,646)	0	2,625,000	0	0	0	141,094	07/01/2018	2FE
544495 VP 6	LOS ANGELES WTR & PWR 5.375		07/01/2011	REDEEMED		5,145,000	5,145,000	5,407,601	5,161,413	0	(16,413)	0	(16,413)	0	5,145,000	0	0	0	276,544	07/01/2014	1FE
544495 VQ 4	LOS ANGELES WTR & PWR 5.375		07/01/2011	REDEEMED		4,800,000	4,800,000	5,007,120	4,814,688	0	(14,688)	0	(14,688)	0	4,800,000	0	0	0	258,000	07/01/2015	1FE
544495 VT 8	LOS ANGELES WTR & PWR 5.375		07/01/2011	REDEEMED		3,045,000	3,045,000	3,117,319	3,050,390	0	(5,390)	0	(5,390)	0	3,045,000	0	0	0	163,669	07/01/2018	1FE
566877 BY 1	MARICOPA CO PUB FIN LE 5.500		07/01/2011	MATURED		1,025,000	1,025,000	1,159,039	1,034,020	0	(9,020)	0	(9,020)	0	1,025,000	0	0	0	56,375	07/01/2011	1FE
566877 CA 2	MARICOPA CO PUB FIN LE 5.500		07/01/2011	REDEEMED		360,000	360,000	401,490	362,992	0	(2,992)	0	(2,992)	0	360,000	0	0	0	19,800	07/01/2012	1FE
566877 CT 1	MARICOPA CO PUB FIN LE 5.500		07/01/2011	MATURED		6,845,000	6,845,000	7,740,121	6,905,236	0	(60,236)	0	(60,236)	0	6,845,000	0	0	0	376,475	07/01/2011	1FE
566877 CV 6	MARICOPA CO PUB FIN LE 5.500		07/01/2011	REDEEMED		2,440,000	2,440,000	2,721,210	2,460,276	0	(20,276)	0	(20,276)	0	2,440,000	0	0	0	134,200	07/01/2012	1FE
606347 KN 1	MISSOURI BRD PUB BLDG 5.500		09/29/2011	REDEEMED		1,000,000	1,000,000	1,113,330	1,005,100	0	(5,170)	0	(5,170)	0	999,930	0	70	70	50,111	05/01/2013	1FE
606347 KT 8	MISSOURI BRD PUB BLDG 5.125		09/29/2011	REDEEMED		2,000,000	2,000,000	2,106,460	2,005,260	0	(5,480)	0	(5,480)	0	1,999,780	0	220	220	93,389	05/01/2018	1FE
696550 EZ 1	PALM BEACH CO SCH BRD 5.500		08/01/2011	REDEEMED		5,903,450	5,845,000	6,083,710	5,914,848	0	(11,398)	0	(11,398)	0	5,903,450	0	0	0	321,475	08/01/2017	1FE
914331 ES 8	UNIV OF ILLINOIS COP S 5.500		08/15/2011	REDEEMED		5,000,000	5,000,000	5,257,000	5,019,550	0	(19,550)	0	(19,550)	0	5,000,000	0	0	0	275,000	08/15/2017	1FE
957886 EC 4	WESTERN CAROLINA SWR S 5.000		07/28/2011	PRAGER SEALY & CO LLC		44,200	40,000	42,558	41,286	0	(168)	0	(168)	0	41,119	0	3,081	3,081	1,839	03/01/2022	1FE
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		09/15/2011	PAID ON PRINCIPAL		9,062	9,062	9,062	9,062	0	0	0	0	0	9,062	0	0	0	447	04/15/2021	6*
18828* AA 0	CLINTON HSG REV S78 7.125		09/15/2011	PAID ON PRINCIPAL		23,217	23,217	23,217	23,217	0	0	0	0	0	23,217	0	0	0	1,102	05/15/2020	5*
246394 7S 3	DELAWARE HSG AUTH SFM 5.450		07/01/2011	PAID ON PRINCIPAL		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	9,810	01/01/2032	2FE
3128QG CC 4	FH (3/1 ARM) #1N0067 2.543		09/15/2011	PAID ON PRINCIPAL		1,153	1,153	1,157	1,141	0	12	0	12	0	1,153	0	0	0	20	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.591		09/15/2011	PAID ON PRINCIPAL		5,001	5,001	4,979	4,948	0	53	0	53	0	5,001	0	0	0	102	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.598		08/15/2011	PAID ON PRINCIPAL		5,738	5,738	5,713	5,677	0	61	0	61	0	5,738	0	0	0	105	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.623		07/15/2011	PAID ON PRINCIPAL		21,154	21,154	21,061	20,929	0	224	0	224	0	21,154	0	0	0	338	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.557		09/15/2011	PAID ON PRINCIPAL		52,969	52,969	52,022	52,297	0	672	0	672	0	52,969	0	0	0	1,094	12/15/2035	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
3128JR	KQ	8	FH (5/1 ARM) #847503	2.564	08/15/2011	PAID ON PRINCIPAL		30,577	30,577	30,030	30,189	0	388	0	388	0	30,577	0	0	0	566	12/15/2035	1
3128JR	KQ	8	FH (5/1 ARM) #847503	2.589	07/15/2011	PAID ON PRINCIPAL		22,750	22,750	22,343	22,461	0	289	0	289	0	22,750	0	0	0	370	12/15/2035	1
31296S	DY	9	FHLMC GOLD PASSTHRU	5.000	09/15/2011	PAID ON PRINCIPAL		124,632	124,632	124,242	124,305	0	326	0	326	0	124,632	0	0	0	4,209	01/15/2034	1
31292G	5P	7	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		954	954	998	1,046	0	(92)	0	(92)	0	954	0	0	0	46	07/15/2029	1
31292H	AK	0	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		2,343	2,343	2,457	2,629	0	(286)	0	(286)	0	2,343	0	0	0	118	01/15/2030	1
31292H	AW	4	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		890	890	933	997	0	(107)	0	(107)	0	890	0	0	0	48	02/15/2030	1
31292H	CY	8	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		101	101	106	115	0	(14)	0	(14)	0	101	0	0	0	5	05/15/2030	1
31292H	J8	8	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		117	117	123	129	0	(12)	0	(12)	0	117	0	0	0	6	05/15/2031	1
31292H	MW	1	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		359	359	375	398	0	(39)	0	(39)	0	359	0	0	0	16	10/15/2031	1
31292H	NH	3	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		4,746	4,746	4,871	4,918	0	(172)	0	(172)	0	4,746	0	0	0	187	02/15/2032	1
31293E	QB	9	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		264	264	271	274	0	(10)	0	(10)	0	264	0	0	0	11	12/15/2028	1
31293J	ZX	0	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		30,657	30,657	31,352	31,762	0	(1,105)	0	(1,105)	0	30,657	0	0	0	1,217	04/15/2029	1
31293K	PD	2	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		3,376	3,376	3,453	3,495	0	(119)	0	(119)	0	3,376	0	0	0	118	02/15/2029	1
31293T	FF	9	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		2,281	2,281	2,400	2,572	0	(292)	0	(292)	0	2,281	0	0	0	106	07/15/2029	1
31293W	X9	6	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		156	156	164	178	0	(22)	0	(22)	0	156	0	0	0	8	10/15/2029	1
31293X	RS	9	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		17	17	17	20	0	(3)	0	(3)	0	17	0	0	0	1	10/15/2029	1
31293Y	C3	8	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		63	63	66	69	0	(6)	0	(6)	0	63	0	0	0	3	10/15/2029	1
31294B	NA	9	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		15	15	16	17	0	(2)	0	(2)	0	15	0	0	0	1	12/15/2029	1
31294B	5Z	4	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		72	72	75	82	0	(10)	0	(10)	0	72	0	0	0	4	01/15/2030	1
31294B	6B	6	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		512	512	537	573	0	(61)	0	(61)	0	512	0	0	0	29	01/15/2030	1
31294B	6K	6	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		64	64	68	74	0	(9)	0	(9)	0	64	0	0	0	3	01/15/2030	1
31294C	TC	7	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		107	107	113	121	0	(13)	0	(13)	0	107	0	0	0	5	01/15/2030	1
31294F	PS	9	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		45	45	47	52	0	(7)	0	(7)	0	45	0	0	0	2	05/15/2030	1
31294F	RD	0	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		26	26	27	31	0	(5)	0	(5)	0	26	0	0	0	1	06/15/2030	1
31297X	TB	0	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		7	7	8	9	0	(2)	0	(2)	0	7	0	0	0	0	07/15/2030	1
31297Y	H2	1	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		28	28	29	31	0	(4)	0	(4)	0	28	0	0	0	1	08/15/2030	1
31297Y	PS	5	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		42	42	44	48	0	(6)	0	(6)	0	42	0	0	0	2	08/15/2030	1
31297Y	T5	1	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		302	302	316	350	0	(48)	0	(48)	0	302	0	0	0	15	08/15/2030	1
31297Y	UU	4	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		2,196	2,196	2,303	2,505	0	(309)	0	(309)	0	2,196	0	0	0	110	08/15/2030	1
31298B	LH	2	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		77	77	81	84	0	(7)	0	(7)	0	77	0	0	0	4	07/15/2030	1
31298E	PP	4	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		7,841	7,841	8,223	8,959	0	(1,119)	0	(1,119)	0	7,841	0	0	0	392	12/15/2030	1
31298E	V7	7	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		73	73	77	86	0	(13)	0	(13)	0	73	0	0	0	4	12/15/2030	1
31298F	BX	9	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		80	80	84	88	0	(8)	0	(8)	0	80	0	0	0	4	01/15/2031	1
31298F	VZ	2	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		99	99	103	111	0	(12)	0	(12)	0	99	0	0	0	5	01/15/2031	1
31298F	ZZ	8	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		119	119	125	135	0	(16)	0	(16)	0	119	0	0	0	6	01/15/2031	1
31298G	CY	4	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		44	44	46	50	0	(7)	0	(7)	0	44	0	0	0	2	02/15/2031	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
31298M 6U 6	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		3,112	3,112	3,194	3,281	0	(169)	0	(169)	0	3,112	0	0	0	138	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		17	17	18	20	0	(3)	0	(3)	0	17	0	0	0	1	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		498	498	521	536	0	(39)	0	(39)	0	498	0	0	0	25	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	1	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		371	371	388	408	0	(37)	0	(37)	0	371	0	0	0	18	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		371	371	381	395	0	(24)	0	(24)	0	371	0	0	0	15	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		502	502	527	547	0	(45)	0	(45)	0	502	0	0	0	25	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		81	81	85	94	0	(14)	0	(14)	0	81	0	0	0	4	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU 7.500		09/15/2011	PAID ON PRINCIPAL		53	53	55	57	0	(4)	0	(4)	0	53	0	0	0	3	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		17,470	17,470	17,866	18,163	0	(693)	0	(693)	0	17,470	0	0	0	618	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		97,599	97,599	100,186	101,178	0	(3,579)	0	(3,579)	0	97,599	0	0	0	4,350	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		1,798	1,798	1,841	1,862	0	(65)	0	(65)	0	1,798	0	0	0	80	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		5,480	5,480	5,636	5,781	0	(301)	0	(301)	0	5,480	0	0	0	209	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		3,293	3,293	3,380	3,420	0	(127)	0	(127)	0	3,293	0	0	0	136	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		2,475	2,475	2,541	2,526	0	(51)	0	(51)	0	2,475	0	0	0	99	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		5,302	5,302	5,442	5,494	0	(192)	0	(192)	0	5,302	0	0	0	206	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		6,978	6,978	7,177	7,255	0	(277)	0	(277)	0	6,978	0	0	0	253	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		2,245	2,245	2,304	2,342	0	(97)	0	(97)	0	2,245	0	0	0	88	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		593	593	609	632	0	(39)	0	(39)	0	593	0	0	0	24	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		153	153	157	162	0	(9)	0	(9)	0	153	0	0	0	6	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		630	630	647	650	0	(19)	0	(19)	0	630	0	0	0	25	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		298	298	291	294	0	5	0	5	0	298	0	0	0	13	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		298	298	290	293	0	5	0	5	0	298	0	0	0	14	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		353	353	344	348	0	6	0	6	0	353	0	0	0	17	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		09/15/2011	PAID ON PRINCIPAL		16,224	16,224	16,622	16,796	0	(572)	0	(572)	0	16,224	0	0	0	659	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		45	45	43	44	0	1	0	1	0	45	0	0	0	2	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		46	46	45	45	0	1	0	1	0	46	0	0	0	2	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		252	252	246	248	0	4	0	4	0	252	0	0	0	12	09/15/2023	1
313980 X8 2	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		100	100	98	99	0	2	0	2	0	100	0	0	0	5	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU 7.000		07/15/2011	PAID ON PRINCIPAL		1,480	1,480	1,442	1,453	0	26	0	26	0	1,480	0	0	0	60	10/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		2,508	2,508	2,444	2,465	0	43	0	43	0	2,508	0	0	0	131	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		119	119	116	117	0	2	0	2	0	119	0	0	0	6	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		61	61	59	59	0	1	0	1	0	61	0	0	0	3	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/15/2023	1

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SCHEDULE D - PART 4

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

1	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)
31356F	JE 2	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		450	450	439	441	0	9	0	9	450	0	0	0	19	04/15/2023	1
3128GK	RX 4	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		12,679	12,679	12,687	12,678	0	1	0	1	12,679	0	0	0	465	05/15/2016	1
3128GK	TP 9	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		25,422	25,422	25,438	25,434	0	(12)	0	(12)	25,422	0	0	0	982	04/15/2016	1
3128H4	H9 3	FHLMC GOLD PASSTHRU	5.000	09/15/2011	PAID ON PRINCIPAL		19,694	19,694	19,996	19,869	0	(174)	0	(174)	19,694	0	0	0	657	05/15/2018	1
3128H4	UX 5	FHLMC GOLD PASSTHRU	5.000	09/15/2011	PAID ON PRINCIPAL		2,403	2,403	2,439	2,423	0	(21)	0	(21)	2,403	0	0	0	80	06/15/2018	1
3128H4	5W 5	FHLMC GOLD PASSTHRU	5.000	09/15/2011	PAID ON PRINCIPAL		1,505	1,505	1,528	1,519	0	(15)	0	(15)	1,505	0	0	0	50	06/15/2018	1
3128H5	AQ 9	FHLMC GOLD PASSTHRU	5.000	09/15/2011	PAID ON PRINCIPAL		3,064	3,064	3,111	3,092	0	(28)	0	(28)	3,064	0	0	0	102	06/15/2018	1
3128H6	BH 6	FHLMC GOLD PASSTHRU	5.000	09/15/2011	PAID ON PRINCIPAL		74,621	74,621	75,763	75,229	0	(608)	0	(608)	74,621	0	0	0	2,487	07/15/2018	1
3128H6	BP 8	FHLMC GOLD PASSTHRU	5.000	09/15/2011	PAID ON PRINCIPAL		48,862	48,862	49,610	49,203	0	(341)	0	(341)	48,862	0	0	0	1,726	07/15/2018	1
31283H	GS 8	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		5,417	5,417	5,681	6,171	0	(754)	0	(754)	5,417	0	0	0	303	03/15/2030	1
31283H	QF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		446	446	467	500	0	(54)	0	(54)	446	0	0	0	22	12/15/2031	1
31283H	WY 7	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		2,179,333	2,179,333	2,174,135	2,174,226	0	5,107	0	5,107	2,179,333	0	0	0	80,569	06/15/2033	1
31283H	WZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		186,565	186,565	191,364	191,667	0	(5,102)	0	(5,102)	186,565	0	0	0	7,454	04/15/2033	1
31283H	W9 2	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		16,685	16,685	17,063	17,237	0	(552)	0	(552)	16,685	0	0	0	679	05/15/2033	1
31283H	ZZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		311,098	311,098	318,723	319,166	0	(8,068)	0	(8,068)	311,098	0	0	0	12,399	11/15/2033	1
31283H	Z5 7	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		346,900	346,900	355,388	356,052	0	(9,152)	0	(9,152)	346,900	0	0	0	14,263	02/15/2034	1
31403D	AC 3	FN (5/1 ARM) #745303	2.479	09/25/2011	PAID ON PRINCIPAL		314,561	314,561	311,440	310,631	0	3,930	0	3,930	314,561	0	0	0	6,177	01/25/2036	1
31403D	AC 3	FN (5/1 ARM) #745303	2.490	08/25/2011	PAID ON PRINCIPAL		127,892	127,892	126,623	126,294	0	1,598	0	1,598	127,892	0	0	0	2,246	01/25/2036	1
31403D	AC 3	FN (5/1 ARM) #745303	2.547	07/25/2011	PAID ON PRINCIPAL		86,641	86,641	85,782	85,559	0	1,082	0	1,082	86,641	0	0	0	1,338	01/25/2036	1
3138A1	V5 7	FNMA PASS TH #AH0635	3.500	09/25/2011	PAID ON PRINCIPAL		190,966	190,966	190,347	190,347	0	619	0	619	190,966	0	0	0	3,997	01/25/2026	1
3138A6	ZA 1	FNMA PASS TH #AH5236	3.500	09/25/2011	PAID ON PRINCIPAL		89,541	89,541	89,250	89,250	0	290	0	290	89,541	0	0	0	1,882	01/25/2026	1
31368H	JA 2	FNMA PASS TH #190257	7.000	09/25/2011	PAID ON PRINCIPAL		591	591	561	572	0	19	0	19	591	0	0	0	28	02/25/2024	1
31368H	KV 4	FNMA PASS TH #190308	7.500	09/25/2011	PAID ON PRINCIPAL		2,235	2,235	2,327	2,553	0	(319)	0	(319)	2,235	0	0	0	113	09/25/2030	1
31368H	S6 1	FNMA PASS TH #190541	7.000	09/25/2011	PAID ON PRINCIPAL		165	165	157	160	0	5	0	5	165	0	0	0	8	01/25/2024	1
31369B	LB 9	FNMA PASS TH #205622	7.000	09/25/2011	PAID ON PRINCIPAL		766	766	721	741	0	25	0	25	766	0	0	0	36	05/25/2023	1
31370B	FK 3	FNMA PASS TH #226170	7.000	09/25/2011	PAID ON PRINCIPAL		126	126	119	122	0	5	0	5	126	0	0	0	6	07/25/2023	1
31370D	H9 2	FNMA PASS TH #228056	7.000	09/25/2011	PAID ON PRINCIPAL		126	126	119	122	0	3	0	3	126	0	0	0	6	07/25/2023	1
31370P	MQ 1	FNMA PASS TH #237167	7.000	09/25/2011	PAID ON PRINCIPAL		75	75	71	72	0	3	0	3	75	0	0	0	4	03/25/2024	1
31370V	A4 0	FNMA PASS TH #242227	7.000	09/25/2011	PAID ON PRINCIPAL		273	273	255	262	0	11	0	11	273	0	0	0	13	10/25/2023	1
31370W	3A 2	FNMA PASS TH #243893	7.000	09/25/2011	PAID ON PRINCIPAL		73	73	69	71	0	2	0	2	73	0	0	0	3	11/25/2023	1
31370Y	S7 8	FNMA PASS TH #245442	7.000	09/25/2011	PAID ON PRINCIPAL		79	79	74	76	0	3	0	3	79	0	0	0	4	11/25/2023	1
31370Y	3K 6	FNMA PASS TH #245702	7.000	09/25/2011	PAID ON PRINCIPAL		42	42	40	41	0	1	0	1	42	0	0	0	2	01/25/2024	1
31371F	JB 9	FNMA PASS TH #250558	6.500	09/25/2011	PAID ON PRINCIPAL		478	478	452	465	0	13	0	13	478	0	0	0	21	04/25/2016	1
31371F	J3 7	FNMA PASS TH #250582	6.500	09/25/2011	PAID ON PRINCIPAL		665	665	628	648	0	17	0	17	665	0	0	0	29	04/25/2016	1
31371F	KC 5	FNMA PASS TH #250591	6.500	09/25/2011	PAID ON PRINCIPAL		645	645	610	632	0	13	0	13	645	0	0	0	27	05/25/2016	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
31371F K7 6	FNMA PASS TH #250618	7.000	09/25/2011	PAID ON PRINCIPAL		1,240	1,240	1,230	1,233	0	8	0	8	0	1,240	0	0	0	64	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647	7.000	09/25/2011	PAID ON PRINCIPAL		296	296	293	294	0	2	0	2	0	296	0	0	0	14	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782	7.000	09/25/2011	PAID ON PRINCIPAL		717	717	711	712	0	5	0	5	0	717	0	0	0	33	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874	7.500	09/25/2011	PAID ON PRINCIPAL		647	647	674	714	0	(66)	0	(66)	0	647	0	0	0	32	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515	7.500	09/25/2011	PAID ON PRINCIPAL		365	365	380	410	0	(45)	0	(45)	0	365	0	0	0	18	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844	5.500	09/25/2011	PAID ON PRINCIPAL		37,956	37,956	37,647	37,698	0	258	0	258	0	37,956	0	0	0	1,388	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009	7.500	09/25/2011	PAID ON PRINCIPAL		2,070	2,070	2,155	2,275	0	(205)	0	(205)	0	2,070	0	0	0	104	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046	5.500	09/25/2011	PAID ON PRINCIPAL		3,603	3,603	3,582	3,585	0	18	0	18	0	3,603	0	0	0	134	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152	5.000	09/25/2011	PAID ON PRINCIPAL		4,172	4,172	4,060	4,104	0	68	0	68	0	4,172	0	0	0	146	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	09/25/2011	PAID ON PRINCIPAL		9,928	9,928	10,379	10,806	0	(878)	0	(878)	0	9,928	0	0	0	496	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	09/25/2011	PAID ON PRINCIPAL		199,572	199,572	204,655	203,546	0	(3,974)	0	(3,974)	0	199,572	0	0	0	7,373	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	09/25/2011	PAID ON PRINCIPAL		281,846	281,846	287,879	286,497	0	(4,652)	0	(4,652)	0	281,846	0	0	0	10,317	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	09/25/2011	PAID ON PRINCIPAL		77,056	77,056	76,887	76,863	0	193	0	193	0	77,056	0	0	0	2,573	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	09/25/2011	PAID ON PRINCIPAL		81,025	81,025	80,848	80,820	0	205	0	205	0	81,025	0	0	0	2,705	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	09/25/2011	PAID ON PRINCIPAL		651,440	651,440	666,097	662,333	0	(10,894)	0	(10,894)	0	651,440	0	0	0	24,438	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	09/25/2011	PAID ON PRINCIPAL		290,743	290,743	292,651	291,528	0	(784)	0	(784)	0	290,743	0	0	0	9,729	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	09/25/2011	PAID ON PRINCIPAL		49,580	49,580	49,689	49,567	0	13	0	13	0	49,580	0	0	0	1,480	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	09/25/2011	PAID ON PRINCIPAL		735	735	750	746	0	(11)	0	(11)	0	735	0	0	0	27	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	09/25/2011	PAID ON PRINCIPAL		126,956	126,956	129,654	128,959	0	(2,003)	0	(2,003)	0	126,956	0	0	0	4,698	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	09/25/2011	PAID ON PRINCIPAL		134,000	134,000	136,848	136,026	0	(2,026)	0	(2,026)	0	134,000	0	0	0	4,813	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	09/25/2011	PAID ON PRINCIPAL		390,043	390,043	399,977	397,085	0	(7,042)	0	(7,042)	0	390,043	0	0	0	14,257	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	09/25/2011	PAID ON PRINCIPAL		62	62	59	60	0	2	0	2	0	62	0	0	0	3	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	09/25/2011	PAID ON PRINCIPAL		14	14	14	14	0	0	0	0	0	14	0	0	0	1	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	09/25/2011	PAID ON PRINCIPAL		32	32	30	31	0	1	0	1	0	32	0	0	0	1	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	09/25/2011	PAID ON PRINCIPAL		2,522	2,522	2,453	2,474	0	48	0	48	0	2,522	0	0	0	103	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	09/25/2011	PAID ON PRINCIPAL		48	48	45	46	0	2	0	2	0	48	0	0	0	2	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	09/25/2011	PAID ON PRINCIPAL		218	218	208	213	0	5	0	5	0	218	0	0	0	10	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	09/25/2011	PAID ON PRINCIPAL		388	388	364	376	0	13	0	13	0	388	0	0	0	18	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	09/25/2011	PAID ON PRINCIPAL		220	220	209	213	0	7	0	7	0	220	0	0	0	10	03/25/2024	1
31372B JB 7	FNMA PASS TH #267658	7.000	09/25/2011	PAID ON PRINCIPAL		188	188	179	182	0	5	0	5	0	188	0	0	0	8	01/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000	09/25/2011	PAID ON PRINCIPAL		18	18	17	17	0	1	0	1	0	18	0	0	0	1	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000	09/25/2011	PAID ON PRINCIPAL		193	193	184	188	0	5	0	5	0	193	0	0	0	9	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000	09/25/2011	PAID ON PRINCIPAL		35	35	33	34	0	1	0	1	0	35	0	0	0	2	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000	09/25/2011	PAID ON PRINCIPAL		1,982	1,982	1,883	1,923	0	59	0	59	0	1,982	0	0	0	81	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000	09/25/2011	PAID ON PRINCIPAL		110	110	105	107	0	3	0	3	0	110	0	0	0	5	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000	09/25/2011	PAID ON PRINCIPAL		249	249	236	241	0	8	0	8	0	249	0	0	0	12	02/25/2024	1

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SCHEDULE D - PART 4

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31372M BC 9	FNMA PASS TH #276435	7.000	09/25/2011	PAID ON PRINCIPAL		179	179	175	176	0	3	0	3	0	179	0	0	0	8	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	09/25/2011	PAID ON PRINCIPAL		298	298	283	289	0	9	0	9	0	298	0	0	0	14	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027	7.000	09/25/2011	PAID ON PRINCIPAL		183	183	175	178	0	5	0	5	0	183	0	0	0	9	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	09/25/2011	PAID ON PRINCIPAL		51,697	51,697	48,658	50,017	0	1,680	0	1,680	0	51,697	0	0	0	2,412	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	09/25/2011	PAID ON PRINCIPAL		624	624	596	604	0	20	0	20	0	624	0	0	0	29	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000	09/25/2011	PAID ON PRINCIPAL		117	117	110	113	0	4	0	4	0	117	0	0	0	5	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881	7.000	09/25/2011	PAID ON PRINCIPAL		263	263	247	254	0	10	0	10	0	263	0	0	0	12	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000	09/25/2011	PAID ON PRINCIPAL		430	430	405	415	0	15	0	15	0	430	0	0	0	20	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000	09/25/2011	PAID ON PRINCIPAL		95	95	91	93	0	2	0	2	0	95	0	0	0	4	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000	09/25/2011	PAID ON PRINCIPAL		1,160	1,160	1,095	1,126	0	34	0	34	0	1,160	0	0	0	54	05/25/2024	1
31373N FL 2	FNMA PASS TH #298171	6.500	09/25/2011	PAID ON PRINCIPAL		1,006	1,006	950	980	0	26	0	26	0	1,006	0	0	0	44	05/25/2016	1
31373U F3 6	FNMA PASS TH #303586	6.500	09/25/2011	PAID ON PRINCIPAL		6,819	6,819	6,390	6,505	0	314	0	314	0	6,819	0	0	0	286	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500	09/25/2011	PAID ON PRINCIPAL		113	113	117	121	0	(8)	0	(8)	0	113	0	0	0	6	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000	09/25/2011	PAID ON PRINCIPAL		373	373	354	362	0	11	0	11	0	373	0	0	0	17	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945	7.000	09/25/2011	PAID ON PRINCIPAL		207	207	205	205	0	1	0	1	0	207	0	0	0	10	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499	6.500	09/25/2011	PAID ON PRINCIPAL		7,924	7,924	7,317	7,495	0	429	0	429	0	7,924	0	0	0	386	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500	09/25/2011	PAID ON PRINCIPAL		286	286	264	271	0	15	0	15	0	286	0	0	0	12	11/25/2025	1
31375D 4U 4	FNMA PASS TH #332135	6.500	09/25/2011	PAID ON PRINCIPAL		481	481	444	456	0	25	0	25	0	481	0	0	0	21	12/25/2025	1
31375D 5F 6	FNMA PASS TH #332146	6.500	09/25/2011	PAID ON PRINCIPAL		1,373	1,373	1,268	1,303	0	70	0	70	0	1,373	0	0	0	59	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000	09/25/2011	PAID ON PRINCIPAL		18	18	17	18	0	0	0	0	0	18	0	0	0	1	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940	6.500	09/25/2011	PAID ON PRINCIPAL		13,398	13,398	12,827	13,051	0	347	0	347	0	13,398	0	0	0	606	06/25/2024	1
31375M HX 4	FNMA PASS TH #338746	6.500	09/25/2011	PAID ON PRINCIPAL		210	210	198	206	0	4	0	4	0	210	0	0	0	9	03/25/2016	1
31375P ZX 7	FNMA PASS TH #341058	6.500	09/25/2011	PAID ON PRINCIPAL		488	488	461	478	0	10	0	10	0	488	0	0	0	24	04/25/2016	1
31375R SY 9	FNMA PASS TH #342635	6.500	09/25/2011	PAID ON PRINCIPAL		488	488	461	475	0	13	0	13	0	488	0	0	0	21	04/25/2016	1
31375S CQ 1	FNMA PASS TH #343079	6.500	09/25/2011	PAID ON PRINCIPAL		1,977	1,977	1,867	1,927	0	50	0	50	0	1,977	0	0	0	86	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171	6.500	09/25/2011	PAID ON PRINCIPAL		1,240	1,240	1,172	1,210	0	30	0	30	0	1,240	0	0	0	54	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	09/25/2011	PAID ON PRINCIPAL		950	950	942	944	0	6	0	6	0	950	0	0	0	44	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	09/25/2011	PAID ON PRINCIPAL		1,465	1,465	1,384	1,431	0	34	0	34	0	1,465	0	0	0	63	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	09/25/2011	PAID ON PRINCIPAL		77	77	76	76	0	1	0	1	0	77	0	0	0	4	08/25/2016	1
31376Q N3 3	FNMA PASS TH #362310	7.000	09/25/2011	PAID ON PRINCIPAL		1,773	1,773	1,758	1,763	0	10	0	10	0	1,773	0	0	0	82	10/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	09/25/2011	PAID ON PRINCIPAL		1,459	1,459	1,446	1,449	0	10	0	10	0	1,459	0	0	0	65	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	09/25/2011	PAID ON PRINCIPAL		2,339	2,339	2,257	2,266	0	73	0	73	0	2,339	0	0	0	117	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	09/25/2011	PAID ON PRINCIPAL		859	859	829	835	0	24	0	24	0	859	0	0	0	43	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	09/25/2011	PAID ON PRINCIPAL		472	472	475	474	0	(2)	0	(2)	0	472	0	0	0	24	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877	7.500	09/25/2011	PAID ON PRINCIPAL		152	152	153	152	0	0	0	0	0	152	0	0	0	8	07/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	09/25/2011	PAID ON PRINCIPAL		33	33	33	33	0	(0)	0	(0)	0	33	0	0	0	1	12/25/2027	1

QE05.7

SCHEDULE D - PART 4

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31378R S8 3	FNMA PASS TH #406543	6.500	09/25/2011	PAID ON PRINCIPAL		51,964	51,964	52,082	51,972	0	(9)	0	(9)	0	51,964	0	0	0	1,993	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982	7.000	09/25/2011	PAID ON PRINCIPAL		592	592	601	597	0	(6)	0	(6)	0	592	0	0	0	28	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543	6.500	09/25/2011	PAID ON PRINCIPAL		3,807	3,807	3,790	3,791	0	16	0	16	0	3,807	0	0	0	165	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720	6.500	09/25/2011	PAID ON PRINCIPAL		36,735	36,735	36,577	36,581	0	154	0	154	0	36,735	0	0	0	1,402	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390	7.500	09/25/2011	PAID ON PRINCIPAL		10	10	11	12	0	(1)	0	(1)	0	10	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033	7.500	09/25/2011	PAID ON PRINCIPAL		48	48	50	53	0	(5)	0	(5)	0	48	0	0	0	2	08/25/2029	1
31383M S7 9	FNMA PASS TH #507342	7.500	09/25/2011	PAID ON PRINCIPAL		93	93	97	97	0	(4)	0	(4)	0	93	0	0	0	5	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747	7.000	09/25/2011	PAID ON PRINCIPAL		2,869	2,869	2,680	2,752	0	117	0	117	0	2,869	0	0	0	136	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930	7.000	09/25/2011	PAID ON PRINCIPAL		61	61	58	59	0	2	0	2	0	61	0	0	0	3	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966	7.000	09/25/2011	PAID ON PRINCIPAL		865	865	819	836	0	29	0	29	0	865	0	0	0	42	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994	7.000	09/25/2011	PAID ON PRINCIPAL		237	237	222	228	0	9	0	9	0	237	0	0	0	11	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414	7.500	09/25/2011	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	08/25/2029	1
31384E T8 3	FNMA PASS TH #521775	7.500	09/25/2011	PAID ON PRINCIPAL		126	126	131	137	0	(10)	0	(10)	0	126	0	0	0	6	01/25/2030	1
31384H PU 1	FNMA PASS TH #524335	7.500	09/25/2011	PAID ON PRINCIPAL		10	10	10	12	0	(2)	0	(2)	0	10	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376	7.500	09/25/2011	PAID ON PRINCIPAL		76	76	79	85	0	(9)	0	(9)	0	76	0	0	0	4	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153	7.500	09/25/2011	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072	7.500	09/25/2011	PAID ON PRINCIPAL		21	21	22	24	0	(3)	0	(3)	0	21	0	0	0	1	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050	7.500	09/25/2011	PAID ON PRINCIPAL		17,075	17,075	17,823	18,790	0	(1,714)	0	(1,714)	0	17,075	0	0	0	869	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299	7.500	09/25/2011	PAID ON PRINCIPAL		1,890	1,890	1,968	2,111	0	(221)	0	(221)	0	1,890	0	0	0	96	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562	7.500	09/25/2011	PAID ON PRINCIPAL		84	84	88	96	0	(12)	0	(12)	0	84	0	0	0	4	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069	6.000	09/25/2011	PAID ON PRINCIPAL		9,591	9,591	9,993	9,894	0	(304)	0	(304)	0	9,591	0	0	0	384	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	09/25/2011	PAID ON PRINCIPAL		3,599	3,599	3,747	3,716	0	(117)	0	(117)	0	3,599	0	0	0	145	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448	7.500	09/25/2011	PAID ON PRINCIPAL		1,779	1,779	1,853	1,969	0	(190)	0	(190)	0	1,779	0	0	0	86	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623	6.000	09/25/2011	PAID ON PRINCIPAL		3,275	3,275	3,409	3,381	0	(106)	0	(106)	0	3,275	0	0	0	131	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	09/25/2011	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #549887	7.500	09/25/2011	PAID ON PRINCIPAL		317	317	331	325	0	(8)	0	(8)	0	317	0	0	0	16	09/25/2030	1
31385R 6U 9	FNMA PASS TH #550883	7.500	09/25/2011	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956	7.500	09/25/2011	PAID ON PRINCIPAL		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783	4.500	09/25/2011	PAID ON PRINCIPAL		628,775	628,775	620,203	622,940	0	5,835	0	5,835	0	628,775	0	0	0	19,012	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	09/25/2011	PAID ON PRINCIPAL		25	25	26	28	0	(4)	0	(4)	0	25	0	0	0	1	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066	7.500	09/25/2011	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S PK 7	FNMA PASS TH #572026	5.500	09/25/2011	PAID ON PRINCIPAL		10,517	10,517	10,454	10,460	0	56	0	56	0	10,517	0	0	0	386	04/25/2016	1
31386T MD 4	FNMA PASS TH #572856	5.500	09/25/2011	PAID ON PRINCIPAL		4,043	4,043	4,019	4,021	0	22	0	22	0	4,043	0	0	0	148	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	09/25/2011	PAID ON PRINCIPAL		28,302	28,302	28,134	28,159	0	143	0	143	0	28,302	0	0	0	932	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	09/25/2011	PAID ON PRINCIPAL		85,464	85,464	84,770	84,883	0	581	0	581	0	85,464	0	0	0	3,120	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	09/25/2011	PAID ON PRINCIPAL		6,215	6,215	6,178	6,182	0	33	0	33	0	6,215	0	0	0	228	04/25/2016	1

QE05.8

SCHEDULE D - PART 4

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31387C MD 0	FNMA PASS TH #580056	5.000	09/25/2011	PAID ON PRINCIPAL		8,399	8,399	8,174	8,278	0	121	0	121	0	8,399	0	0	0	281	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169	5.500	09/25/2011	PAID ON PRINCIPAL		6,900	6,900	6,900	6,902	0	(1)	0	(1)	0	6,900	0	0	0	253	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	09/25/2011	PAID ON PRINCIPAL		66,675	66,675	66,477	66,464	0	211	0	211	0	66,675	0	0	0	2,255	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	09/25/2011	PAID ON PRINCIPAL		14,266	14,266	14,263	14,248	0	17	0	17	0	14,266	0	0	0	525	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	09/25/2011	PAID ON PRINCIPAL		244	244	254	257	0	(13)	0	(13)	0	244	0	0	0	12	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	09/25/2011	PAID ON PRINCIPAL		16,625	16,625	16,621	16,598	0	27	0	27	0	16,625	0	0	0	611	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	09/25/2011	PAID ON PRINCIPAL		13,261	13,261	13,832	13,781	0	(520)	0	(520)	0	13,261	0	0	0	502	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	09/25/2011	PAID ON PRINCIPAL		24,752	24,752	25,016	24,951	0	(199)	0	(199)	0	24,752	0	0	0	963	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	09/25/2011	PAID ON PRINCIPAL		13,292	13,292	13,289	13,276	0	16	0	16	0	13,292	0	0	0	486	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	09/25/2011	PAID ON PRINCIPAL		17,838	17,838	17,693	17,721	0	117	0	117	0	17,838	0	0	0	692	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	09/25/2011	PAID ON PRINCIPAL		10,079	10,079	10,076	10,068	0	11	0	11	0	10,079	0	0	0	370	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	09/25/2011	PAID ON PRINCIPAL		22,469	22,469	22,464	22,438	0	30	0	30	0	22,469	0	0	0	824	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	09/25/2011	PAID ON PRINCIPAL		4,794	4,794	5,000	5,010	0	(216)	0	(216)	0	4,794	0	0	0	186	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	09/25/2011	PAID ON PRINCIPAL		62,764	62,764	62,234	62,335	0	429	0	429	0	62,764	0	0	0	2,302	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	09/25/2011	PAID ON PRINCIPAL		60,921	60,921	60,559	60,606	0	314	0	314	0	60,921	0	0	0	2,159	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	09/25/2011	PAID ON PRINCIPAL		7,371	7,371	7,689	7,754	0	(383)	0	(383)	0	7,371	0	0	0	271	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	09/25/2011	PAID ON PRINCIPAL		49,721	49,721	49,717	49,669	0	52	0	52	0	49,721	0	0	0	1,896	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	09/25/2011	PAID ON PRINCIPAL		9,435	9,435	9,824	10,264	0	(829)	0	(829)	0	9,435	0	0	0	529	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	09/25/2011	PAID ON PRINCIPAL		14,193	14,193	14,190	14,177	0	15	0	15	0	14,193	0	0	0	520	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	09/25/2011	PAID ON PRINCIPAL		15,299	15,299	15,175	15,192	0	107	0	107	0	15,299	0	0	0	562	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	09/25/2011	PAID ON PRINCIPAL		34,210	34,210	34,108	34,103	0	107	0	107	0	34,210	0	0	0	1,253	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	09/25/2011	PAID ON PRINCIPAL		19,511	19,511	20,312	20,153	0	(642)	0	(642)	0	19,511	0	0	0	726	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	09/25/2011	PAID ON PRINCIPAL		8,234	8,234	8,232	8,226	0	8	0	8	0	8,234	0	0	0	289	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	09/25/2011	PAID ON PRINCIPAL		5,933	5,933	5,898	5,902	0	31	0	31	0	5,933	0	0	0	215	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	09/25/2011	PAID ON PRINCIPAL		10,449	10,449	10,387	10,396	0	53	0	53	0	10,449	0	0	0	378	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371	5.000	09/25/2011	PAID ON PRINCIPAL		17,955	17,955	17,472	17,673	0	282	0	282	0	17,955	0	0	0	599	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	09/25/2011	PAID ON PRINCIPAL		7,783	7,783	7,737	7,741	0	42	0	42	0	7,783	0	0	0	285	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191	5.000	09/25/2011	PAID ON PRINCIPAL		3,088	3,088	3,005	3,021	0	67	0	67	0	3,088	0	0	0	103	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277	5.500	09/25/2011	PAID ON PRINCIPAL		20,318	20,318	20,197	20,216	0	102	0	102	0	20,318	0	0	0	797	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657	5.500	09/25/2011	PAID ON PRINCIPAL		8,213	8,213	8,164	8,169	0	44	0	44	0	8,213	0	0	0	301	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927	5.500	09/25/2011	PAID ON PRINCIPAL		7,000	7,000	7,075	7,058	0	(58)	0	(58)	0	7,000	0	0	0	255	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	09/25/2011	PAID ON PRINCIPAL		7,817	7,817	7,901	7,860	0	(43)	0	(43)	0	7,817	0	0	0	286	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	09/25/2011	PAID ON PRINCIPAL		46,626	46,626	47,125	46,853	0	(227)	0	(227)	0	46,626	0	0	0	1,709	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	09/25/2011	PAID ON PRINCIPAL		16,518	16,518	16,695	16,639	0	(121)	0	(121)	0	16,518	0	0	0	606	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	09/25/2011	PAID ON PRINCIPAL		78,367	78,367	79,205	78,925	0	(558)	0	(558)	0	78,367	0	0	0	2,870	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	09/25/2011	PAID ON PRINCIPAL		28,929	28,929	29,239	29,129	0	(200)	0	(200)	0	28,929	0	0	0	1,044	12/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
31388V 5C 8	FNMA PASS TH #616543	5.000	09/25/2011	PAID ON PRINCIPAL		56,695	56,695	55,171	55,840	0	855	0	855	0	56,695	0	0	0	1,885	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	09/25/2011	PAID ON PRINCIPAL		10,222	10,222	10,661	10,592	0	(370)	0	(370)	0	10,222	0	0	0	409	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	09/25/2011	PAID ON PRINCIPAL		10,921	10,921	11,369	11,361	0	(440)	0	(440)	0	10,921	0	0	0	438	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813	6.000	09/25/2011	PAID ON PRINCIPAL		5,368	5,368	5,599	5,564	0	(196)	0	(196)	0	5,368	0	0	0	210	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948	6.000	09/25/2011	PAID ON PRINCIPAL		7,552	7,552	7,877	7,864	0	(312)	0	(312)	0	7,552	0	0	0	302	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	09/25/2011	PAID ON PRINCIPAL		757	757	791	842	0	(85)	0	(85)	0	757	0	0	0	38	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112	6.000	09/25/2011	PAID ON PRINCIPAL		2,441	2,441	2,547	2,559	0	(117)	0	(117)	0	2,441	0	0	0	98	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888	6.000	09/25/2011	PAID ON PRINCIPAL		5,286	5,286	5,513	5,529	0	(243)	0	(243)	0	5,286	0	0	0	194	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587	7.500	09/25/2011	PAID ON PRINCIPAL		356	356	372	395	0	(40)	0	(40)	0	356	0	0	0	18	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771	6.000	09/25/2011	PAID ON PRINCIPAL		16,739	16,739	17,460	17,402	0	(663)	0	(663)	0	16,739	0	0	0	671	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208	6.000	09/25/2011	PAID ON PRINCIPAL		7,232	7,232	7,543	7,482	0	(251)	0	(251)	0	7,232	0	0	0	289	09/25/2017	1
31391E HS 3	FNMA PASS TH #664541	6.000	09/25/2011	PAID ON PRINCIPAL		8,715	8,715	9,091	9,155	0	(441)	0	(441)	0	8,715	0	0	0	349	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317	6.000	09/25/2011	PAID ON PRINCIPAL		22,826	22,826	23,806	23,560	0	(734)	0	(734)	0	22,826	0	0	0	911	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463	5.000	09/25/2011	PAID ON PRINCIPAL		69,469	69,469	71,174	70,289	0	(820)	0	(820)	0	69,469	0	0	0	2,311	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450	5.000	09/25/2011	PAID ON PRINCIPAL		310,108	310,108	317,719	314,508	0	(4,399)	0	(4,399)	0	310,108	0	0	0	10,465	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199	5.000	09/25/2011	PAID ON PRINCIPAL		94,081	94,081	96,390	95,388	0	(1,306)	0	(1,306)	0	94,081	0	0	0	2,938	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794	5.000	09/25/2011	PAID ON PRINCIPAL		59,273	59,273	60,728	60,107	0	(834)	0	(834)	0	59,273	0	0	0	2,090	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048	5.500	09/25/2011	PAID ON PRINCIPAL		2,734	2,734	2,792	2,778	0	(44)	0	(44)	0	2,734	0	0	0	106	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337	5.000	09/25/2011	PAID ON PRINCIPAL		914,466	914,466	936,730	924,659	0	(10,194)	0	(10,194)	0	914,466	0	0	0	30,315	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060	6.000	09/25/2011	PAID ON PRINCIPAL		2,724	2,724	2,787	2,793	0	(69)	0	(69)	0	2,724	0	0	0	112	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116	5.000	09/25/2011	PAID ON PRINCIPAL		221,552	221,552	226,961	224,206	0	(2,654)	0	(2,654)	0	221,552	0	0	0	7,451	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144	5.000	09/25/2011	PAID ON PRINCIPAL		142,028	142,028	141,195	141,366	0	662	0	662	0	142,028	0	0	0	4,473	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772	5.000	09/25/2011	PAID ON PRINCIPAL		119,273	119,273	122,200	120,943	0	(1,669)	0	(1,669)	0	119,273	0	0	0	3,787	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724	5.000	09/25/2011	PAID ON PRINCIPAL		80,807	80,807	82,790	81,840	0	(1,033)	0	(1,033)	0	80,807	0	0	0	2,692	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826	4.500	09/25/2011	PAID ON PRINCIPAL		114,896	114,896	110,731	112,344	0	2,552	0	2,552	0	114,896	0	0	0	3,535	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577	5.000	09/25/2011	PAID ON PRINCIPAL		545,461	545,461	542,648	543,133	0	2,328	0	2,328	0	545,461	0	0	0	18,369	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491	5.000	09/25/2011	PAID ON PRINCIPAL		179,433	179,433	178,503	178,656	0	777	0	777	0	179,433	0	0	0	5,834	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936	5.500	09/25/2011	PAID ON PRINCIPAL		95,631	95,631	97,679	96,924	0	(1,292)	0	(1,292)	0	95,631	0	0	0	3,476	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468	4.500	09/25/2011	PAID ON PRINCIPAL		15,570	15,570	15,622	15,579	0	(9)	0	(9)	0	15,570	0	0	0	434	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835	5.000	09/25/2011	PAID ON PRINCIPAL		16,193	16,193	16,105	16,119	0	74	0	74	0	16,193	0	0	0	547	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953	5.000	09/25/2011	PAID ON PRINCIPAL		107,820	107,820	107,753	107,646	0	174	0	174	0	107,820	0	0	0	3,847	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319	5.000	09/25/2011	PAID ON PRINCIPAL		103,477	103,477	102,871	102,983	0	494	0	494	0	103,477	0	0	0	3,763	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982	5.000	09/25/2011	PAID ON PRINCIPAL		24,087	24,087	23,946	23,975	0	112	0	112	0	24,087	0	0	0	801	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985	5.000	09/25/2011	PAID ON PRINCIPAL		118,029	118,029	117,338	117,478	0	551	0	551	0	118,029	0	0	0	3,526	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613	5.000	09/25/2011	PAID ON PRINCIPAL		103,951	103,951	99,289	100,864	0	3,087	0	3,087	0	103,951	0	0	0	3,463	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912	5.000	09/25/2011	PAID ON PRINCIPAL		402,600	402,600	386,118	392,061	0	10,539	0	10,539	0	402,600	0	0	0	14,267	06/25/2029	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2011	PAID ON PRINCIPAL		600,048	600,048	596,729	597,248	0	2,800	0	2,800	0	600,048	0	0	0	19,992	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		09/25/2011	PAID ON PRINCIPAL		598,863	598,863	572,850	583,373	0	15,490	0	15,490	0	598,863	0	0	0	20,271	07/25/2035	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		09/25/2011	PAID ON PRINCIPAL		15,188	15,188	15,803	15,620	0	(431)	0	(431)	0	15,188	0	0	0	669	06/25/2042	1
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		09/15/2011	PAID ON PRINCIPAL		13,553	13,553	13,553	13,553	0	0	0	0	0	13,553	0	0	0	643	06/15/2020	5*
65888M P6 2	NORTH DAKOTA HSG FIN A 5.450		07/01/2011	PAID ON PRINCIPAL		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	6,813	07/01/2021	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		09/01/2011	PAID ON PRINCIPAL		25,923	25,923	25,923	25,923	0	0	0	0	0	25,923	0	0	0	1,254	03/01/2020	1
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2011	PAID ON PRINCIPAL		398,170	398,170	366,807	383,634	0	14,536	0	14,536	0	398,170	0	0	0	16,083	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2011	PAID ON PRINCIPAL		756,050	756,050	703,058	733,539	0	22,511	0	22,511	0	756,050	0	0	0	29,955	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2011	PAID ON PRINCIPAL		79,158	79,158	81,173	79,585	0	(427)	0	(427)	0	79,158	0	0	0	4,050	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		09/15/2011	PAID ON PRINCIPAL		10,944	10,944	10,690	10,803	0	140	0	140	0	10,944	0	0	0	559	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2011	PAID ON PRINCIPAL		73,669	73,669	73,511	73,506	0	164	0	164	0	73,669	0	0	0	3,229	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2011	PAID ON PRINCIPAL		161,156	161,156	153,304	157,404	0	3,752	0	3,752	0	161,156	0	0	0	7,057	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2011	PAID ON PRINCIPAL		257,205	257,205	243,196	250,562	0	6,643	0	6,643	0	257,205	0	0	0	11,142	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		09/15/2011	PAID ON PRINCIPAL		325,198	325,198	301,771	315,142	0	10,056	0	10,056	0	325,198	0	0	0	13,032	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		09/15/2011	PAID ON PRINCIPAL		1,088,391	1,088,391	1,094,514	1,089,059	0	(667)	0	(667)	0	1,088,391	0	0	0	47,308	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2011	PAID ON PRINCIPAL		247,231	247,231	245,434	246,037	0	1,194	0	1,194	0	247,231	0	0	0	11,118	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		09/15/2011	PAID ON PRINCIPAL		515,952	515,952	519,902	516,290	0	(338)	0	(338)	0	515,952	0	0	0	22,305	05/15/2032	1
31393H DF 6	FHR 2543 OB CMO 6.000		09/15/2011	PAID ON PRINCIPAL		66,968	66,968	70,233	67,210	0	(242)	0	(242)	0	66,968	0	0	0	2,616	03/15/2032	1
31393J AR 9	FHR 2549 NB CMO 6.000		09/15/2011	PAID ON PRINCIPAL		100,105	100,105	104,641	100,169	0	(64)	0	(64)	0	100,105	0	0	0	4,012	03/15/2030	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2011	PAID ON PRINCIPAL		18,049	18,049	18,201	18,129	0	(81)	0	(81)	0	18,049	0	0	0	952	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		09/25/2011	PAID ON PRINCIPAL		11,688	11,688	11,864	11,763	0	(75)	0	(75)	0	11,688	0	0	0	644	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		09/25/2011	PAID ON PRINCIPAL		36,233	36,233	31,592	34,083	0	2,150	0	2,150	0	36,233	0	0	0	1,250	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		09/25/2011	PAID ON PRINCIPAL		574,370	574,370	553,223	563,569	0	10,801	0	10,801	0	574,370	0	0	0	24,903	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		09/25/2011	PAID ON PRINCIPAL		171,861	171,861	163,483	167,491	0	4,369	0	4,369	0	171,861	0	0	0	7,555	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		09/25/2011	PAID ON PRINCIPAL		97,553	97,553	92,783	94,399	0	3,155	0	3,155	0	97,553	0	0	0	4,195	06/25/2029	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		09/25/2011	PAID ON PRINCIPAL		669,039	669,039	698,937	670,727	0	(1,687)	0	(1,687)	0	669,039	0	0	0	26,691	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		09/25/2011	PAID ON PRINCIPAL		391,331	391,331	409,797	393,857	0	(2,525)	0	(2,525)	0	391,331	0	0	0	15,627	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		09/25/2011	PAID ON PRINCIPAL		266,111	266,111	263,741	264,449	0	1,662	0	1,662	0	266,111	0	0	0	11,881	06/25/2032	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		09/25/2011	PAID ON PRINCIPAL		1,047,732	1,047,732	1,105,357	1,094,283	0	(46,551)	0	(46,551)	0	1,047,732	0	0	0	35,463	05/25/2022	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		09/20/2011	PAID ON PRINCIPAL		58,263	58,263	59,794	58,345	0	(82)	0	(82)	0	58,263	0	0	0	2,840	08/20/2030	1
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		08/20/2011	PAID ON PRINCIPAL		546,869	546,869	518,516	523,929	0	22,939	0	22,939	0	546,869	0	0	0	25,421	10/20/2030	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		09/20/2011	PAID ON PRINCIPAL		326,221	326,221	297,263	310,579	0	15,643	0	15,643	0	326,221	0	0	0	12,916	08/20/2031	1
31999999	Total - Bonds - U.S. Special Revenue & Assessment					137,069,122	136,358,146	145,158,414	137,228,740	9,062	(572,256)	0	(563,194)	0	136,665,546	0	403,576	403,576	6,877,531	XXX	XXX
Bonds - Industrial and Miscellaneous																					
075811 AE 9	BECKMAN COULTER 6.000		08/10/2011	REDEEMED		1,700,140	1,450,000	1,461,194	1,458,615	0	(1,148)	0	(1,148)	0	1,457,467	0	242,672	242,672	60,175	06/01/2015	2FE
191219 BW 3	COCA-COLA ENTERPRISES 4.500		08/19/2011	EXCHANGE		800,650	687,000	747,442	747,442	0	(903)	0	(903)	0	746,540	0	54,111	54,111	15,801	08/15/2019	1FE

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
126410 LM 9	CSX TRANS 6.251		07/15/2011	PAID ON PRINCIPAL		80,521	80,521	80,521	80,521	0	0	0	0	0	80,521	0	0	0	5,033	01/15/2023	1FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2011	PAID ON PRINCIPAL		34,712	34,712	29,112	29,323	0	5,390	0	5,390	0	34,712	0	0	0	1,361	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2011	PAID ON PRINCIPAL		15,439	15,439	14,476	14,507	0	932	0	932	0	15,439	0	0	0	715	01/10/2030	2FE
28932M AG 0	ELM RD GENERATING STAT 4.673		07/20/2011	PAID ON PRINCIPAL		52,683	52,683	52,925	52,925	0	(242)	0	(242)	0	52,683	0	0	0	1,231	01/19/2031	1FE
31620R AA 3	FIDELITY NATIONAL TITL 7.300		08/15/2011	MATURED		499,200	499,200	529,132	503,005	0	(3,805)	0	(3,805)	0	499,200	0	0	0	36,442	08/15/2011	2FE
337738 AF 5	FISERV INC 6.125		07/14/2011	REDEEMED		1,768,051	1,646,000	1,645,226	1,645,549	0	61	0	61	0	1,645,609	0	122,442	122,442	65,535	11/20/2012	2FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		09/30/2011	PAID ON PRINCIPAL		169,490	169,490	167,411	167,903	0	1,587	0	1,587	0	169,490	0	0	0	9,571	03/29/2021	2FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2011	PAID ON PRINCIPAL		12,253	12,253	12,253	12,253	0	0	0	0	0	12,253	0	0	0	606	06/15/2033	3FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2011	PAID ON PRINCIPAL		74,250	74,250	93,024	88,838	0	(14,588)	0	(14,588)	0	74,250	0	0	0	6,950	01/01/2021	1FE
797224 AA 0	SAN CLEMENTE 3.585		08/30/2011	PAID ON PRINCIPAL		89,042	89,042	89,042	89,042	0	0	0	0	0	89,042	0	0	0	2,394	08/27/2021	1FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/05/2011	PAID ON PRINCIPAL		78,398	78,398	78,398	78,398	0	0	0	0	0	78,398	0	0	0	4,599	07/02/2030	1FE
984121 BN 2	XEROX CORP 6.875		08/15/2011	MATURED		1,000,000	1,000,000	1,043,970	1,006,411	0	(6,411)	0	(6,411)	0	1,000,000	0	0	0	68,750	08/15/2011	2FE
25179S AC 4	DEVON FINANCING CORP U 6.875	A.	09/30/2011	MATURED		2,000,000	2,000,000	2,228,040	2,031,670	0	(31,670)	0	(31,670)	0	2,000,000	0	0	0	137,500	09/30/2011	2FE
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2011	PAID ON PRINCIPAL		1,690,065	1,690,065	1,685,220	1,610,686	75,883	3,496	0	79,379	0	1,690,065	0	0	0	65,550	01/31/2036	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.878		07/25/2011	PAID ON PRINCIPAL		3,524	3,524	3,421	3,375	0	149	0	149	0	3,524	0	0	0	60	05/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.878		09/25/2011	PAID ON PRINCIPAL		6,957	6,957	6,753	6,662	0	295	0	295	0	6,957	0	0	0	143	05/25/2033	1Z*
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.883		07/25/2011	PAID ON PRINCIPAL		1,760	1,760	1,707	1,696	0	64	0	64	0	1,760	0	0	0	30	06/25/2033	1Z*
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.883		09/25/2011	PAID ON PRINCIPAL		14,765	14,765	14,321	14,230	0	535	0	535	0	14,765	0	0	0	288	06/25/2033	1Z*
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		456,986	456,986	462,038	457,833	0	(846)	0	(846)	0	456,986	0	0	0	14,597	09/25/2018	1Z*
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		454,913	454,913	444,560	448,073	0	6,841	0	6,841	0	454,913	0	0	0	15,356	11/25/2018	1Z*
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		542,719	542,719	530,423	534,605	0	8,114	0	8,114	0	542,719	0	0	0	18,400	12/25/2018	1Z*
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		2,448	2,448	2,447	2,444	0	4	0	4	0	2,448	0	0	0	97	05/25/2017	1Z*
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		3,580	3,580	3,556	3,559	0	21	0	21	0	3,580	0	0	0	130	11/25/2033	1Z*
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		174,131	174,131	180,639	183,207	3,030	(12,106)	0	(9,076)	0	174,131	0	0	0	7,178	12/25/2033	1Z*
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		1,077,347	1,077,347	1,087,279	1,078,102	0	(755)	0	(755)	0	1,077,347	0	0	0	37,419	10/25/2019	1Z*
36242D KV 4	GSR 2004-12 2A2 CMO 2.917		09/26/2011	PAID ON PRINCIPAL		71,068	71,068	58,731	56,345	0	14,723	0	14,723	0	71,068	0	0	0	1,643	12/25/2034	1Z*
36242D KV 4	GSR 2004-12 2A2 CMO 3.058		07/25/2011	PAID ON PRINCIPAL		5,277	5,277	4,361	4,184	0	1,093	0	1,093	0	5,277	0	0	0	97	12/25/2034	1Z*
46630G BC 8	JPMMT 2007-A1 7A2 CMO 4.991		09/26/2011	PAID ON PRINCIPAL		305,734	305,734	297,756	289,819	0	15,915	0	15,915	0	305,734	0	0	0	11,519	12/25/2035	1Z*
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.163		07/25/2011	PAID ON PRINCIPAL		187,984	187,984	183,078	178,198	0	9,785	0	9,785	0	187,984	0	0	0	5,782	12/25/2035	1Z*
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		262,280	262,280	264,903	262,770	0	(490)	0	(490)	0	262,280	0	0	0	8,862	08/25/2018	1Z*
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		54,923	54,923	55,138	54,894	0	29	0	29	0	54,923	0	0	0	1,674	09/25/2018	1Z*
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		587,592	587,592	574,187	581,019	0	6,573	0	6,573	0	587,592	0	0	0	20,676	09/25/2033	1Z*
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		09/26/2011	PAID ON PRINCIPAL		635,379	635,379	632,103	632,920	0	2,460	0	2,460	0	635,379	0	0	0	21,477	10/25/2018	1Z*
76110H M6 3	RALI 2005-QA1 A1 CMO .518		08/25/2011	PAID ON PRINCIPAL		137,237	137,237	114,593	114,593	0	22,644	0	22,644	0	137,237	0	0	0	56	01/25/2035	1Z*
76110H M6 3	RALI 2005-QA1 A1 CMO .534		09/25/2011	PAID ON PRINCIPAL		112,369	112,369	93,828	93,828	0	18,541	0	18,541	0	112,369	0	0	0	94	01/25/2035	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	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)
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		472,173	472,173	455,463	461,170	0	11,003	0	11,003	0	472,173	0	0	0	15,058	12/25/2018	1Z*
81375F CX 9	SASI 1993-7 B1 CMO 6.250		09/25/2011	PAID ON PRINCIPAL		1,077	1,077	1,041	1,059	0	18	0	18	0	1,077	0	0	0	43	12/25/2023	1Z*
939335 4J 1	WAMMS 2002-MS5 2A1 CMO 6.000		07/25/2011	PAID ON PRINCIPAL		25,017	25,017	25,279	25,557	0	(541)	0	(541)	0	25,017	0	0	0	876	07/25/2017	1Z*
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		271,822	271,822	275,178	273,598	0	(1,776)	0	(1,776)	0	271,822	0	0	0	9,798	01/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.254		09/25/2011	PAID ON PRINCIPAL		1,491	1,491	1,506	1,351	0	140	0	140	0	1,491	0	0	0	24	03/25/2033	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.254		07/25/2011	PAID ON PRINCIPAL		5,916	5,916	5,975	5,361	0	554	0	554	0	5,916	0	0	0	79	03/25/2033	1Z*
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		09/26/2011	PAID ON PRINCIPAL		1,509,490	1,509,490	1,503,829	1,504,221	0	5,269	0	5,269	0	1,509,490	0	0	0	49,882	10/25/2018	1Z*
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		110,369	110,369	108,714	109,399	0	971	0	971	0	110,369	0	0	0	3,300	12/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		93,446	93,446	93,738	93,454	0	(9)	0	(9)	0	93,446	0	0	0	2,937	07/25/2018	1Z*
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		09/25/2011	PAID ON PRINCIPAL		149,322	149,322	142,235	144,316	0	5,006	0	5,006	0	149,322	0	0	0	4,078	06/25/2033	1Z*
94980D AB 4	WFMBS 2003-M A2 CMO 4.690		07/25/2011	PAID ON PRINCIPAL		39,478	39,478	38,402	38,203	0	1,275	0	1,275	0	39,478	0	0	0	1,080	12/25/2033	1Z*
94980D AB 4	WFMBS 2003-M A2 CMO 4.692		09/25/2011	PAID ON PRINCIPAL		112,732	112,732	109,659	109,092	0	3,640	0	3,640	0	112,732	0	0	0	3,776	12/25/2033	1Z*
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		67,968	67,968	67,565	67,706	0	262	0	262	0	67,968	0	0	0	2,087	12/25/2018	1Z*
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		09/25/2011	PAID ON PRINCIPAL		490,256	490,256	480,259	485,209	0	5,047	0	5,047	0	490,256	0	0	0	16,808	12/25/2033	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.240		07/20/2011	PAID ON PRINCIPAL		113,451	113,451	103,683	110,580	0	2,872	0	2,872	0	113,451	0	0	0	3,523	10/20/2035	1Z*
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.240		09/20/2011	PAID ON PRINCIPAL		3,603	3,603	3,292	3,511	0	91	0	91	0	3,603	0	0	0	136	10/20/2035	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		09/11/2011	PAID ON PRINCIPAL		336,078	336,078	337,776	335,789	0	289	0	289	0	336,078	0	0	0	9,361	03/11/2041	1Z*
52108H JS 4	LBUBS 2002-C2 A3 5.386		09/15/2011	PAID ON PRINCIPAL		3,572,478	3,572,478	3,529,497	3,561,889	0	10,589	0	10,589	0	3,572,478	0	0	0	137,432	06/15/2026	1Z*
929766 EA 7	WBCTM 2003-C4 A2 4.566		09/15/2011	PAID ON PRINCIPAL		15,216	15,216	15,451	15,258	0	(42)	0	(42)	0	15,216	0	0	0	471	04/15/2035	1Z*
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		09/21/2011	PAID ON PRINCIPAL		240,175	240,175	250,683	243,516	0	(3,340)	0	(3,340)	0	240,175	0	0	0	12,123	03/21/2029	1Z*
55275R AD 4	MABS 2006-NC3 A4 .394		09/26/2011	PAID ON PRINCIPAL		34,199	34,199	15,944	15,944	0	18,256	0	18,256	0	34,199	0	0	0	100	10/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 .367		07/25/2011	PAID ON PRINCIPAL		73,360	73,360	32,168	36,545	0	36,815	0	36,815	0	73,360	0	0	0	176	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 .398		08/25/2011	PAID ON PRINCIPAL		210,334	210,334	92,232	104,780	0	105,554	0	105,554	0	210,334	0	0	0	572	02/25/2036	1Z*
57643L RK 4	MABS 2006-WMC1 A3 .414		09/26/2011	PAID ON PRINCIPAL		34,524	34,524	15,139	17,198	0	17,325	0	17,325	0	34,524	0	0	0	106	02/25/2036	1Z*
61744C BD 7	MSAC 2004-SD1 A .634		09/26/2011	PAID ON PRINCIPAL		128,631	128,631	115,848	115,848	0	12,783	0	12,783	0	128,631	0	0	0	71	08/25/2034	1Z*
76110W UX 2	RASC 2003-KS10 AI6 4.540		09/25/2011	PAID ON PRINCIPAL		58,150	58,150	58,140	58,008	0	142	0	142	0	58,150	0	0	0	1,747	12/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .827		07/25/2011	PAID ON PRINCIPAL		6,992	6,992	5,080	4,968	0	2,025	0	2,025	0	6,992	0	0	0	36	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .858		08/25/2011	PAID ON PRINCIPAL		3,633	3,633	2,640	2,581	0	1,052	0	1,052	0	3,633	0	0	0	21	11/25/2033	1Z*
76110W UP 9	RASC 2003-KS9 AIIB (AM) .874		09/26/2011	PAID ON PRINCIPAL		3,594	3,594	2,611	2,553	0	1,041	0	1,041	0	3,594	0	0	0	24	11/25/2033	1Z*
81377N AA 2	SABR 2007-BR3 A2A .257		07/25/2011	PAID ON PRINCIPAL		64,255	64,255	28,786	34,470	0	29,785	0	29,785	0	64,255	0	0	0	113	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A .288		08/25/2011	PAID ON PRINCIPAL		110,411	110,411	49,464	59,232	0	51,180	0	51,180	0	110,411	0	0	0	219	04/25/2037	1Z*
81377N AA 2	SABR 2007-BR3 A2A .304		09/26/2011	PAID ON PRINCIPAL		95,778	95,778	42,909	51,381	0	44,397	0	44,397	0	95,778	0	0	0	215	04/25/2037	1Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.462		07/25/2011	PAID ON PRINCIPAL		65,243	65,243	51,730	53,869	0	11,374	0	11,374	0	65,243	0	0	0	505	04/25/2033	1Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.493		08/25/2011	PAID ON PRINCIPAL		22,850	22,850	18,118	18,867	0	3,983	0	3,983	0	22,850	0	0	0	203	04/25/2033	1Z*
79549A XJ 3	SBM7 2003-HE1 M1 1.509		09/26/2011	PAID ON PRINCIPAL		403,967	403,967	320,302	333,544	2	70,422	0	70,424	0	403,967	0	0	0	4,635	04/25/2033	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					24,111,348	23,625,508	23,373,541	23,119,473	78,914	493,736	0	572,650	0	23,692,124	0	419,225	419,225	929,404	XXX	XXX

QE05.13

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
8399997.	Total - Bonds - Part 4.....					.....371,822,702	.....369,774,592	.....383,379,022	.....370,899,459	.....87,977	.....(525,958)	.....0	.....(437,981)	.....0	.....370,461,479	.....0	.....1,361,223	.....1,361,223	16,103,175	.....XXX...	.....XXX...
8399999.	Total - Bonds.....					.....371,822,702	.....369,774,592	.....383,379,022	.....370,899,459	.....87,977	.....(525,958)	.....0	.....(437,981)	.....0	.....370,461,479	.....0	.....1,361,223	.....1,361,223	16,103,175	.....XXX...	.....XXX...
Common Stocks - Industrial and Miscellaneous																					
45884X 10 3	INTERMUNE INC.....		07/15/2011	VARIOUS.....	.....3,333,000	.....121,967	.....XXX.....	.....123,397	.....0	.....0	.....0	.....6,442	.....(6,442)	.....0	.....116,956	.....0	.....5,011	.....5,011	.....0	.....XXX...	L.....
527288 10 4	LEUCADIA NATIONAL CORP.....		08/24/2011	VARIOUS.....	.....1,839,930	.....49,386	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....49,386	.....49,386	.....0	.....XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....171,352	.....XXX.....	.....123,397	.....0	.....0	.....0	.....6,442	.....(6,442)	.....0	.....116,956	.....0	.....54,397	.....54,397	.....0	.....XXX...	.....XXX...
9799997	Total - Common Stocks - Part 4.....					.....171,352	.....XXX.....	.....123,397	.....0	.....0	.....0	.....6,442	.....(6,442)	.....0	.....116,956	.....0	.....54,397	.....54,397	.....0	.....XXX...	.....XXX...
9799999.	Total - Common Stocks.....					.....171,352	.....XXX.....	.....123,397	.....0	.....0	.....0	.....6,442	.....(6,442)	.....0	.....116,956	.....0	.....54,397	.....54,397	.....0	.....XXX...	.....XXX...
9899999.	Total - Preferred and Common Stocks.....					.....171,352	.....XXX.....	.....123,397	.....0	.....0	.....0	.....6,442	.....(6,442)	.....0	.....116,956	.....0	.....54,397	.....54,397	.....0	.....XXX...	.....XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....371,994,054	.....XXX.....	.....383,502,419	.....370,899,459	.....87,977	.....(525,958)	.....6,442	.....(444,423)	.....0	.....370,578,435	.....0	.....1,415,620	.....1,415,620	16,103,175	.....XXX...	.....XXX...

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

QE05.14

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

QE06

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)	
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
Short Futures																				
Hedging Other																				
FVZ1.....	(1,750)	(1,750,000)	US 5YR NOTE (CBT) Dec11.....	Portfolio Hedge.....	D-1.....	Interest.....	12/30/2011	Chicago Board of Trade	08/24/2011	122.2344	122.4844	(437,500)	0	(437,500)	(437,500)	0	0	1,575,000	0001.....	
1349999. Total-Short Futures-Hedging Other.....													(437,500)	0	(437,500)	(437,500)	0	0	1,575,000	XXX
1389999. Total-Short Futures.....													(437,500)	0	(437,500)	(437,500)	0	0	1,575,000	XXX
1409999. Total-Hedging Other.....													(437,500)	0	(437,500)	(437,500)	0	0	1,575,000	XXX
1449999. TOTAL.....													(437,500)	0	(437,500)	(437,500)	0	0	1,575,000	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	.....(437,500)	.....0	.....1,575,000	.....1,575,000
0899999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(437,500)	.....0	.....1,575,000	.....1,575,000

QE08

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations					
	REPO - BARC A TREASURY.....	.....1	11,172,247	11,172,247	10/03/2011....
	REPO - DEU A TREASURY.....	.....1	11,172,247	11,172,247	10/03/2011....
	REPO - RBS A TREASURY.....	.....1	1,176,025	1,176,025	10/03/2011....
0199999	U.S. Government - Issuer Obligations.....		23,520,519	23,520,519	...XXX.....
0599999	Total - U.S. Government.....		23,520,519	23,520,519	...XXX.....
Totals					
7799999	Total - Issuer Obligations.....		23,520,519	23,520,519	...XXX.....
8399999	Subtotal - Bonds.....		23,520,519	23,520,519	...XXX.....
9999999	Totals.....		23,520,519	23,520,519	...XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(1,155,481) Book/Adjusted Carrying Value \$.....(1,155,481)
- Average balance for the year to date: Fair Value \$.....20,947,119 Book/Adjusted Carrying Value \$.....20,947,119
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....23,520,519 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 \$.....23,520,519 Book/Adjusted Carrying Value \$.....23,520,519

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

Bank of America, N.A..... Hartford,CT.....		.....0.060	.....(54)	.....0	.....(243,020)	.....426,457	.....135,735	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....18,770	.....3,115	.....(8,147)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....36,246	.....24,938	.....14,219	XXX..
0199999. Total Open Depositories.....	...XXX	...XXX	.....(54)	.....0	.....(188,004)	.....454,509	.....141,807	XXX..
0399999. Total Cash on Deposit.....	...XXX	...XXX	.....(54)	.....0	.....(188,004)	.....454,509	.....141,807	XXX..
0499999. Cash in Company's Office.....	...XXX	...XXX	...XXX	...XXX	.....302	.....185	.....60	XXX..
0599999. Total Cash.....	...XXX	...XXX	.....(54)	.....0	.....(187,702)	.....454,694	.....141,867	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



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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	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	7,657	0	0	14,319
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	100,500	24	(43,147)	0	1	21,353
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	(140)	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(20)	0	0	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	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	4,153	0	0	4,563
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	100,500	24	(31,497)	0	1	40,235

DETAILS OF WRITE-INS

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



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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	(52,054)	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	5,830	0	0	10,228
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	4,053	0	0	22,593
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	112	0	0	620
23. Michigan.....MI	0	0	0	0	5,146	0	0	14,052
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	2,466	0	0	12,958
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	9,835	0	0	26,216
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	1,520	0	0	2,592
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	139	0	0	767
39. Pennsylvania.....PA	0	0	0	0	11,674	0	0	13,285
40. Rhode Island.....RI	0	0	0	0	6	0	0	36
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(129)	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	68,553	0	0	219,634
48. Washington.....WA	0	0	0	0	386	0	0	731
49. West Virginia.....WV	0	0	0	0	2,600	0	0	11,388
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	60,136	0	0	335,099

DETAILS OF WRITE-INS

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



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	8,496	0	0	16,365
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	98	0	0	547
23. Michigan.....MI	0	0	0	0	(16)	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	6,108	0	0	14,116
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	(7)	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	14,679	0	0	31,028

DETAILS OF WRITE-INS

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



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

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

Other Health Care Facilities

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

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended September 30, 2011

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....840,799	.....2,115,778	.....(77,445)

2. Commercial Multiple Peril (CMP) Packaged Policies

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