



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

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

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

INCORPORATED/ORGANIZED, MARCH 25, 1903

COMMENCED BUSINESS, MAY 12, 1906

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

OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Handwritten signatures of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell. Printed names and titles: Brian W. MacLean (President), Wendy C. Skjerven (Secretary), Douglas K. Russell (Controller).

Subscribed and sworn to before me this

19th day of October, 2011
Notary Public
My Commission Expires September 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,881,242,437	0	12,881,242,437	12,486,008,475
2. Stocks:				
2.1 Preferred stocks.....	92,795,889	0	92,795,889	88,832,315
2.2 Common stocks.....	3,416,536,476	53,813,472	3,362,723,004	3,299,461,588
3. Mortgage loans on real estate:				
3.1 First liens.....	32,393,657	0	32,393,657	33,667,449
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	192,782,277	0	192,782,277	187,302,608
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(712,757,914)), cash equivalents (\$.....0) and short-term investments (\$.....343,168,230).....	(369,589,684)	0	(369,589,684)	134,904,941
6. Contract loans (including \$.....0 premium notes).....	1,778,790	1,778,790	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	691,721,481	82,833,758	608,887,724	588,614,375
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	47,462,904	0	47,462,904	69,039,000
11. Aggregate write-ins for invested assets.....	(7,767,603)	0	(7,767,603)	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,979,356,624	138,426,019	16,840,930,605	16,887,830,751
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	155,364,452	0	155,364,452	159,410,298
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	580,837,792	39,692,681	541,145,111	667,727,677
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....4,197,393 earned but unbilled premiums).....	941,709,357	6,353,817	935,355,540	854,436,010
15.3 Accrued retrospective premiums.....	42,171,265	654,987	41,516,278	45,517,349
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,764,551,849	0	1,764,551,849	1,718,655,141
16.2 Funds held by or deposited with reinsured companies.....	3,820,972	0	3,820,972	4,447,301
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	113,897,066	0	113,897,066	0
18.2 Net deferred tax asset.....	753,456,521	354,385,261	399,071,260	401,345,391
19. Guaranty funds receivable or on deposit.....	4,410,385	0	4,410,385	5,648,129
20. Electronic data processing equipment and software.....	37,412,076	0	37,412,076	35,622,832
21. Furniture and equipment, including health care delivery assets (\$.....0).....	290,101,010	290,101,010	(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.....	47,737,269	0	47,737,269	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,145,409,406	723,109,622	422,299,785	328,832,154
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,860,236,045	1,552,723,398	21,307,512,647	21,109,473,033
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,860,236,045	1,552,723,398	21,307,512,647	21,109,473,033

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(7,767,603)	0	(7,767,603)	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).....	(7,767,603)	0	(7,767,603)	0
2501. Suspense, undistributed payments.....	131,523,575	0	131,523,575	36,754,954
2502. COLI supplemental benefits trust.....	129,600,683	0	129,600,683	126,179,688
2503. Equities and deposits in pools and associations.....	60,454,715	0	60,454,715	70,009,259
2598. Summary of remaining write-ins for Line 25 from overflow page.....	823,830,433	723,109,622	100,720,811	95,888,254
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,145,409,406	723,109,622	422,299,785	328,832,154

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,338,106,825).....	6,993,382,833	6,758,380,729
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,203,482,404	1,136,574,064
3. Loss adjustment expenses.....	1,568,925,128	1,566,509,255
4. Commissions payable, contingent commissions and other similar charges.....	108,956,272	119,753,709
5. Other expenses (excluding taxes, licenses and fees).....	97,635,968	105,173,423
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	75,638,562	86,517,868
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	13,235,777
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....7,523,286,107 and including warranty reserves of \$.....0).....	2,050,604,687	1,925,992,064
10. Advance premium.....	84,662,400	67,195,644
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,865,017	8,705,757
12. Ceded reinsurance premiums payable (net of ceding commissions).....	118,442,615	93,241,953
13. Funds held by company under reinsurance treaties.....	194,964,779	204,060,327
14. Amounts withheld or retained by company for account of others.....	1,055,920,081	1,000,100,348
15. Remittances and items not allocated.....	246,441,715	290,758,189
16. Provision for reinsurance.....	188,070,396	188,070,396
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	321,543,539
20. Derivatives.....	0	0
21. Payable for securities.....	42,972,820	45,544,345
22. Payable for securities lending.....	47,462,904	69,039,000
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	47,049,027	39,628,864
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,134,477,608	14,040,025,251
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,134,477,608	14,040,025,251
29. Aggregate write-ins for special surplus funds.....	132,585,096	140,787,689
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,795,504,322	2,683,714,472
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	7,173,035,039	7,069,447,782
38. Totals.....	21,307,512,647	21,109,473,033

DETAILS OF WRITE-INS

2501. Escheat liability.....	71,282,286	66,299,349
2502. Other liabilities tri-party/tax credit bonds.....	1,978,689	3,517,669
2503. Retroactive reinsurance reserve assumed.....	530,462	532,448
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(26,742,409)	(30,720,603)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	47,049,027	39,628,864
2901. Special surplus for deferred taxes.....	107,510,522	112,331,994
2902. Special surplus from retroactive reinsurance.....	25,074,574	28,455,695
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	132,585,096	140,787,689
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

THE TRAVELERS INDEMNITY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,221,097,328).....	1,167,968,934	1,135,078,805	1,514,867,131
1.2 Assumed..... (written \$.....14,577,475,800).....	14,043,808,662	13,533,363,595	18,146,242,527
1.3 Ceded..... (written \$.....12,392,396,410).....	11,917,602,840	11,509,018,683	15,420,328,270
1.4 Net..... (written \$.....3,406,176,719).....	3,294,174,756	3,159,423,717	4,240,781,388
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....2,345,318,018):			
2.1 Direct.....	936,631,411	560,760,967	823,456,890
2.2 Assumed.....	9,937,878,861	6,837,821,276	8,686,881,351
2.3 Ceded.....	8,627,376,649	5,751,814,555	7,372,079,147
2.4 Net.....	2,247,133,623	1,646,767,689	2,138,259,094
3. Loss adjustment expenses incurred.....	403,353,652	346,622,635	493,301,934
4. Other underwriting expenses incurred.....	1,064,065,695	1,021,924,427	1,363,001,101
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,714,552,970	3,015,314,752	3,994,562,129
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(420,378,214)	144,108,966	246,219,259
INVESTMENT INCOME			
9. Net investment income earned.....	472,769,738	498,302,577	1,364,376,593
10. Net realized capital gains (losses) less capital gains tax of \$.....2,405,854.....	5,734,692	(57,384,847)	(81,215,110)
11. Net investment gain (loss) (Lines 9 + 10).....	478,504,430	440,917,731	1,283,161,482
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....31,927,920 amount charged off \$.....42,079,759).....	(10,151,840)	(10,180,231)	(12,919,384)
13. Finance and service charges not included in premiums.....	15,972,976	16,251,024	21,477,453
14. Aggregate write-ins for miscellaneous income.....	22,301,863	24,765,372	26,951,673
15. Total other income (Lines 12 through 14).....	28,122,999	30,836,165	35,509,742
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	86,249,215	615,862,861	1,564,890,483
17. Dividends to policyholders.....	5,241,252	4,298,588	5,585,258
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	81,007,963	611,564,273	1,559,305,226
19. Federal and foreign income taxes incurred.....	(77,963,129)	126,699,873	182,818,975
20. Net income (Line 18 minus Line 19) (to Line 22).....	158,971,092	484,864,401	1,376,486,250
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,069,447,782	8,372,638,876	8,372,638,876
22. Net income (from Line 20).....	158,971,092	484,864,401	1,376,486,250
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....1,986,333.....	121,619,541	354,344,601	(166,490,976)
25. Change in net unrealized foreign exchange capital gain (loss).....	3,179,672	(887,799)	(825,223)
26. Change in net deferred income tax.....	(22,799,132)	1,816,128	1,699,276
27. Change in nonadmitted assets.....	(27,371,934)	(71,033,850)	(79,684,937)
28. Change in provision for reinsurance.....	0	0	(14,905,655)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	(65,657,328)
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(120,000,000)	(1,980,000,000)	(2,340,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(10,011,981)	(16,832,511)	(13,812,501)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	103,587,257	(1,227,729,030)	(1,303,191,094)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,173,035,039	7,144,909,846	7,069,447,782
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	19,423,614	20,211,637	20,923,382
1402. Change in COLI cash values.....	3,928,868	5,396,903	7,330,563
1403. Other assets tri-party/tax credit bond income.....	108,441	33,482	45,368
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,159,060)	(876,650)	(1,347,641)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	22,301,863	24,765,372	26,951,673
3701. Change in special surplus from deferred taxes.....	(4,821,472)	(16,832,511)	(13,812,501)
3702. Prior period adjustment.....	(5,190,509)	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(10,011,981)	(16,832,511)	(13,812,501)

THE TRAVELERS INDEMNITY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,510,986,109	3,282,290,181	4,275,745,827
2. Net investment income.....	525,802,234	551,861,552	1,422,292,529
3. Miscellaneous income.....	28,122,999	30,836,165	35,509,742
4. Total (Lines 1 through 3).....	4,064,911,343	3,864,987,898	5,733,548,098
5. Benefit and loss related payments.....	1,990,493,557	1,825,553,452	2,328,914,823
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,495,943,478	1,482,062,248	1,925,175,770
8. Dividends paid to policyholders.....	4,081,993	3,737,275	5,490,834
9. Federal and foreign income taxes paid (recovered) net of \$.....3,456,257 tax on capital gains (losses).....	51,575,568	89,364,332	151,708,565
10. Total (Lines 5 through 9).....	3,542,094,595	3,400,717,307	4,411,289,992
11. Net cash from operations (Line 4 minus Line 10).....	522,816,747	464,270,591	1,322,258,106
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,306,753,064	1,753,230,544	2,575,810,239
12.2 Stocks.....	6,258,334	124,188,799	288,079,212
12.3 Mortgage loans.....	1,273,793	798,390	1,596,954
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	66,762,743	57,456,863	148,816,771
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	99,623	21,708	(65,913)
12.7 Miscellaneous proceeds.....	7,767,603	69,842,834	29,187,822
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,388,915,160	2,005,539,137	3,043,425,085
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,739,137,658	933,861,124	1,661,947,500
13.2 Stocks.....	7,536,799	9,395,612	121,782,547
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	10,320,561	6,082,229	7,046,842
13.5 Other invested assets.....	27,114,618	172,699,833	195,549,630
13.6 Miscellaneous applications.....	2,571,525	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,786,681,161	1,122,038,798	1,986,326,519
14. Net increase (decrease) in contract loans and premium notes.....	74,044	0	(10,806)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(397,840,045)	883,500,339	1,057,109,372
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	(65,657,328)
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	120,000,000	1,980,000,000	2,340,000,000
16.6 Other cash provided (applied).....	(509,471,326)	181,894,043	33,153,198
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(629,471,326)	(1,798,105,957)	(2,372,504,131)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(504,494,625)	(450,335,027)	6,863,347
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	134,904,941	128,041,593	128,041,593
19.2 End of period (Line 18 plus Line 19.1).....	(369,589,684)	(322,293,434)	134,904,941

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

20.0001	Stock distributions from limited partnerships.....	4,400,026	1,007,462	1,313,604
20.0002	Adjustment to prior year dissolution.....	3,136,772	0	0
20.0003	Stock company converted to limited liability company.....	646,320	0	0
20.0004	Return of capital.....	0	0	65,657,328
20.0005	Exchange of stock.....	0	508,998	508,998

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No material change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities

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

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

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

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

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

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments from January 1, 2011 through 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	\$152,308,358	\$2,396,463	\$146,798,446

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

NOTES TO FINANCIAL STATEMENTS

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

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
126378BB3	\$20,168,922	\$19,901,291	\$ 267,631	\$ 19,901,291	\$ 17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
12669GV40	7,483,517	7,430,440	53,077	7,430,440	7,205,629	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
12544AAS4	12,954,243	12,924,288	29,955	12,924,288	12,793,264	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010
32029AAE7	6,636,854	6,458,660	178,194	6,458,660	6,418,880	Q4 - 2010
225458FE3	3,565,049	3,562,982	2,067	3,562,982	3,366,573	Q4 - 2010
126671RX6	128,686	128,390	295	128,390	104,978	Q4 - 2010
161546FW1	2,593,581	2,592,268	1,314	2,592,268	2,628,973	Q4 - 2010
12668BQA4	8,814,946	8,582,425	232,520	8,582,425	8,144,090	Q1 - 2011
021460AG5	11,658,357	11,408,886	249,471	11,408,886	11,026,683	Q1 - 2011
32029AAE7	6,540,299	5,910,190	630,109	5,910,190	6,172,387	Q1 - 2011
16162WQJ1	9,120,254	9,088,541	31,713	9,088,541	9,036,240	Q1 - 2011
12544AAS4	12,967,785	12,842,232	125,553	12,842,232	13,207,787	Q1 - 2011
16162WVNF2	6,433,944	6,433,888	56	6,433,888	6,450,789	Q1 - 2011
126694RJ9	4,400,049	4,399,524	525	4,399,524	4,407,539	Q1 - 2011
12668TAB0	8,920,068	8,867,812	52,256	8,867,812	8,769,977	Q1 - 2011
94983FAA8	3,976,724	3,975,160	1,564	3,975,160	4,076,592	Q2 - 2011
021460AG5	11,141,065	10,910,089	230,975	10,910,089	10,458,595	Q2 - 2011
05948XBV2	494,488	481,067	13,421	481,067	477,616	Q2 - 2011
12669EHN9	651,915	648,019	3,896	648,019	615,955	Q2 - 2011
007036QM1	10,404,891	10,309,727	95,164	10,309,727	8,922,521	Q2 - 2011
12668TAB0	8,193,112	7,973,837	219,274	7,973,837	8,007,427	Q2 - 2011
94983FAA8	3,611,298	3,599,577	11,721	3,599,577	3,626,875	Q3 - 2011
46628YAA8	27,889,806	27,713,281	176,524	27,713,281	27,224,480	Q3 - 2011
94980SAD7	38,315,737	37,994,883	320,854	37,994,883	38,343,373	Q3 - 2011
05948XBV2	477,130	476,845	285	476,845	453,425	Q3 - 2011
161546FW1	1,719,098	1,718,516	582	1,718,516	1,726,963	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:

	Less than 12 months		12 months or longer		Total	
	Gross Unrealized Fair Value	Gross Unrealized Losses	Gross Unrealized Fair Value	Gross Unrealized Losses	Gross Unrealized Fair Value	Gross Unrealized Losses
at September 30, 2011						
Loan-backed securities	\$ 7,583	\$ 377	\$ 573,353	\$ 8,039	\$ 580,936	\$ 8,416
Structured securities	235,080,199	10,043,135	118,262,194	10,693,403	353,342,393	20,736,538

NOTES TO FINANCIAL STATEMENTS

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

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

In February 2011, the Company purchased \$201.1 million in securities from Travelers Casualty and Surety Company of America.

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

On September 29, 2011 the Company paid ordinary dividends of \$120 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not Applicable.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant change.

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and Miscellaneous	\$ -	258,162,699	52,400,785	\$ 310,563,484
General Obligation		1,111,974		1,111,974
Special Revenue	-	684,148	-	684,148
Total Bonds	-	259,958,821	52,400,785	312,359,606
Preferred Stock				
Non-redeemable Preferred Stock	70,515,566	-	-	70,515,566
Redeemable Preferred Stock	6,623,150	-	-	6,623,150
Total Preferred Stock	77,138,716	-	-	77,138,716
Common Stock	26,888,270	91,351	-	26,979,621
Other than Invested Assets	-	-	-	-
Total Assets at Fair Value	\$104,026,986	260,050,172	52,400,785	\$ -

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	\$ 22,148,499	38,396,236	(12,892,455)	(46,143)	(1,719,316)	6,513,964	\$ 52,400,785
Other than Invested Assets	4,442,455	-	(4,442,455)	-	-	-	-
Total	\$ 26,590,954	38,396,236	(17,334,910)	(46,143)	(1,719,316)	6,513,964	\$ 52,400,785

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

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

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

(5) Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2011 to September 30, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$101,846,000, 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.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

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

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,300,562,419	\$3,389,555,144
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$120,931,472	\$149,801,348
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,421,493,891	\$3,539,356,492
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

THE TRAVELERS INDEMNITY 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	22,569,791	22,569,791	0	0	177,169	177,169
Total	XXX	XXX	0	0	22,569,791	22,569,791	0	0	177,169	177,169

5. Operating Percentages:

5.1 A&H loss percent _____ (92.2)%

5.2 A&H cost containment percent _____ 11.8 %

5.3 A&H expense percent excluding cost containment expenses _____ 1.5 %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
------------------------------	------------------------------	------------------------	-------------------------------	---

NONE

THE TRAVELERS INDEMNITY 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.....		18,327,433	15,183,141	27,123,839	7,149,484	75,006,207	57,440,422
2. Alaska.....AK.....L.....		969,761	1,002,506	152,642	635,310	3,526,750	3,799,135
3. Arizona.....AZ.....L.....		31,732,043	31,994,202	25,036,900	6,710,409	99,225,304	55,705,153
4. Arkansas.....AR.....L.....		13,452,656	13,117,261	13,635,307	8,833,937	84,861,457	80,061,905
5. California.....CA.....Q.....		1,010,607	2,018,064	5,711,309	9,750,697	91,977,001	94,080,620
6. Colorado.....CO.....L.....		29,110,387	27,040,390	15,683,392	23,526,783	84,110,720	90,914,528
7. Connecticut.....CT.....L.....		28,168,178	24,468,560	27,201,230	15,884,511	151,182,837	147,555,661
8. Delaware.....DE.....L.....		4,809,529	5,412,330	2,914,364	2,757,507	34,770,572	35,565,288
9. District of Columbia.....DC.....L.....		11,736,557	13,708,328	3,923,596	4,587,037	45,569,754	41,156,863
10. Florida.....FL.....L.....		38,961,549	37,462,524	22,333,317	19,247,123	243,903,280	286,499,575
11. Georgia.....GA.....L.....		40,725,024	39,465,018	17,340,161	17,162,744	75,756,840	72,768,635
12. Hawaii.....HI.....L.....		3,305,130	4,078,709	927,647	4,338,230	22,945,142	22,777,927
13. Idaho.....ID.....L.....		7,152,871	7,281,707	3,771,875	1,202,147	15,433,992	12,986,454
14. Illinois.....IL.....L.....		45,146,424	53,434,119	39,293,113	42,928,541	247,120,725	250,071,295
15. Indiana.....IN.....L.....		24,088,484	25,319,233	14,072,474	11,648,084	49,320,813	48,018,758
16. Iowa.....IA.....L.....		9,363,488	12,399,223	14,412,749	10,800,959	64,171,045	60,968,617
17. Kansas.....KS.....L.....		26,228,470	20,151,461	16,968,196	15,176,912	87,275,424	92,300,566
18. Kentucky.....KY.....L.....		16,936,070	14,101,899	7,707,413	7,624,541	84,002,629	87,483,481
19. Louisiana.....LA.....L.....		26,502,636	21,363,901	9,465,976	8,540,539	78,079,051	63,469,256
20. Maine.....ME.....L.....		3,862,494	3,291,862	743,220	885,579	23,957,826	23,010,073
21. Maryland.....MD.....L.....		34,358,381	33,087,680	14,735,767	20,102,563	80,391,596	81,501,299
22. Massachusetts.....MA.....L.....		79,857,584	81,491,216	44,792,660	34,544,414	252,800,394	229,731,490
23. Michigan.....MI.....L.....		30,584,871	28,240,873	19,743,712	11,881,721	155,817,765	111,360,586
24. Minnesota.....MN.....L.....		18,773,151	16,143,541	12,801,613	8,021,651	81,715,233	84,182,100
25. Mississippi.....MS.....L.....		19,670,123	20,114,041	14,390,377	7,026,084	64,611,878	65,603,324
26. Missouri.....MO.....L.....		24,864,032	26,293,373	14,093,446	8,192,802	111,782,676	88,844,618
27. Montana.....MT.....L.....		9,980,661	7,772,872	9,564,517	6,484,069	15,018,195	19,695,321
28. Nebraska.....NE.....L.....		23,420,578	20,413,914	32,042,962	16,875,218	119,742,460	58,335,070
29. Nevada.....NV.....L.....		14,966,722	16,360,821	2,455,214	5,203,426	31,374,929	31,990,006
30. New Hampshire.....NH.....L.....		8,725,260	7,547,501	4,725,804	4,630,000	40,110,635	38,181,669
31. New Jersey.....NJ.....L.....		60,511,128	56,149,172	42,538,364	48,208,553	393,970,149	376,908,930
32. New Mexico.....NM.....L.....		9,206,257	6,738,553	3,104,429	5,283,944	15,053,751	15,236,920
33. New York.....NY.....L.....		111,218,752	100,889,519	55,104,171	72,214,030	525,346,575	589,856,784
34. North Carolina.....NC.....L.....		35,332,831	50,095,524	22,985,297	21,901,205	129,608,512	130,995,533
35. North Dakota.....ND.....L.....		2,582,500	2,423,837	1,269,074	3,149,549	4,267,211	2,961,688
36. Ohio.....OH.....L.....		27,285,089	25,060,858	19,261,250	21,705,163	92,560,896	91,389,978
37. Oklahoma.....OK.....L.....		31,534,826	28,830,606	30,754,918	33,723,176	62,016,162	52,228,997
38. Oregon.....OR.....L.....		14,711,847	14,618,260	3,918,600	6,554,373	27,152,985	25,944,931
39. Pennsylvania.....PA.....L.....		73,517,110	69,276,175	49,720,510	37,389,872	350,866,637	296,667,347
40. Rhode Island.....RI.....L.....		3,435,426	4,474,783	1,501,090	3,424,852	19,115,773	24,081,844
41. South Carolina.....SC.....L.....		12,381,352	11,962,916	4,638,229	3,298,180	39,824,200	40,217,613
42. South Dakota.....SD.....L.....		3,761,902	2,957,677	830,587	824,802	14,776,417	13,982,614
43. Tennessee.....TN.....L.....		38,325,860	38,011,834	30,666,201	28,967,139	159,168,932	160,837,678
44. Texas.....TX.....L.....		44,369,508	48,306,944	18,821,700	30,530,301	346,033,946	341,326,880
45. Utah.....UT.....L.....		8,717,930	8,422,278	2,223,657	1,798,701	15,605,456	13,233,836
46. Vermont.....VT.....L.....		3,500,400	3,740,709	3,035,523	2,653,607	26,049,609	25,743,929
47. Virginia.....VA.....L.....		33,791,855	32,669,924	16,227,165	27,552,086	125,580,802	134,067,852
48. Washington.....WA.....L.....		21,620,725	19,192,952	8,830,353	9,120,823	37,405,663	37,623,964
49. West Virginia.....WV.....L.....		14,336,804	12,061,597	2,083,731	6,449,525	53,830,408	49,071,940
50. Wisconsin.....WI.....L.....		17,780,727	15,913,666	5,339,083	4,817,412	53,165,694	54,958,141
51. Wyoming.....WY.....L.....		3,450,197	3,107,738	1,005,879	1,433,650	4,576,049	3,386,960
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		114,151	90,956	1,640	3,873	0	0
54. Puerto Rico.....PR.....L.....		213,140	313,321	55,274	268,711	4,320	10,320
55. US Virgin Islands.....VI.....L.....		6,339	6,192	0	400	38,599	38,599
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		2,599,519	2,179,238	398,600	(440,692)	1,750,939	2,412,249
59. Totals.....(a).....53.....		1,221,097,328	1,187,255,499	762,080,118	713,186,258	5,113,332,814	4,919,245,222

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		309,941	2,179,238	(6,916)	(440,692)	1,365,805	2,412,249
5802. Egypt.....XXX.....		6,111	0	405,516	0	1,118	0
5803. Germany.....XXX.....		387,162	0	0	0	103,541	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		1,896,305	0	0	0	280,475	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		2,599,519	2,179,238	398,600	(440,692)	1,750,939	2,412,249

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	95,964,071	58,662,266	61.1	51.0
2. Allied lines.....	116,578,570	315,129,996	270.3	113.7
3. Farmowners multiple peril.....	22,624,318	26,067,240	115.2	67.3
4. Homeowners multiple peril.....	37,014,164	26,195,956	70.8	53.8
5. Commercial multiple peril.....	189,530,017	108,411,859	57.2	47.1
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	206,440	444,900	215.5	(48,092.3)
9. Inland marine.....	7,975,704	8,753,490	109.8	140.2
10. Financial guaranty.....	13,365	(25,520)	(190.9)	0.0
11.1. Medical professional liability - occurrence.....	0	(22,096,893)	0.0	0.0
11.2. Medical professional liability - claims-made.....	3,087	(26,279,813)	(851,286.6)	0.0
12. Earthquake.....	32,098,002	12,687,440	39.5	39.5
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.....	333,914	161,363	48.3	(147.6)
16. Workers' compensation.....	257,896,517	192,565,176	74.7	54.6
17.1. Other liability-occurrence.....	207,800,431	68,705,220	33.1	58.5
17.2. Other liability-claims made.....	10,659,188	(29,488,447)	(276.6)	201.1
17.3. Excess workers' compensation.....	52,282	145,008	277.4	79.2
18.1. Products liability-occurrence.....	5,919,517	(4,833,493)	(81.7)	53.4
18.2. Products liability-claims made.....	168,829	22,908	13.6	13.8
19.1, 19.2. Private passenger auto liability.....	20,129,314	110,069,931	546.8	31.9
19.3, 19.4. Commercial auto liability.....	109,255,866	64,013,347	58.6	18.3
21. Auto physical damage.....	40,577,694	26,582,773	65.5	22.9
22. Aircraft (all perils).....	0	(1,009,066)	0.0	0.0
23. Fidelity.....	41,472	(629,799)	(1,518.6)	(20,844.8)
24. Surety.....	2,149,117	(71,751)	(3.3)	(652.4)
26. Burglary and theft.....	17,460	2,270	13.0	(85,299.4)
27. Boiler and machinery.....	10,959,251	2,444,880	22.3	19.2
28. Credit.....	343	171	50.0	(672.2)
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.....	1,167,968,934	936,631,411	80.2	49.4
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.....	42,626,321	107,426,505	103,407,165
2. Allied lines.....	57,026,495	133,308,721	125,807,317
3. Farmowners multiple peril.....	6,944,927	23,320,542	21,700,603
4. Homeowners multiple peril.....	13,876,322	36,060,531	38,857,006
5. Commercial multiple peril.....	63,459,639	191,608,618	192,683,870
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	5,303	252,719	7,387
9. Inland marine.....	3,155,570	11,467,028	8,375,637
10. Financial guaranty.....	0	0	3,029
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	3,087	0
12. Earthquake.....	15,194,857	35,537,420	34,705,892
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.....	89,527,517	256,697,379	266,573,190
17.1. Other liability-occurrence.....	70,603,505	212,965,280	199,494,634
17.2. Other liability-claims made.....	5,205,461	11,955,501	6,225,816
17.3. Excess workers' compensation.....	0	71,362	61,921
18.1. Products liability-occurrence.....	1,673,465	5,766,262	7,116,000
18.2. Products liability-claims made.....	23,545	117,923	103,531
19.1 19.2. Private passenger auto liability.....	6,145,543	18,702,363	25,629,403
19.3 19.4. Commercial auto liability.....	44,389,974	119,098,592	102,981,465
21. Auto physical damage.....	14,072,306	42,403,429	40,941,943
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	19,092	48,804	61,665
24. Surety.....	257,086	2,580,490	817,709
26. Burglary and theft.....	6,028	18,595	18,639
27. Boiler and machinery.....	5,046,966	11,685,915	11,681,300
28. Credit.....	62	262	376
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.....	439,259,985	1,221,097,328	1,187,255,499
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior.....	2,348,483	3,318,528	5,667,010	461,026	57,497	518,523	2,212,362	(59,974)	2,875,348	5,027,735	324,905	(445,657)	(120,753)
2. 2009.....	399,663	607,029	1,006,692	201,880	11,539	213,418	304,437	19,142	457,407	780,987	106,654	(118,941)	(12,287)
3. Subtotals 2009 + Prior.....	2,748,146	3,925,556	6,673,702	662,905	69,035	731,941	2,516,799	(40,832)	3,332,755	5,808,722	431,559	(564,598)	(133,040)
4. 2010.....	592,426	1,058,761	1,651,188	429,571	81,263	510,834	422,731	60,316	688,502	1,171,548	259,875	(228,681)	31,194
5. Subtotals 2010 + Prior.....	3,340,572	4,984,318	8,324,890	1,092,476	150,298	1,242,775	2,939,530	19,484	4,021,257	6,980,270	691,434	(793,279)	(101,846)
6. 2011.....	XXX	XXX	XXX	XXX	1,170,295	1,170,295	XXX	559,355	1,022,683	1,582,038	XXX	XXX	XXX
7. Totals.....	3,340,572	4,984,318	8,324,890	1,092,476	1,320,593	2,413,069	2,939,530	578,838	5,043,940	8,562,308	691,434	(793,279)	(101,846)
8. Prior Year-End's Surplus As Regards Policyholders	7,069,448										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....20.7 %	2. ....(15.9)%	3. ....(1.2)%
													Col. 13, Line 7 Line 8
													4. ....(1.4)%

Q13

THE TRAVELERS INDEMNITY 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:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	45,395,343	0	45,395,343	46,678,312
2505. Service contract receivable.....	26,141,794	0	26,141,794	21,594,798
2506. State surcharges receivable.....	11,584,472	0	11,584,472	12,622,977
2507. Amounts receivable under high deductible policies.....	13,442,652	2,426,456	11,016,196	8,352,647
2508. Other assets tri-party/tax credit bonds.....	4,550,896	0	4,550,896	4,442,455
2509. Due from unaffiliated companies.....	1,683,771	0	1,683,771	1,984,267
2510. Ceded deposit asset.....	438,134	0	438,134	447,113
2511. Performance guarantees receivable.....	10,601	0	10,601	(113,404)
2512. Other assets nonadmitted.....	693,486,692	693,486,692	0	0
2513. Miscellaneous ledger balances.....	27,196,474	27,196,474	0	0
2514. Assumed reinsurance receivable and payable.....	(100,395)	0	(100,395)	(120,911)
2597. Summary of remaining write-ins for Line 25.....	823,830,433	723,109,622	100,720,811	95,888,254

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	285,711	285,711
2505. Payable for renewal rights.....	51,238	0
2506. Other liabilities.....	37,643	371,646
2507. Undistributed salaries.....	27,652	1,543
2508. Federal excise tax-reinsurance contracts.....	4,044	174,759
2509. Retroactive reinsurance reserve ceded.....	(27,148,697)	(31,554,261)
2597. Summary of remaining write-ins for Line 25.....	(26,742,409)	(30,720,603)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(243,561)	(380,394)	(938,313)
1405. Retroactive reinsurance gain/loss.....	(915,500)	(496,256)	(409,328)
1497. Summary of remaining write-ins for Line 14.....	(1,159,060)	(876,650)	(1,347,641)

Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
5804. Mexico.....	XXX	363,129	0	0	0	0	0
5805. Bahamas.....	XXX	273,783	0	0	0	0	0
5806. Korea, Republic of.....	XXX	238,307	0	0	0	55,207	0
5807. United Kingdom.....	XXX	198,597	0	0	0	0	0
5808. China.....	XXX	141,809	0	0	0	40,313	0
5809. Brazil.....	XXX	97,051	0	0	0	19,082	0
5810. Italy.....	XXX	82,309	0	0	0	24,886	0
5811. Netherlands.....	XXX	66,550	0	0	0	40,273	0
5812. France.....	XXX	53,989	0	0	0	18,782	0
5813. Japan.....	XXX	51,170	0	0	0	0	0
5814. Poland.....	XXX	45,948	0	0	0	5,623	0
5815. Argentina.....	XXX	32,072	0	0	0	12,242	0
5816. Australia.....	XXX	29,321	0	0	0	17,123	0
5817. Belgium.....	XXX	29,119	0	0	0	7,483	0
5818. India.....	XXX	23,482	0	0	0	4,636	0
5819. Finland.....	XXX	21,651	0	0	0	2,265	0
5820. Hungary.....	XXX	11,226	0	0	0	1,257	0
5821. Honduras.....	XXX	11,084	0	0	0	3,099	0
5822. Singapore.....	XXX	9,639	0	0	0	1,894	0
5823. Croatia.....	XXX	8,891	0	0	0	1,257	0
5824. Philippines.....	XXX	8,844	0	0	0	0	0
5825. Spain.....	XXX	8,821	0	0	0	2,522	0
5826. Thailand.....	XXX	8,398	0	0	0	1,262	0
5827. Turkey.....	XXX	8,308	0	0	0	1,451	0
5828. United Arab Emirates.....	XXX	8,015	0	0	0	1,601	0
5829. Uruguay.....	XXX	7,516	0	0	0	1,658	0
5830. Chile.....	XXX	7,077	0	0	0	1,523	0
5831. Ireland.....	XXX	7,061	0	0	0	0	0
5832. Oman.....	XXX	5,219	0	0	0	1,518	0
5833. South Africa.....	XXX	5,215	0	0	0	253	0
5834. Portugal.....	XXX	5,075	0	0	0	0	0
5835. Hong Kong, Special Administrative.....	XXX	5,069	0	0	0	1,442	0
5836. Switzerland.....	XXX	4,241	0	0	0	8,375	0
5837. Netherlands Antilles.....	XXX	3,519	0	0	0	0	0
5838. Dominican Republic.....	XXX	2,816	0	0	0	261	0
5839. Panama.....	XXX	2,264	0	0	0	0	0
5840. Peru.....	XXX	2,047	0	0	0	0	0
5841. Aruba.....	XXX	2,021	0	0	0	130	0
5842. New Zealand.....	XXX	1,897	0	0	0	0	0
5843. British Virgin Islands.....	XXX	648	0	0	0	0	0
5844. Sweden.....	XXX	627	0	0	0	1,510	0
5845. Greece.....	XXX	547	0	0	0	0	0
5846. Viet Nam.....	XXX	296	0	0	0	0	0
5847. Paraguay.....	XXX	290	0	0	0	0	0
5848. Monaco.....	XXX	243	0	0	0	0	0
5849. Taiwan, Republic of China.....	XXX	187	0	0	0	0	0
5850. Jersey.....	XXX	171	0	0	0	0	0
5851. Ecuador.....	XXX	153	0	0	0	0	0
5852. Austria.....	XXX	119	0	0	0	148	0
5853. Belize.....	XXX	94	0	0	0	0	0
5854. Czech Republic.....	XXX	88	0	0	0	1,399	0
5855. Iran, Islamic Republic of.....	XXX	81	0	0	0	0	0
5856. Romania.....	XXX	66	0	0	0	0	0
5857. Colombia.....	XXX	58	0	0	0	0	0
5858. Malta.....	XXX	57	0	0	0	0	0
5859. Slovakia.....	XXX	30	0	0	0	0	0
5897. Summary of remaining write-ins for Line 58 from overflow.....	XXX	1,896,305	0	0	0	280,475	0

THE TRAVELERS INDEMNITY COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	187,302,607	186,307,187
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	10,320,561	7,046,842
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	4,840,892	6,051,422
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	192,782,276	187,302,607
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	192,782,276	187,302,607

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	33,667,449	35,264,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	1,273,793	1,596,954
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	32,393,656	33,667,449
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	32,393,656	33,667,449
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	32,393,656	33,667,449

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	661,618,974	642,737,795
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,995,970	128,492,901
2.2 Additional investment made after acquisition.....	25,118,648	67,056,729
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	61,581
5. Unrealized valuation increase (decrease).....	48,480,160	82,648,803
6. Total gain (loss) on disposals.....	(125,966)	(2,033,866)
7. Deduct amounts received on disposals.....	45,186,647	148,816,771
8. Deduct amortization of premium and depreciation.....	373,069	313,500
9. Total foreign exchange change in book/adjusted carrying value.....	193,411	(580,384)
10. Deduct current year's other than temporary impairment recognized.....	0	107,634,314
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	691,721,481	661,618,974
12. Deduct total nonadmitted amounts.....	82,833,758	73,004,600
13. Statement value at end of current period (Line 11 minus Line 12).....	608,887,724	588,614,375

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,907,336,933	17,216,355,065
2. Cost of bonds and stocks acquired.....	1,746,674,457	1,783,730,046
3. Accrual of discount.....	13,682,691	17,998,612
4. Unrealized valuation increase (decrease).....	75,813,223	(217,972,669)
5. Total gain (loss) on disposals.....	17,994,079	47,885,368
6. Deduct consideration for bonds and stocks disposed of.....	1,313,011,398	2,863,889,452
7. Deduct amortization of premium.....	55,318,245	73,585,826
8. Total foreign exchange change in book/adjusted carrying value.....	999	(2,687)
9. Deduct current year's other than temporary impairment recognized.....	2,597,938	3,181,524
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,390,574,802	15,907,336,933
11. Deduct total nonadmitted amounts.....	53,813,472	33,034,555
12. Statement value at end of current period (Line 10 minus Line 11).....	16,336,761,330	15,874,302,378

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	11,452,149,553	18,124,589,336	18,386,597,700	4,338,951	11,554,811,968	11,452,149,553	11,194,480,140	11,331,916,898
2. Class 2 (a).....	1,283,775,042	61,668,915	47,456,479	21,107,176	1,195,325,611	1,283,775,042	1,319,094,654	1,192,433,920
3. Class 3 (a).....	417,326,884	55,686,862	12,289,472	(11,587,767)	377,646,063	417,326,884	449,136,507	379,489,194
4. Class 4 (a).....	222,911,895	14,110,175	4,346,060	(17,421,571)	217,311,533	222,911,895	215,254,438	194,146,011
5. Class 5 (a).....	28,076,382	0	385,935	5,136,449	17,184,187	28,076,382	32,826,896	28,589,134
6. Class 6 (a).....	34,579,552	4,333,256	295,807	(24,998,971)	31,595,231	34,579,552	13,618,030	10,699,761
7. Total Bonds.....	13,438,819,308	18,260,388,544	18,451,371,454	(23,425,733)	13,393,874,593	13,438,819,308	13,224,410,665	13,137,274,917
PREFERRED STOCK								
8. Class 1.....	25,475,814	0	0	772,831	25,475,814	25,475,814	26,248,645	24,847,850
9. Class 2.....	40,680,761	0	0	1,200,409	40,433,416	40,680,761	41,881,170	39,791,119
10. Class 3.....	23,655,707	0	0	(134,219)	23,610,667	23,655,707	23,521,488	23,250,347
11. Class 4.....	460,000	0	0	0	460,000	460,000	460,000	460,000
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	483,000	0	0	201,586	483,000	483,000	684,586	483,000
14. Total Preferred Stock.....	90,755,282	0	0	2,040,607	90,462,897	90,755,282	92,795,889	88,832,315
15. Total Bonds and Preferred Stock.....	13,529,574,590	18,260,388,544	18,451,371,454	(21,385,126)	13,484,337,490	13,529,574,590	13,317,206,554	13,226,107,232

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	.....343,168,230	.....XXX.....	.....343,165,142	.....4,741	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....651,266,442	.....554,045,289
2. Cost of short-term investments acquired.....	.....48,281,956,170	.....63,197,179,850
3. Accrual of discount.....	.....16,249	.....28,547
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....99,623	.....21,708
6. Deduct consideration received on disposals.....	.....48,590,078,516	.....63,100,030,355
7. Deduct amortization of premium.....	.....(12)	.....285
8. Total foreign exchange change in book/adjusted carrying value.....	.....(91,750)	.....21,688
9. Deduct current year's other than temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....343,168,230	.....651,266,442
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....343,168,230	.....651,266,442

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....	0
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	0
3.1 Change in variation margin on open contracts.....	(687,500)
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 16, current year to date minus.....	(687,500)
3.24 Section 1, Column 16, prior year.....	0
3.3 Subtotal (line 3.1 minus Line 3.2).....	0
4.1 Variation margin on terminated contracts during the year.....	(7,608,358)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(7,608,358)
4.3 Subtotal (line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized.....	0
5.2 Used to adjust basis of hedged items.....	0
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	<u>0</u>
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	(687,500)
9.	Total (Line 7 plus Line 8).....	<u>(687,500)</u>
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(687,500)
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	2,475,000
15.	Part D, Column 11.....	2,475,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....574,614
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....7,277,597
0199999. Totals.....					.....0	.....0	.....0	.....7,852,210
0399999. Totals.....					.....0	.....0	.....0	.....7,852,210

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																		

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

30234479.....	New York.....	NY.....		04/29/2004...		426,605	0	0	0	0	0	0	426,605	426,605	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						426,605	0	0	0	0	0	0	426,605	426,605	0	0	0
0599999. Total Mortgages.....						426,605	0	0	0	0	0	0	426,605	426,605	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													
	Abry Partners IV, L.P.....	Boston.....	MA.....	Abry Partners.....		01/02/2001....	.....3	.....0	.....29	.....0	.....564,617	.....0.2
	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001....	.....3	.....0	.....29,215	.....0	.....898,833	.....0.9
	American Securities Partners IV, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	.....3	.....0	.....96,288	.....0	.....1,628,694	.....1.0
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	.....3	.....0	.....548,136	.....0	.....19,392,590	.....2.2
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		01/16/2002....	.....3	.....0	.....9,297	.....0	.....1,161,391	.....1.4
	Charles River Partnership XI, LP.....	Waltham.....	MA.....	Charles River Ventures.....		02/12/2001....	.....1	.....0	.....4,213	.....0	.....18,408	.....0.2
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	.....3	.....0	.....72,172	.....0	.....3,547,120	.....3.8
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA.....	Fox Paine & Company.....		07/10/2000....	.....3	.....0	.....37,769	.....0	.....4,002,098	.....1.4
	Ignition Venture Partners II, L.P.....	Bellevue.....	WA.....	Ignition Partners.....		08/09/2001....	.....1	.....0	.....33,335	.....0	.....0	.....1.3
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	.....3	.....0	.....712,501	.....0	.....15,178,879	.....0.5
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000....	.....3	.....0	.....725	.....0	.....312,095	.....0.1
	RRE Ventures III-A, L.P.....	New York.....	NY.....	RRE Ventures.....		07/06/2001....	.....1	.....0	.....11,536	.....0	.....0	.....3.2
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007....	.....1	.....0	.....375,000	.....0	.....3,000,000	.....2.9
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	.....3	.....0	.....123,222	.....0	.....91,894	.....0.7
	The 2000 Riverside Capital Appreciation Fund, L.P.....	New York.....	NY.....	The Riverside Company.....		02/28/2001....	.....3	.....0	.....5,374	.....0	.....401,236	.....0.8
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010....	.....3	.....0	.....845,199	.....0	.....15,418,377	.....1.0
	Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999....	.....3	.....0	.....8,820	.....0	.....87,732	.....0.2
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							02,912,831065,703,964XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	Blackstone Real Estate Partners V L.P.....	New York.....	NY.....	Blackstone Group.....		04/24/2006....	.....0	.....0	.....1,052,734	.....0	.....1,234,305	.....1.2
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN.....	North American Real Estate Partners, LP.....		01/01/2010....	.....0	.....0	.....546,667	.....0	.....973,333	.....2.7
	Prime Finance Partners II, L.P.....	San Francisco.....	CA.....	Prime Finance Partners.....		07/06/2010....	.....0	.....0	.....433,000	.....0	.....3,151,000	.....6.7
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							02,032,40105,358,638XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	American Securities Opportunities Fund, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	.....0	.....0	.....1,057,703	.....0	.....1,649,777	.....3.1
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010....	.....0	.....0	.....879,437	.....0	.....23,244,460	.....3.8
	StepStone Mezzanine Partners I-A LP.....	New York.....	NY.....	Citigroup Alternative Investments.....		12/31/2009....	.....2	.....0	.....348,135	.....0	.....4,154,242	.....19.9
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		02/22/2006....	.....0	.....0	.....88,000	.....0	.....362,000	.....0.8
	1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							02,373,275029,410,479XXX.....
State Low Income Housing Tax Credit - Unaffiliated													
	Stratford Capital Fund III, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		12/23/2010....	.....0	.....0	.....719,080	.....0	.....0	.....11.6
	3399999. Total - State Low Income Housing Tax Credit - Unaffiliated.....							0719,08000XXX.....
	3999999. Subtotal - Unaffiliated.....							08,037,5870100,473,081XXX.....
	4199999. Totals.....							08,037,5870100,473,081XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Watershed Capital Partners, L.P.	San Francisco	CA	Distribution	08/02/2005	07/22/2011	12,383	0	0	0	0	0	0	12,383	12,383	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							12,383	0	0	0	0	0	12,383	12,383	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Apax France VI	Paris	FR	Distribution	08/23/2000	08/29/2011	133,296	0	0	0	0	0	0	133,296	138,095	4,799	0	4,799	0
	Bain Capital VII Coinvestment Fund, L.P.	Boston	MA	Distribution	06/29/2001	08/15/2011	860,309	0	0	0	0	0	0	860,309	860,309	0	0	0	0
	Baker Communications Fund II, L.P.	New York	NY	Distribution	04/17/2000	08/11/2011	178,300	0	0	0	0	0	0	178,300	178,300	0	0	0	0
	Blackstone Capital Partners III Merchant Banking Fund L.P.	New York	NY	Distribution	11/03/1997	09/21/2011	2,046,574	0	0	0	0	0	0	2,046,574	2,046,574	0	0	0	0
	Constellation Venture Capital II, L.P.	New York	NY	Distribution	05/15/2000	08/23/2011	247	0	0	0	0	0	0	247	247	0	0	0	0
	Cortec Group Fund III, L.P.	New York	NY	Distribution	04/19/2000	07/19/2011	3,261,088	0	0	0	0	0	0	3,261,088	3,261,088	0	0	0	0
	Focus Ventures II, L.P., a Delaware Limited Partnership	Palo Alto	CA	Distribution	05/25/2000	08/10/2011	25,809	0	0	0	0	0	0	25,809	25,809	0	0	0	0
	Hellman & Friedman Capital Partners IV, L.P.	San Francisco	CA	Distribution	04/28/2000	07/19/2011	1,537,484	0	0	0	0	0	0	1,537,484	1,537,484	0	0	0	0
	Highbridge Capital Corporation	Grand Cayman	CI	Distribution	12/11/1995	08/05/2011	225,924	0	0	0	0	0	0	225,924	225,924	0	0	0	0
	JLL Partners Fund IV, L.P.	New York	NY	Distribution	06/29/2001	08/22/2011	233,006	0	0	0	0	0	0	233,006	233,006	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	07/28/2011	22,132	0	0	0	0	0	0	22,132	22,132	0	0	0	0
	KKR 1996 Fund (Overseas), Limited Partnership	New York	NY	Distribution	06/16/1998	08/05/2011	(1,908)	0	0	0	0	0	0	(1,908)	(1,908)	0	0	0	0
	KKR 1996 Fund L.P.	New York	NY	Distribution	02/23/1997	08/05/2011	1,519	0	0	0	0	0	0	1,519	1,519	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Distribution	04/02/2001	09/19/2011	5,059	0	0	0	0	0	0	5,059	5,059	0	0	0	0
	New Enterprise Associates 10, Limited Partnership	Baltimore	MD	Distribution	02/06/2001	07/27/2011	46,107	0	0	0	0	0	0	46,107	46,107	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	09/16/2011	14,342	0	0	0	0	0	0	14,342	14,342	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership	San Francisco	CA	Distribution	06/27/2001	09/30/2011	149,013	0	0	0	0	0	0	149,013	149,013	0	0	0	0
	Pitango Venture Capital Fund III (USA) LP	Herzliya Pituach	IL	Distribution	06/12/2000	08/26/2011	571,919	0	0	0	0	0	0	571,919	571,919	0	0	0	0
	Prospect Venture Partners II, L.P.	Palo Alto	CA	Distribution	07/10/2001	08/03/2011	31,857	0	0	0	0	0	0	31,857	31,857	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI	Distribution	11/27/2000	08/16/2011	674,700	0	0	0	0	0	0	674,700	674,700	0	0	0	0
	SPC Partners II, L.P.	San Francisco	CA	Distribution	08/07/2000	08/10/2011	348,928	0	0	0	0	0	0	348,928	348,928	0	0	0	0
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA	Distribution	06/30/2000	09/12/2011	303,339	0	0	0	0	0	0	303,339	303,339	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	09/12/2011	555,046	0	0	0	0	0	0	555,046	555,046	0	0	0	0
	US Venture Partners VIII, L.P.	Menlo Park	CA	Distribution	05/07/2001	09/13/2011	173,662	0	0	0	0	0	0	173,662	173,662	0	0	0	0
	Voyager Capital Fund II-A, L.P., a Delaware limited partnership	Menlo Park	CA	Distribution	03/03/2000	09/22/2011	196,390	0	0	0	0	0	0	196,390	196,390	0	0	0	0
	Blackstone Capital Partners II Merchant Banking Fund L.P.	New York	NY	Liquidation	11/22/1993	08/31/2011	179,043	0	0	0	0	0	0	179,043	7,267	0	(171,776)	(171,776)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							11,773,185	0	0	0	0	0	11,773,185	11,606,208	4,799	0	(171,776)	(166,977)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	09/19/2011	497,995	0	0	0	0	0	0	497,995	497,995	0	0	0	0
	EI Fund IV, LP	Chicago	IL	Distribution	02/15/2008	08/05/2011	1,736,434	0	0	0	0	0	0	1,736,434	1,736,434	0	0	0	0
	Prime Finance Partners II, L.P.	San Francisco	CA	Distribution	07/06/2010	08/25/2011	9,971	0	0	0	0	0	0	9,971	9,971	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							2,244,400	0	0	0	0	0	2,244,400	2,244,400	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	American Securities Opportunities Fund, L.P.	New York	NY	Distribution	12/31/2009	07/13/2011	1,234,455	0	0	0	0	0	0	1,234,455	1,234,455	0	0	0	0
	Avenue Asia Special Situations Fund IV, L.P.	New York	NY	Distribution	06/21/2006	09/30/2011	419,629	0	0	0	0	0	0	419,629	419,629	0	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX...	Distribution.....	04/27/1990	09/28/2011	.....125,471	.....0	.....0	.....0	.....0	.....0	.....0	.....125,471	.....125,471	.....0	.....0	.....0	.....0
	StepStone Mezzanine Partners I-A LP.....	New York.....	NY...	Distribution.....	12/31/2009	08/24/2011	.....910,528	.....0	.....0	.....0	.....0	.....0	.....0	.....910,528	.....910,528	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN...	Distribution.....	02/22/2006	09/30/2011	.....570,553	.....0	.....0	.....0	.....0	.....0	.....0	.....570,553	.....570,553	.....0	.....0	.....0	.....0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						3,260,6360000003,260,6363,260,6360000
3999999.	Subtotal - Unaffiliated.....						17,290,60400000017,290,60417,123,6274,799(171,776)(166,977)0
4199999.	Totals.....						17,290,60400000017,290,60417,123,6274,799(171,776)(166,977)0

QE03.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 HM 5	U S TREASURY NOTES 3.625 2012 12		...09/26/2011	VARIOUS		52,162,277	50,000,000	435,887	1
912828 NX 4	U S TREASURY NOTES .375 2012 09		...07/26/2011	BARCLAYS CAPITAL INC.		12,313,494	12,300,000	14,871	1
912828 PW 4	U S TREASURY NOTES 625 2012 12		...09/28/2011	CREDIT SUISSE FIRST BOSTON		50,265,793	50,000,000	77,276	1
0599999.	Total - Bonds - U.S. Government					114,741,564	112,300,000	528,033	XXX
Bonds - All Other Government									
110709 BN 1	BRITISH COLUMBIA (PROVIN 2.650 2021 09	A	...09/15/2011	HSBC		999,830	1,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					999,830	1,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
181234 K6 1	CLARK CO SD#114 EVERGREE 4.000 2020 12		...09/22/2011	GUGGENHEIM SECURITIES		6,732,890	5,835,000	0	1FE
181234 K7 9	CLARK CO SD#114 EVERGREE 5.000 2021 12		...09/22/2011	GUGGENHEIM SECURITIES		7,179,212	5,765,000	0	1FE
388640 P3 2	GRAPEVINE-COLLEYVILLE IS 5.000 2029 08		...09/20/2011	RBC DAIN RAUSCHER INC		13,284,473	11,795,000	85,186	1FE
426056 ZV 2	HENRICO CO PUB IMPT GO S 5.000 2021 08		...09/16/2011	RBC DAIN RAUSCHER INC		4,137,860	3,305,000	9,181	1FE
791319 HL 3	ST LOUIS CO PARKWAY SD C 4.000 2022 03		...09/21/2011	STIFEL NICOLAUS & CO INC		3,240,605	2,880,000	0	1FE
791319 HY 5	ST LOUIS CO PARKWAY SD C 4.000 2023 03		...09/21/2011	STIFEL NICOLAUS & CO INC		2,218,500	2,000,000	0	1FE
791319 HZ 2	ST LOUIS CO PARKWAY SD C 4.000 2024 03		...09/21/2011	STIFEL NICOLAUS & CO INC		3,108,703	2,845,000	0	1FE
898541 KX 4	TUALATIN HILLS PARK & RE 5.000 2026 06		...09/02/2011	ROBERT W BAIRD & CO		3,503,172	3,065,000	0	1FE
898541 LA 3	TUALATIN HILLS PARK & RE 4.000 2029 06		...09/02/2011	ROBERT W BAIRD & CO		5,375,000	5,375,000	0	1FE
930863 V3 6	WAKE CO PUB IMPT GO S200 5.000 2021 03		...09/16/2011	RBC DAIN RAUSCHER INC		4,324,212	3,600,000	10,000	1
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					53,104,627	46,465,000	104,367	XXX
Bonds - U.S. Special Revenue and Special Assessment									
442436 Y7 0	HOUSTON WATER & SEWER SY 5.500 2024 12		...07/19/2011	RBC DAIN RAUSCHER INC		4,993,480	4,000,000	31,167	1FE
574217 VC 6	MARYLAND H/E JOHNS HOPKI .080 2036 07		...08/24/2011	GOLDMAN SACHS & CO		3,700,000	3,700,000	297	1FE
685349 EL 2	ORANGE CO WATER & SEWER 5.000 2031 07		...08/15/2011	MORGAN STANLEY		4,868,036	4,580,000	29,897	1FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		...09/26/2011	PAY IN KIND		629,593	629,593	0	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					14,191,109	12,909,593	61,361	XXX
Bonds - Industrial and Miscellaneous									
00846U AC 5	AGILENT TECHNOLOGIES INC 6.500 2017 11		...07/11/2011	BARCLAYS CAPITAL INC.		1,174,960	1,000,000	13,181	2FE
001192 AJ 2	AGL CAPITAL CORP 3.500 2021 09		...09/15/2011	GOLDMAN SACHS & CO		1,969,660	2,000,000	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
02076X AB 8	ALPHA NATURAL RESOURCES 6.000 2019 06		...09/29/2011	CITIGROUP GLOBAL MARKETS		932,500	1,000,000	0	3FE
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		2,997,510	3,000,000	0	1FE
02666Q J6 1	AMERICAN HONDA FINANCE (2.600 2016 09		...09/13/2011	BARCLAYS CAPITAL INC.		1,999,900	2,000,000	0	1FE
03073E AG 0	AMERISOURCEBERGEN CORP 4.875 2019 11		...07/25/2011	GOLDMAN SACHS & CO		1,081,230	1,000,000	9,885	1FE
03523T BG 2	ANHEUSER BUSCH INBEV WOR 5.375 2014 11		...07/08/2011	WELLS FARGO SECURITIES		1,124,110	1,000,000	8,660	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
03674P AD 5	ANTERO RESOURCES (144A) 7.250 2019 08		...08/09/2011	J P MORGAN CHASE SECURITIES INC		2,450,000	2,500,000	4,431	4FE
037411 AN 5	APACHE CORP 7.000 2018 02		...08/22/2011	J P MORGAN CHASE SECURITIES INC		1,259,430	1,000,000	4,667	1FE
037411 AX 3	APACHE CORP 3.625 2021 02		...09/19/2011	J P MORGAN CHASE SECURITIES INC		1,066,750	1,000,000	5,135	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)
040555 CL 6	ARIZONA PUBLIC SERVICE C 8.750 2019 03.....		...07/20/2011	CREDIT SUISSE FIRST BOSTON.....		.....2,597,020	.....2,000,000	.....70,000	2FE.....
00206R AW 2	AT&T INC 2.950 2016 05.....		...08/08/2011	DEUTSCHE BANC.....		.....1,041,110	.....1,000,000	.....8,358	1FE.....
00206R AY 8	AT&T INC 2.400 2016 08.....		...08/15/2011	BARCLAYS CAPITAL INC.....		.....1,993,460	.....2,000,000	.....0	1FE.....
00206R AZ 5	AT&T INC 3.875 2021 08.....		...08/30/2011	J P MORGAN CHASE SECURITIES INC.....		.....2,055,260	.....2,000,000	.....3,014	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 BU 2	BANK OF NEW YORK MELLON 4.150 2021 02.....		...07/18/2011	MF GLOBAL.....		.....1,023,330	.....1,000,000	.....19,597	1FE.....
06406H BX 6	BANK OF NEW YORK MELLON 2.300 2016 07.....		...07/21/2011	GOLDMAN SACHS & CO.....		.....5,994,900	.....6,000,000	.....0	1FE.....
06406H BY 4	BANK OF NEW YORK MELLON 3.550 2021 09.....		...09/16/2011	DEUTSCHE BANC.....		.....1,998,660	.....2,000,000	.....0	1FE.....
05531F AG 8	BB&T CORP 3.200 2016 03.....		...07/15/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,030,010	.....1,000,000	.....11,822	1FE.....
081437 AH 8	BEMIS CO 4.500 2021 10.....		...09/27/2011	WELLS FARGO SECURITIES.....		.....993,530	.....1,000,000	.....0	2FE.....
097014 AL 8	BOEING CAPITAL CORP 4.700 2019 10.....		...09/22/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,155,420	.....1,000,000	.....19,583	1FE.....
097014 AM 6	BOEING CAPITAL CORP 2.900 2018 08.....		...08/02/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,013,030	.....1,000,000	.....322	1FE.....
097023 AD 7	BOEING CO 8.750 2021 08.....		...08/01/2011	CORTVIEW CAPITAL SECURITIES.....		.....1,091,034	.....771,000	.....31,670	1FE.....
097023 AW 5	BOEING CO 6.000 2019 03.....		...09/12/2011	RBC CAPITAL MARKETS.....		.....1,351,353	.....1,094,000	.....0	1FE.....
110122 AR 9	BRISTOL-MYERS SQUIBB 5.450 2018 05.....		...07/07/2011	GOLDMAN SACHS & CO.....		.....1,133,060	.....1,000,000	.....10,749	1FE.....
111621 AG 3	BROCADE COMMUNICATIONS 6.625 2018 01.....		...09/27/2011	WELLS FARGO SECURITIES.....		.....1,347,413	.....1,305,000	.....18,012	3FE.....
12189L AF 8	BURLINGTON NORTHERN SANT 3.450 2021 09.....		...08/18/2011	CITIGROUP GLOBAL MARKETS.....		.....2,996,050	.....3,000,000	.....96	2FE.....
147448 AD 6	CASELLA WASTE SYSTEMS 11.000 2014 07.....		...09/19/2011	VARIOUS.....		.....1,428,938	.....1,325,000	.....21,626	4FE.....
14912L 4X 6	CATERPILLAR FINANCIAL SE 2.050 2016 08.....		...07/26/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,995,460	.....2,000,000	.....0	1FE.....
149123 BQ 3	CATERPILLAR INC 7.900 2018 12.....		...07/12/2011	J P MORGAN CHASE SECURITIES INC.....		.....586,904	.....450,000	.....2,963	1FE.....
15089Q AC 8	CELANESE US HOLDINGS 5.875 2021 06.....		...08/09/2011	CITIGROUP GLOBAL MARKETS.....		.....2,020,000	.....2,000,000	.....31,333	3FE.....
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.....
15361G AY 1	CENTRAL HUDSON GAS & ELE 3.378 2022 04.....		...09/27/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,500,000	.....1,500,000	.....0	1FE.....
12527G AB 9	CF INDUSTRIES 7.125 2020 05.....		...09/30/2011	CITIGROUP GLOBAL MARKETS.....		.....2,280,000	.....2,000,000	.....0	3FE.....
171798 AA 9	CIMAREX ENERGY 7.125 2017 05.....		...09/21/2011	VARIOUS.....		.....3,678,000	.....3,600,000	.....85,896	3FE.....
184496 AF 4	CLEAN HARBORS 7.625 2016 08.....		...09/22/2011	VARIOUS.....		.....7,299,850	.....6,920,000	.....140,557	3FE.....
191216 AS 9	COCA-COLA CO (144A) 1.800 2016 09.....		...08/19/2011	EXCHANGE.....		.....304,290	.....300,000	.....135	1FE.....
191216 AT 7	COCA-COLA CO (144A) 3.300 2021 09.....		...08/04/2011	VARIOUS.....		.....2,006,630	.....2,000,000	.....0	1FE.....
19122T AD 1	COCA-COLA ENTERPRISES 2.000 2016 08.....		...08/16/2011	DEUTSCHE BANC.....		.....998,910	.....1,000,000	.....0	2FE.....
19122T AE 9	COCA-COLA ENTERPRISES 3.250 2021 08.....		...08/16/2011	DEUTSCHE BANC.....		.....982,460	.....1,000,000	.....0	2FE.....
459284 AB 1	COCA-COLA ENTERPRISES 3.500 2020 09.....		...09/29/2011	BARCLAYS CAPITAL INC.....		.....1,022,150	.....1,000,000	.....0	2FE.....
195869 AM 4	COLONIAL PIPELINE CO (14 3.500 2020 10.....		...09/22/2011	KEYBANC CAPITAL MARK.....		.....135,000	.....135,000	.....2,126	1FE.....
202795 HZ 6	COMMONWEALTH EDISON 3.400 2021 09.....		...08/31/2011	U S BANCORP.....		.....2,999,600	.....3,000,000	.....0	2FE.....
20451N AD 3	COMPASS MINERALS 8.000 2019 06.....		...08/24/2011	KEYBANC CAPITAL MARK.....		.....2,172,500	.....2,000,000	.....39,111	3FE.....
20825C AR 5	CONOCOPHILLIPS 5.750 2019 02.....		...07/12/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,727,407	.....1,472,000	.....38,558	1FE.....
216871 AC 7	COOPER US INC 6.100 2017 07.....		...08/11/2011	CORTVIEW CAPITAL SECURITIES.....		.....773,773	.....650,000	.....4,956	1FE.....
224044 BQ 9	COX COMMUNICATIONS INC (5.875 2016 12.....		...07/08/2011	DEUTSCHE BANC.....		.....1,148,650	.....1,000,000	.....6,854	2FE.....
22818V AA 5	CROWN AMERICAS (144A) 6.250 2021 02.....		...08/11/2011	BARCLAYS CAPITAL INC.....		.....3,930,000	.....4,000,000	.....10,243	3FE.....
126408 GV 9	CSX CORP 4.250 2021 06.....		...07/14/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,024,280	.....1,000,000	.....6,375	2FE.....

QE04.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
233851 AF 1	DAIMLER FINANCE (144A) 3.875 2021 09.....		...09/07/2011	DEUTSCHE BANC.....		.....990,350	.....1,000,000	.....0	1FE.....
237266 AD 3	DARLING INTERNATIONAL 8.500 2018 12.....		...08/11/2011	VARIOUS.....		.....2,651,250	.....2,500,000	.....34,118	3FE.....
249030 AC 1	DENTSPLY INTERNATIONAL 4.125 2021 08.....		...08/16/2011	MORGAN STANLEY.....		.....2,989,590	.....3,000,000	.....0	2FE.....
25179M AK 9	DEVON ENERGY CORP 4.000 2021 07.....		...07/06/2011	GOLDMAN SACHS & CO.....		.....1,992,160	.....2,000,000	.....0	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 BV 4	DOW CHEMICAL CO 5.700 2018 05.....		...07/20/2011	MIZUHO INTERNATIONAL PLC.....		.....1,127,820	.....1,000,000	.....11,083	2FE.....
261608 AC 7	DRESSER-RAND GROUP (144A) 6.500 2021 05.....		...07/11/2011	WELLS FARGO SECURITIES.....		.....126,250	.....125,000	.....1,648	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.....		.....1,995,240	.....2,000,000	.....0	2FE.....
341099 CK 3	FLORIDA POWER CORP 5.650 2018 06.....		...09/26/2011	CITIGROUP GLOBAL MARKETS.....		.....1,202,780	.....1,000,000	.....16,322	1FE.....
343412 AB 8	FLUOR CORP 3.375 2021 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		.....991,190	.....1,000,000	.....0	1FE.....
369550 AR 9	GENERAL DYNAMICS CORP 3.875 2021 07.....		...07/14/2011	VARIOUS.....		.....2,016,590	.....2,000,000	.....753	1FE.....
382550 AZ 4	GOODYEAR TIRE 10.500 2016 05.....		...08/10/2011	J P MORGAN CHASE SECURITIES INC.....		.....545,000	.....500,000	.....13,125	4FE.....
404030 AC 2	H&E EQUIPMENT 8.375 2016 07.....		...08/24/2011	KEYBANC CAPITAL MARK.....		.....1,002,500	.....1,000,000	.....10,236	4FE.....
428291 AL 2	HEXCEL CORP 6.750 2015 02.....		...08/10/2011	WELLS FARGO SECURITIES.....		.....2,020,000	.....2,000,000	.....5,250	4FE.....
423074 AM 5	HJ HEINZ CO 3.125 2021 09.....		...09/09/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,977,290	.....2,000,000	.....174	2FE.....
446413 AA 4	HUNTINGTON INGALLS INDUS 6.875 2018 03.....		...07/18/2011	BAS-MERRILL LYNCH.....		.....1,033,750	.....1,000,000	.....24,826	3FE.....
448579 AD 4	HYATT HOTELS 5.375 2021 08.....		...08/04/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,996,920	.....2,000,000	.....0	2FE.....
448579 AB 8	HYATT HOTELS CORP (144A) 6.875 2019 08.....		...09/21/2011	PIPER JAFFRAY.....		.....297,957	.....260,000	.....2,036	2FE.....
459200 GX 3	IBM CORP 1.950 2016 07.....		...07/20/2011	DEUTSCHE BANC.....		.....996,220	.....1,000,000	.....163	1FE.....
45138L AW 3	IDAHO POWER CO 4.500 2020 03.....		...08/19/2011	U S BANCORP.....		.....558,205	.....500,000	.....10,813	1FE.....
452308 AK 5	ILLINOIS TOOL WORKS (144) 3.375 2021 09.....		...08/25/2011	VARIOUS.....		.....2,006,780	.....2,000,000	.....0	1FE.....
457030 AG 9	INGLES MARKETS INC 8.875 2017 05.....		...09/27/2011	BAS-MERRILL LYNCH.....		.....1,065,000	.....1,000,000	.....33,281	4FE.....
458140 AJ 9	INTEL CORP 3.300 2021 10.....		...09/15/2011	GOLDMAN SACHS & CO.....		.....2,989,980	.....3,000,000	.....183	1FE.....
46284P AN 4	IRON MOUNTAIN 7.750 2019 10.....		...09/21/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,506,250	.....1,500,000	.....646	4FE.....
471109 AC 2	JARDEN CORP 8.000 2016 05.....		...08/09/2011	STERNE AGEE & LEACH INC.....		.....2,115,000	.....2,000,000	.....44,889	3FE.....
24422E RE 1	JOHN DEERE CAPITAL CORP 3.900 2021 07.....		...07/07/2011	CITIGROUP GLOBAL MARKETS.....		.....998,930	.....1,000,000	.....0	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.....		.....2,998,050	.....3,000,000	.....0	1FE.....
485134 BL 3	KANSAS CITY POWER & LIGH 7.150 2019 04.....		...08/04/2011	CITIGROUP GLOBAL MARKETS.....		.....3,895,417	.....3,093,000	.....78,631	2FE.....
494368 AT 0	KIMBERLY CLARK 6.250 2018 07.....		...08/04/2011	STIFEL NICOLAUS & CO INC.....		.....506,304	.....415,000	.....1,729	1FE.....
539830 AY 5	LOCKHEED MARTIN CORP 3.350 2021 09.....		...09/06/2011	CITIGROUP GLOBAL MARKETS.....		.....997,300	.....1,000,000	.....0	1FE.....
564563 AB 0	MANTECH INTERNATIONAL 7.250 2018 04.....		...09/22/2011	VARIOUS.....		.....6,090,000	.....6,000,000	.....161,313	3FE.....
57772K AA 9	MAXIM INTEGRATED 3.450 2013 06.....		...09/28/2011	R W PRESPRICH.....		.....1,033,990	.....1,000,000	.....0	2FE.....
579780 AH 0	MCCORMICK & COMPANY INC 3.900 2021 07.....		...07/05/2011	WELLS FARGO SECURITIES.....		.....1,992,920	.....2,000,000	.....0	1FE.....
58013M EM 2	MCDONALD'S CORP 2.625 2022 01.....		...09/28/2011	J P MORGAN CHASE SECURITIES INC.....		.....981,930	.....1,000,000	.....0	1FE.....
59156R AT 5	METLIFE INC 7.717 2019 02.....		...09/20/2011	BARCLAYS CAPITAL INC.....		.....1,243,170	.....1,000,000	.....8,146	1FE.....
620076 AZ 2	MOTOROLA INC 6.000 2017 11.....		...09/21/2011	J P MORGAN CHASE SECURITIES INC.....		.....562,325	.....500,000	.....10,917	2FE.....
637432 KT 1	NATIONAL RURAL UTILITIES 5.450 2018 02.....		...09/21/2011	CREDIT SUISSE FIRST BOSTON.....	1,167,3201,000,0008,326	1FE.....

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
641423 BW 7	NEVADA POWER CO 6.500 2018 08.....		...09/23/2011	U S BANCORP.....		229,098	190,000	1,955	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.....
651290 AP 3	NEWFIELD EXPLORATION CO 5.750 2022 01.....		...09/27/2011	J P MORGAN CHASE SECURITIES INC.....		1,997,060	2,000,000	0	3FE.....
65473Q AT 0	NISOURCE FINANCE CORP 6.800 2019 01.....		...07/12/2011	LOOP CAPITAL MARKETS.....		2,182,797	1,850,000	0	2FE.....
655664 AK 6	NORDSTROM INC 6.250 2018 01.....		...07/14/2011	DEUTSCHE BANC.....		1,177,370	1,000,000	694	1FE.....
655664 AN 0	NORDSTROM INC 4.750 2020 05.....		...07/07/2011	JEFFERIES & CO INC.....		889,770	840,000	7,869	1FE.....
655855 FA 7	NORFOLK SOUTHERN CORP 9.750 2020 06.....		...07/25/2011	BNY MELLON CAPITAL MARKETS INC.....		1,399,510	1,000,000	11,646	2FE.....
665859 AM 6	NORTHERN TRUST CO 3.375 2021 08.....		...08/17/2011	MORGAN STANLEY.....		2,489,075	2,500,000	0	1FE.....
66765R BZ 8	NORTHWEST NATURAL GAS 3.176 2021 09.....		...09/07/2011	UBS AG.....		1,000,000	1,000,000	0	1Z.....
67021C AE 7	NSTAR ELECTRIC 5.625 2017 11.....		...09/20/2011	BNY MELLON CAPITAL MARKETS INC.....		1,263,699	1,048,000	20,960	1FE.....
674599 CC 7	OCCIDENTAL PETROLEUM 3.125 2022 02.....		...08/23/2011	J P MORGAN CHASE SECURITIES INC.....		992,140	1,000,000	694	1FE.....
68389X AG 0	ORACLE CORP 5.000 2019 07.....		...07/11/2011	GOLDMAN SACHS & CO.....		1,121,360	1,000,000	833	1FE.....
69371R K3 9	PACCAR FINANCIAL CORP 1.550 2014 09.....		...09/26/2011	J P MORGAN CHASE SECURITIES INC.....		998,890	1,000,000	0	1FE.....
713448 BW 7	PEPSICO INC 3.000 2021 08.....		...08/23/2011	MORGAN STANLEY.....		1,985,990	2,000,000	0	1FE.....
693476 BL 6	PNC FUNDING CORP 4.375 2020 08.....		...09/20/2011	MF GLOBAL.....		1,059,460	1,000,000	5,104	1FE.....
693476 BM 4	PNC FUNDING CORP 2.700 2016 09.....		...09/15/2011	VARIOUS.....		3,000,910	3,000,000	150	1FE.....
69351U AP 8	PPL ELECTRIC UTILITIES 3.000 2021 09.....		...08/19/2011	BARCLAYS CAPITAL INC.....		1,998,580	2,000,000	167	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 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.....
744538 AC 3	PUBLIC SERVICE OF NEW HA 3.200 2021 09.....		...09/06/2011	BAS-MERRILL LYNCH.....		995,780	1,000,000	0	1FE.....
74913G AX 3	QWEST CORP 6.750 2021 12.....		...09/27/2011	J P MORGAN CHASE SECURITIES INC.....		1,963,620	2,000,000	0	2FE.....
760759 AM 2	REPUBLIC SERVICES 4.750 2023 05.....		...07/19/2011	BARCLAYS CAPITAL INC.....		152,502	150,000	1,445	2FE.....
78390X AD 3	SAIC INC (144A) 4.450 2020 12.....		...09/23/2011	WELLS FARGO SECURITIES.....		1,099,310	1,000,000	14,463	1FE.....
797440 BN 3	SAN DIEGO G & E 3.000 2021 08.....		...08/24/2011	KEYBANC CAPITAL MARK.....		991,820	1,000,000	917	1FE.....
80874P AK 5	SCIENTIFIC GAMES 8.125 2018 09.....		...08/23/2011	BARCLAYS CAPITAL INC.....		1,002,500	1,000,000	36,337	4FE.....
80874Y AG 5	SCIENTIFIC GAMES 9.250 2019 06.....		...09/26/2011	BARCLAYS CAPITAL INC.....		521,438	515,000	13,762	4FE.....
827048 AM 1	SILGAN HOLDINGS 7.250 2016 08.....		...08/10/2011	WELLS FARGO SECURITIES.....		934,156	895,000	0	3FE.....
837004 BY 5	SOUTH CAROLINA ELECTRIC 5.250 2018 11.....		...07/14/2011	WELLS FARGO SECURITIES.....		1,132,680	1,000,000	11,375	1FE.....
842400 FR 9	SOUTHERN CALIFORNIA EDIS 3.875 2021 06.....		...08/23/2011	WELLS FARGO SECURITIES.....		280,693	260,000	2,771	1FE.....
845467 AE 9	SOUTHWESTERN ENERGY 7.500 2018 02.....		...09/23/2011	VARIOUS.....		1,520,500	1,325,000	15,318	3FE.....
857555 AR 7	STATER BROTHERS HOLDINGS 7.375 2018 11.....		...09/28/2011	PRINCE RIDGE.....		1,030,000	1,000,000	0	4FE.....
863667 AC 5	STRYKER CORP 2.000 2016 09.....		...09/13/2011	WELLS FARGO SECURITIES.....		998,140	1,000,000	0	1FE.....
87612E AP 1	TARGET CORP 5.375 2017 05.....		...08/25/2011	CORTVIEW CAPITAL SECURITIES.....		1,174,800	1,000,000	17,767	1FE.....
883203 BQ 3	TEXTRON INC 7.250 2019 10.....		...08/02/2011	PIPER JAFFRAY.....		494,829	410,000	10,239	2FE.....
883203 BS 9	TEXTRON INC 5.950 2021 09.....		...09/14/2011	CITIGROUP GLOBAL MARKETS.....		1,993,900	2,000,000	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.....		...09/07/2011	GOLDMAN SACHS & CO.....		991,090	1,000,000	0	2FE.....
89233P SE 2	TOYOTA MOTOR CREDIT 2.000 2016 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		994,810	1,000,000	0	1FE.....
87264M AB 5	TRW AUTOMOTIVE INC (144A 7.250 2017 03.....		...09/22/2011	BAS-MERRILL LYNCH.....		1,078,750	1,000,000	2,417	3FE.....

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
911312 AM 8	UNITED PARCEL SERVICE 3.125 2021 01.....		...09/21/2011	U S BANCORP.....		.....1,055,830	.....1,000,000	.....6,163	1FE.....
913017 BR 9	UNITED TECHNOLOGIES CORP 4.500 2020 04.....		...08/03/2011	NOMURA SECURITIES INTL.....		.....1,112,860	.....1,000,000	.....14,125	1FE.....
91324P AQ 5	UNITEDHEALTH GROUP INC 5.375 2016 03.....		...07/18/2011	DEUTSCHE BANC.....		.....1,140,480	.....1,000,000	.....18,813	1FE.....
91324P AW 2	UNITEDHEALTH GROUP INC 6.000 2017 06.....		...07/12/2011	CITIGROUP GLOBAL MARKETS.....		.....757,473	.....648,000	.....3,240	1FE.....
91324P BJ 0	UNITEDHEALTH GROUP INC 6.000 2018 02.....		...09/27/2011	DEUTSCHE BANC.....		.....1,187,340	.....1,000,000	.....7,500	1FE.....
91324P BM 3	UNITEDHEALTH GROUP INC 3.875 2020 10.....		...08/11/2011	CREDIT SUISSE FIRST BOSTON.....		.....2,100,000	.....2,000,000	.....26,049	1FE.....
91324P BP 6	UNITEDHEALTH GROUP INC 4.700 2021 02.....		...08/24/2011	VARIOUS.....		.....2,216,520	.....2,000,000	.....1,828	1FE.....
91159H GU 8	US BANCORP 3.150 2015 03.....		...07/08/2011	PIPER JAFFRAY.....		.....1,045,670	.....1,000,000	.....11,288	1FE.....
920253 AD 3	VALMONT INDUSTRIES 6.625 2020 04.....		...07/25/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,120,990	.....1,000,000	.....18,035	2FE.....
92343V AX 2	VERIZON COMMUNICATIONS I 4.600 2021 04.....		...07/15/2011	GOLDMAN SACHS & CO.....		.....1,055,770	.....1,000,000	.....14,311	1FE.....
918204 AV 0	VF CORP 3.500 2021 09.....		...08/17/2011	BAS-MERRILL LYNCH.....		.....996,900	.....1,000,000	.....0	1FE.....
25468P CK 0	WALT DISNEY COMPANY 5.500 2019 03.....		...08/08/2011	NOMURA SECURITIES INTL.....		.....1,911,384	.....1,595,000	.....35,577	1FE.....
25468P CM 6	WALT DISNEY COMPANY 1.350 2016 08.....		...08/17/2011	GOLDMAN SACHS & CO.....		.....1,984,120	.....2,000,000	.....0	1FE.....
25468P CN 4	WALT DISNEY COMPANY 2.750 2021 08.....		...08/17/2011	GOLDMAN SACHS & CO.....		.....2,961,510	.....3,000,000	.....0	1FE.....
94106L AX 7	WASTE MANAGEMENT INC 2.600 2016 09.....		...08/24/2011	J P MORGAN CHASE SECURITIES INC.....		.....999,910	.....1,000,000	.....0	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.....		...09/27/2011	VARIOUS.....		.....1,412,300	.....1,440,000	.....33,483	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.....		.....1,998,160	.....2,000,000	.....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.....		.....4,996,750	.....5,000,000	.....0	2FE.....
988498 AH 4	YUM! BRANDS INC 3.750 2021 11.....		...08/22/2011	MORGAN STANLEY.....		.....996,150	.....1,000,000	.....0	2FE.....
88579Y AD 3	3M COMPANY 1.375 2016 09.....		...09/26/2011	CITIGROUP GLOBAL MARKETS.....		.....991,560	.....1,000,000	.....0	1FE.....
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 AY 8	CANADIAN NATIONAL RAILWA 7.625 2023 05.....	A.....	...08/23/2011	MORGAN STANLEY.....		.....162,251	.....115,000	.....2,161	1FE.....
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.....		.....1,153,930	.....1,000,000	.....7,964	2FE.....
878742 AQ 8	TECK RESOURCES 10.750 2019 05.....	A.....	...08/29/2011	MORGAN STANLEY.....		.....1,231,660	.....1,000,000	.....31,653	2FE.....
884903 BK 0	THOMSON REUTERS 3.950 2021 09.....	A.....	...09/28/2011	DEUTSCHE BANC.....		.....1,991,520	.....2,000,000	.....0	1FE.....
89114Q AB 4	TORONTO DOMINION BANK 2.500 2016 07.....	A.....	...07/07/2011	GOLDMAN SACHS & CO.....		.....996,270	.....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.....
034863 AB 6	ANGLO AMERICAN (144A) 9.375 2019 04.....	F.....	...09/14/2011	CORTVIEW CAPITAL SECURITIES.....		.....1,303,810	.....1,000,000	.....41,927	2FE.....
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.....
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.....
65558A AC 0	NORDEA EIENDOMSKREDDIT (2.125 2016 09.....	F.....	...09/15/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,997,840	.....2,000,000	.....0	1FE.....
656531 AF 7	NORSK HYDRO A/S 6.700 2018 01.....	F.....	...08/22/2011	CITIGROUP GLOBAL MARKETS.....	837,339670,0004,988	1FE.....

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
656531 AE 0	NORSK HYDRO AS 7.500 2016 10	F	09/20/2011	DEUTSCHE BANC		1,269,560	1,000,000	35,833	1FE
714264 AA 6	PERNOD-RICARD SA (144A) 5.750 2021 04	F	08/22/2011	CANTOR FITZGERALD		4,972,817	4,616,000	101,744	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
785712 AA 8	SABLE INTERNATIONAL FINA 7.750 2017 02	F	07/12/2011	BARCLAYS CAPITAL INC		2,929,000	2,900,000	93,646	3FE
806854 AB 1	SCHLUMBERGER INVESTMENT 3.300 2021 09	F	09/07/2011	CITIGROUP GLOBAL MARKETS		996,790	1,000,000	0	1FE
85771P AB 8	STATOIL ASA 3.125 2017 08	F	08/19/2011	DEUTSCHE BANC		1,064,740	1,000,000	608	1FE
87020L AC 0	SWEDBANK HYPTEK AB (144A) 2.125 2016 08	F	08/24/2011	BARCLAYS CAPITAL INC		2,994,750	3,000,000	0	1FE
9021EQ AD 6	TYCO INTERNATIONAL FINAN 6.875 2021 01	F	08/09/2011	MORGAN STANLEY		1,249,940	1,000,000	5,156	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
980888 AF 8	WOOLWORTHS LIMITED (144A) 4.550 2021 04	F	07/22/2011	ROYAL BANK OF SCOTLAND		1,022,160	1,000,000	13,271	1FE
00213F AY 5	ASG 2011-3 A70 (144A) CM 2.532 2035 12		07/11/2011	AMHERST		14,528,032	14,891,000	29,387	1Z
05536L AA 3	BCAP 2011-RR8 1A1 CMO (1 2.775 2036 07		09/02/2011	BARCLAYS CAPITAL INC		11,487,860	12,108,416	6,535	1Z
12543W AJ 7	CWHL 2006-18 2A7 (CMO) 6.000 2036 12		07/06/2011	CREDIT SUISSE FIRST BOSTON		4,333,256	4,841,627	8,069	6Z*
36242D XY 4	GSR 2005-2F 1A1 (CMO) 5.500 2035 03		09/09/2011	NOMURA SECURITIES INTL		6,704,316	6,806,412	13,518	3Z*
81744Q AA 1	SEMT 2011-2 A1 (CMO) 3.900 2041 09		09/16/2011	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	28,167	1Z*
30224X AA 2	ESA 2010-ESHA A (144A) 2.950 2027 11		08/25/2011	VARIOUS		10,809,428	10,961,023	21,203	1Z*
361849 F4 9	GMACC 2004-C2 A3 5.134 2038 08		08/15/2011	GOLDMAN SACHS & CO		3,135,000	3,000,000	7,273	1Z*
46625Y DD 2	JPMCC 2004-CBX A5 4.654 2037 01		08/04/2011	NOMURA SECURITIES INTL		4,159,050	4,080,000	4,220	1Z*
46635G AE 0	JPMCC 2010-C2 A3 (144A) 4.069 2043 11		07/21/2011	J P MORGAN CHASE SECURITIES INC		9,413,850	9,705,000	27,429	1Z*
61760R BA 9	MSC 2011-C3 A3 4.054 2049 08		09/14/2011	MORGAN STANLEY		10,099,673	10,000,000	0	1FE
004375 CF 6	ACCR 2004-4 A2D .584 2035 01		08/05/2011	WELLS FARGO SECURITIES		13,108,540	15,387,868	3,674	1Z*
73316P EL 0	POPLR 2005-B M1 .714 2035 08		09/22/2011	NOMURA SECURITIES INTL		6,218,435	6,604,378	131	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					388,280,780	379,767,724	2,115,501	XXX
8399997.	Total - Bonds - Part 3					571,317,909	552,442,316	2,809,262	XXX
8399999.	Total - Bonds					571,317,909	552,442,316	2,809,262	XXX
Common Stocks - Industrial and Miscellaneous									
472147 10 7	JAZZ PHARMACEUTICALS INC		08/02/2011	DISTRIBUTION FROM PARTNERSHIP	1,775.000	72,225	XXX	0	L
92886T 20 1	VONAGE HOLDINGS CORP		07/19/2011	DISTRIBUTION FROM PARTNERSHIP	10,089.000	46,107	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					118,331	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					118,331	XXX	0	XXX
9799999.	Total - Common Stocks					118,331	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					118,331	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					571,436,241	552,442,316	2,809,262	XXX

QE04.5

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

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

911759	EY 0	HOUSING URBAN DEVELOPM	6.620	08/01/2011	REDEEMED	1,126,000	1,126,000	1,303,064	1,139,926	0	(13,926)	0	(13,926)	0	1,126,000	0	0	0	74,541	08/01/2020	1
912827	7B 2	U S TREASURY NOTES	5.000	08/15/2011	MATURED	27,450,000	27,450,000	27,321,328	27,438,047	0	11,953	0	11,953	0	27,450,000	0	0	0	1,372,500	08/15/2011	1
912828	LG 3	U S TREASURY NOTES	1.000	07/31/2011	MATURED	50,000,000	50,000,000	50,307,785	50,161,844	0	(161,844)	0	(161,844)	0	50,000,000	0	0	0	500,000	07/31/2011	1
36202C	3X 9	GNMA II PASS #2614	6.000	09/20/2011	PAID ON PRINCIPAL	5,387	5,387	5,222	5,272	0	115	0	115	0	5,387	0	0	0	209	07/20/2028	1
36202D	G6 2	GNMA II PASS #2921	7.500	09/20/2011	PAID ON PRINCIPAL	1,679	1,679	1,700	1,736	0	(57)	0	(57)	0	1,679	0	0	0	80	05/20/2030	1
36202D	J8 5	GNMA II PASS #2987	7.500	09/20/2011	PAID ON PRINCIPAL	172	172	173	174	0	(1)	0	(1)	0	172	0	0	0	8	10/20/2030	1
36202D	6D 8	GNMA II PASS #3568	5.000	09/20/2011	PAID ON PRINCIPAL	438,797	438,797	436,054	436,589	0	2,207	0	2,207	0	438,797	0	0	0	14,715	06/20/2034	1
36202E	BU 2	GNMA II PASS #3651	5.000	09/20/2011	PAID ON PRINCIPAL	1,129,368	1,129,368	1,123,310	1,123,798	0	5,570	0	5,570	0	1,129,368	0	0	0	38,057	12/20/2034	1
36202E	DD 8	GNMA II PASS #3700	4.500	09/20/2011	PAID ON PRINCIPAL	121,149	121,149	114,731	116,286	0	4,863	0	4,863	0	121,149	0	0	0	3,736	04/20/2035	1
36202E	ET 2	GNMA II PASS #3746	4.500	09/20/2011	PAID ON PRINCIPAL	929,311	929,311	885,689	895,921	0	33,390	0	33,390	0	929,311	0	0	0	26,807	08/20/2035	1
36202E	E7 0	GNMA II PASS #3758	4.500	09/20/2011	PAID ON PRINCIPAL	722,773	722,773	689,796	699,538	0	23,235	0	23,235	0	722,773	0	0	0	22,602	09/20/2035	1
36202E	E8 8	GNMA II PASS #3759	5.000	09/20/2011	PAID ON PRINCIPAL	441,159	441,159	439,849	439,944	0	1,215	0	1,215	0	441,159	0	0	0	14,818	09/20/2035	1
36202E	FL 8	GNMA II PASS #3771	4.500	09/20/2011	PAID ON PRINCIPAL	325,085	325,085	312,640	315,995	0	9,090	0	9,090	0	325,085	0	0	0	10,275	10/20/2035	1
36202E	F2 0	GNMA II PASS #3785	5.000	09/20/2011	PAID ON PRINCIPAL	1,142,024	1,142,024	1,117,934	1,125,542	0	16,482	0	16,482	0	1,142,024	0	0	0	38,292	11/20/2035	1
36202E	HF 9	GNMA II PASS #3830	5.500	09/20/2011	PAID ON PRINCIPAL	545,667	545,667	523,243	530,690	0	14,976	0	14,976	0	545,667	0	0	0	20,059	03/20/2036	1
36216C	KY 2	GNMA PASS TH #160611	9.500	09/15/2011	PAID ON PRINCIPAL	202	202	215	214	0	(13)	0	(13)	0	202	0	0	0	13	09/15/2016	1
36216G	N3 8	GNMA PASS TH #164310	9.500	09/15/2011	PAID ON PRINCIPAL	25	25	27	27	0	(1)	0	(1)	0	25	0	0	0	2	09/15/2018	1
362160	Q9 7	GNMA PASS TH #179680	9.500	09/15/2011	PAID ON PRINCIPAL	82	82	88	86	0	(3)	0	(3)	0	82	0	0	0	5	10/15/2016	1
362161	7E 5	GNMA PASS TH #180993	9.500	09/15/2011	PAID ON PRINCIPAL	69	69	74	72	0	(2)	0	(2)	0	69	0	0	0	4	11/15/2019	1
362164	W5 0	GNMA PASS TH #183468	9.500	09/15/2011	PAID ON PRINCIPAL	4	4	5	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2016	1
362167	NJ 3	GNMA PASS TH #185893	9.500	08/15/2011	PAID ON PRINCIPAL	1,889	1,889	2,013	2,005	0	(116)	0	(116)	0	1,889	0	0	0	119	10/15/2016	1
36217D	UZ 5	GNMA PASS TH #190600	9.500	09/15/2011	PAID ON PRINCIPAL	153	153	163	158	0	(4)	0	(4)	0	153	0	0	0	10	08/15/2016	1
36217S	TL 5	GNMA PASS TH #202255	9.500	09/15/2011	PAID ON PRINCIPAL	59	59	62	61	0	(3)	0	(3)	0	59	0	0	0	4	08/15/2017	1
36217T	CA 5	GNMA PASS TH #202665	9.500	09/15/2011	PAID ON PRINCIPAL	131	131	139	139	0	(8)	0	(8)	0	131	0	0	0	8	11/15/2019	1
36217T	CQ 0	GNMA PASS TH #202679	9.500	09/15/2011	PAID ON PRINCIPAL	19	19	21	21	0	(1)	0	(1)	0	19	0	0	0	1	12/15/2019	1
362172	N4 6	GNMA PASS TH #210211	9.500	09/15/2011	PAID ON PRINCIPAL	15	15	15	15	0	(1)	0	(1)	0	15	0	0	0	1	07/15/2017	1
36218X	3Z 0	GNMA PASS TH #235816	9.500	09/15/2011	PAID ON PRINCIPAL	195	195	208	207	0	(11)	0	(11)	0	195	0	0	0	12	06/15/2018	1
362191	X7 8	GNMA PASS TH #264502	9.500	09/15/2011	PAID ON PRINCIPAL	41	41	44	44	0	(3)	0	(3)	0	41	0	0	0	3	09/15/2018	1
36205F	5V 1	GNMA PASS TH #389760	5.000	09/15/2011	PAID ON PRINCIPAL	13,622	13,622	13,933	13,751	0	(129)	0	(129)	0	13,622	0	0	0	455	11/15/2017	1
36201M	A8 5	GNMA PASS TH #586931	5.000	09/15/2011	PAID ON PRINCIPAL	6,489	6,489	6,653	6,567	0	(78)	0	(78)	0	6,489	0	0	0	216	10/15/2017	1
36201M	SA 1	GNMA PASS TH #587413	5.500	09/15/2011	PAID ON PRINCIPAL	30,961	30,961	31,638	31,522	0	(561)	0	(561)	0	30,961	0	0	0	1,196	11/15/2032	1
36201M	SJ 2	GNMA PASS TH #587421	5.500	09/15/2011	PAID ON PRINCIPAL	31,570	31,570	32,260	32,059	0	(490)	0	(490)	0	31,570	0	0	0	1,156	11/15/2032	1
36201P	VA 0	GNMA PASS TH #589309	5.000	09/15/2011	PAID ON PRINCIPAL	9,009	9,009	9,237	9,107	0	(97)	0	(97)	0	9,009	0	0	0	300	08/15/2017	1
36201U	BA 1	GNMA PASS TH #593233	5.000	09/15/2011	PAID ON PRINCIPAL	91,393	91,393	93,478	92,535	0	(1,141)	0	(1,141)	0	91,393	0	0	0	3,191	10/15/2017	1
36201V	ZG 0	GNMA PASS TH #594843	5.000	09/15/2011	PAID ON PRINCIPAL	14,692	14,692	15,064	14,889	0	(197)	0	(197)	0	14,692	0	0	0	490	08/15/2017	1

SCHEDULE D - PART 4

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

1	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)
36200A A7 4	GNMA PASS TH #595030 5.000		09/15/2011	PAID ON PRINCIPAL		7,986	7,986	8,188	8,080	0	(95)	0	(95)	0	7,986	0	0	0	267	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		09/15/2011	PAID ON PRINCIPAL		155,245	155,245	147,962	149,163	0	6,082	0	6,082	0	155,245	0	0	0	4,774	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		09/15/2011	PAID ON PRINCIPAL		69,374	69,374	65,363	66,164	0	3,210	0	3,210	0	69,374	0	0	0	2,097	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		09/15/2011	PAID ON PRINCIPAL		34,596	34,596	32,596	33,001	0	1,595	0	1,595	0	34,596	0	0	0	1,040	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		09/15/2011	PAID ON PRINCIPAL		85,399	85,399	85,793	85,766	0	(367)	0	(367)	0	85,399	0	0	0	2,624	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		09/15/2011	PAID ON PRINCIPAL		74,274	74,274	74,617	74,594	0	(320)	0	(320)	0	74,274	0	0	0	2,250	05/15/2040	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		09/25/2011	PAID ON PRINCIPAL		6,625	6,625	6,486	6,546	0	79	0	79	0	6,625	0	0	0	328	02/01/2021	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		09/25/2011	PAID ON PRINCIPAL		389	389	388	388	0	1	0	1	0	389	0	0	0	19	10/25/2021	1
831641 DL 6	SBIC 2002-10B 1 4.670		09/12/2011	PAID ON PRINCIPAL		640,170	640,170	640,170	640,282	0	(111)	0	(111)	0	640,170	0	0	0	29,896	09/10/2012	1
0599999.	Total - Bonds - U.S. Government					85,653,250	85,653,250	85,848,419	85,698,768	0	(45,519)	0	(45,519)	0	85,653,250	0	0	0	2,187,182	XXX	XXX

Bonds - U.S. States, Territories and Possessions

13067J BW 0	CALIFORNIA ECON RECOVERE 5.000		09/01/2011	REDEEMED		13,000,000	13,000,000	13,420,990	13,201,260	0	(201,620)	0	(201,620)	0	12,999,640	0	360	360	715,833	07/01/2017	1FE
13067J JP 7	CALIFORNIA ECONOMIC RE 5.000		07/01/2011	MATURED		5,000,000	5,000,000	5,337,050	5,056,450	0	(56,450)	0	(56,450)	0	5,000,000	0	0	0	250,000	07/01/2011	1FE
130624 BB 4	CALIFORNIA GENERAL OBL 4.000		07/01/2011	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	2,000,000	0	0	0	80,000	07/01/2011	1FE	
341150 RZ 5	FLORIDA DEPT TRANS-RGH 5.250		07/01/2011	MATURED		4,245,000	4,245,000	4,637,238	4,281,380	0	(36,380)	0	(36,380)	0	4,245,000	0	0	0	222,863	07/01/2011	1FE
341150 XE 5	FLORIDA DEPT TRANS-RGH 3.500		07/01/2011	MATURED		2,780,000	2,780,000	2,837,185	2,789,480	0	(9,480)	0	(9,480)	0	2,780,000	0	0	0	97,300	07/01/2011	1FE
419791 WJ 3	HAWAII GENERAL OBLIGAT 5.375		08/01/2011	REDEEMED		6,945,000	6,945,000	7,196,340	6,962,710	0	(17,710)	0	(17,710)	0	6,945,000	0	0	0	373,294	08/01/2018	1FE
452150 Y2 5	ILLINOIS GEN OBLIG 1ST 5.375		08/01/2011	REDEEMED		5,500,000	5,500,000	6,003,965	5,539,325	0	(39,325)	0	(39,325)	0	5,500,000	0	0	0	295,625	08/01/2014	1FE
574192 2B 5	MARYLAND GO S2009 QSCB		09/15/2011	QUALIFIED TAX CREDIT		0	298,500	278,375	0	0	0	0	0	0	0	0	0	0	0	09/15/2011	1FE
574192 2B 5	MARYLAND GO S2009 QSCB		09/15/2011	QUALIFIED TAX CREDIT		0	154,026	143,545	0	0	0	0	0	0	0	0	0	0	0	09/15/2011	1FE
57582N P6 6	MASSACHUSETTS GENERAL 5.000		08/01/2011	MATURED		685,000	685,000	744,331	691,177	0	(6,177)	0	(6,177)	0	685,000	0	0	0	34,250	08/01/2011	1FE
57582N R2 3	MASSACHUSETTS GENERAL 5.000		08/01/2011	MATURED		21,825,000	21,825,000	23,579,777	22,015,599	0	(190,599)	0	(190,599)	0	21,825,000	0	0	0	1,091,250	08/01/2011	1FE
605580 JA 8	MISSISSIPPI GO SHIPYAR 4.625		09/01/2011	MATURED		2,000,000	2,000,000	1,940,100	1,990,940	0	9,060	0	9,060	0	2,000,000	0	0	0	92,500	09/01/2011	1FE
677518 2P 6	OHIO GENERAL OBLIGATIO 5.250		09/15/2011	REDEEMED		1,425,000	1,425,000	1,500,069	1,445,036	0	(20,036)	0	(20,036)	0	1,425,000	0	0	0	74,813	09/15/2016	1FE
677518 2R 2	OHIO GENERAL OBLIGATIO 5.250		09/15/2011	REDEEMED		6,430,000	6,430,000	6,851,358	6,474,689	0	(44,689)	0	(44,689)	0	6,430,000	0	0	0	337,575	09/15/2018	1FE
880541 EX 1	TENNESSEE GENERAL OBLI 5.000		09/01/2011	MATURED		10,000,000	10,000,000	11,069,800	10,112,900	0	(112,900)	0	(112,900)	0	10,000,000	0	0	0	500,000	09/01/2011	1FE
93974A EV 2	WASHINGTON GENERAL OBL 5.000		07/01/2011	REDEEMED		6,955,000	6,955,000	7,285,919	6,982,959	0	(27,959)	0	(27,959)	0	6,955,000	0	0	0	347,750	07/01/2020	1FE
1799999.	Total - U.S. States, Territories & Possessions					88,790,000	89,242,526	94,826,041	89,543,903	0	(754,263)	0	(754,263)	0	88,789,640	0	360	360	4,513,052	XXX	XXX

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

052396 RL 4	AUSTIN GENERAL OBLIGAT 5.000		09/01/2011	MATURED		5,000,000	5,000,000	5,336,800	5,071,250	0	(71,250)	0	(71,250)	0	5,000,000	0	0	0	250,000	09/01/2011	1FE
059132 M5 6	BALTIMORE CO GENERAL O 5.250		08/01/2011	MATURED		4,000,000	4,000,000	4,582,160	4,049,560	0	(49,560)	0	(49,560)	0	4,000,000	0	0	0	210,000	08/01/2011	1FE
181054 6V 4	CLARK CO SCH DIST GO S 5.500		07/12/2011	RBC DAIN RAUSCHER INC		10,856,000	10,000,000	11,375,200	10,399,500	0	(84,900)	0	(84,900)	0	10,314,600	0	541,400	541,400	320,833	06/15/2013	1FE
249164 HS 6	DENVER CITY & CO GO JU 5.000		08/01/2011	MATURED		1,000,000	1,000,000	1,067,150	1,012,750	0	(12,750)	0	(12,750)	0	1,000,000	0	0	0	50,000	08/01/2011	1FE
249174 KH 5	DENVER CITY&CO GO SD#1		09/15/2011	QUALIFIED TAX CREDIT		0	119,200	108,143	0	0	0	0	0	0	0	0	0	0	0	09/15/2011	1FE
346843 BH 7	FORT BEND ISD GO S2008 4.000		08/15/2011	MATURED		2,000,000	2,000,000	2,072,840	2,014,520	0	(14,520)	0	(14,520)	0	2,000,000	0	0	0	80,000	08/15/2011	1FE
544351 BZ 1	LOS ANGELES GENERAL OB 5.000		09/20/2011	THE MUNI CENTER		236,379	215,000	228,969	222,207	0	(1,020)	0	(1,020)	0	221,187	0	15,192	15,192	11,338	09/01/2024	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
566795 HU 7	MARICOPA CO CCD GO S20 4.500		07/01/2011	MATURED		2,275,000	2,275,000	2,347,618	2,285,215	0	(10,215)	0	(10,215)	0	2,275,000	0	0	0	102,375	07/01/2011	1FE
567373 XF 7	MARICOPA CO SCH DIST # 4.000		07/01/2011	MATURED		1,400,000	1,400,000	1,402,002	1,400,224	0	(224)	0	(224)	0	1,400,000	0	0	0	56,000	07/01/2011	1FE
667027 4H 6	NORTHSIDE ISD GO S2009 --		09/15/2011	QUALIFIED TAX CREDIT		0	260,100	238,180	0	0	0	0	0	0	0	0	0	0	0	09/15/2011	1FE
810453 YU 8	SCOTTSDALE GENERAL OBL 5.375		07/01/2011	REDEEMED		4,070,300	4,030,000	4,551,643	4,105,845	0	(35,545)	0	(35,545)	0	4,070,300	0	0	0	216,613	07/01/2012	1FE
815626 HJ 8	SEDGWICK CO USD#259 GO --		09/15/2011	QUALIFIED TAX CREDIT		0	147,500	136,311	0	0	0	0	0	0	0	0	0	0	0	09/15/2011	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					30,837,679	30,446,800	33,447,016	30,561,070	0	(279,983)	0	(279,983)	0	30,281,087	0	556,592	556,592	1,297,159	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
013493 DL 2	ALBUQUERQUE BERNALILLO 5.000		06/30/2011	PIPER JAFFRAY		0	0	0	0	0	(238)	0	(238)	0	(238)	0	238	238	57,538	07/01/2017	1FE
040580 AZ 5	ARIZONA SCH FACS BRD S 5.500		07/01/2011	REDEEMED		8,335,000	8,335,000	8,747,335	8,360,685	0	(25,685)	0	(25,685)	0	8,335,000	0	0	0	458,425	07/01/2015	1FE
040580 BA 9	ARIZONA SCH FACS BRD S 5.500		07/01/2011	REDEEMED		11,090,000	11,090,000	11,579,226	11,120,557	0	(30,557)	0	(30,557)	0	11,090,000	0	0	0	609,950	07/01/2016	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		09/28/2011	PAID ON PRINCIPAL		110,604	110,604	110,604	110,604	0	0	0	0	0	110,604	0	0	0	3,238	12/01/2027	1
341507 JX 0	FLORIDA BD ED LOTTERY 5.500		07/01/2011	REDEEMED		5,605,500	5,550,000	6,200,904	5,644,184	0	(38,684)	0	(38,684)	0	5,605,500	0	0	0	305,250	07/01/2012	1FE
349250 KT 6	FORT WAYNE HOSP AUTH R 7.000		07/01/2011	PAID ON PRINCIPAL		1,460,000	1,460,000	1,768,425	1,739,415	0	(279,415)	0	(279,415)	0	1,460,000	0	0	0	102,200	07/01/2018	2FE
41315R DB 7	HARRIS CO HEALTH FAC R 5.625		08/15/2011	REDEEMED		4,625,000	4,625,000	5,001,938	4,681,471	0	(56,471)	0	(56,471)	0	4,625,000	0	0	0	260,156	02/15/2013	1FE
41315R DL 5	HARRIS CO HEALTH FAC R 5.375		08/15/2011	REDEEMED		1,000,000	1,000,000	1,069,660	1,010,520	0	(10,520)	0	(10,520)	0	1,000,000	0	0	0	53,750	02/15/2026	1FE
45884A VM 2	INTERMOUNTAIN PWR AGY 5.000		07/01/2011	MATURED		16,620,000	16,620,000	18,677,390	16,760,605	0	(140,605)	0	(140,605)	0	16,620,000	0	0	0	831,000	07/01/2011	1FE
46246K UQ 3	IOWA FIN AUTH ST REVOL 5.250		08/01/2011	MATURED		14,905,000	14,905,000	17,065,480	15,074,023	0	(169,023)	0	(169,023)	0	14,905,000	0	0	0	782,513	08/01/2011	1FE
49130P BB 9	KENTUCKY HSG CORP S200 5.375		07/01/2011	PAID ON PRINCIPAL		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	14,874	01/01/2033	1FE
544495 AT 1	LOS ANGELES WTR & PWR 5.250		07/01/2011	REDEEMED		10,000,000	10,000,000	10,990,149	10,072,700	0	(72,700)	0	(72,700)	0	10,000,000	0	0	0	525,000	07/01/2012	1FE
546596 FL 6	LOUISVILLE&JEFFERSN CO 5.750		07/01/2011	MATURED		4,255,000	4,255,000	4,765,515	4,290,785	0	(35,785)	0	(35,785)	0	4,255,000	0	0	0	244,663	07/01/2011	1FE
574217 VC 6	MARYLAND H/E JOHNS HOP .020		07/19/2011	GOLDMAN SACHS & CO		12,205,000	12,205,000	12,205,000	12,205,000	0	0	0	0	0	12,205,000	0	0	0	3,702	07/01/2036	1FE
57604P NM 2	MASSACHUSETTS WATER PO 5.000		08/01/2011	MATURED		5,000,000	5,000,000	5,308,000	5,041,300	0	(41,300)	0	(41,300)	0	5,000,000	0	0	0	250,000	08/01/2011	1FE
57604P FW 9	MASSACHUSETTS WATER PO 5.250		08/01/2011	REDEEMED		6,480,000	6,480,000	7,072,648	6,533,978	0	(53,978)	0	(53,978)	0	6,480,000	0	0	0	340,200	02/01/2012	1FE
576047 XC 3	MASSACHUSETTS WATER PO 5.125		08/01/2011	MATURED		265,000	265,000	260,442	264,637	0	363	0	363	0	265,000	0	0	0	13,581	08/01/2011	1FE
606347 KT 8	MISSOURI BRD PUB BLDG 5.125		09/29/2011	REDEEMED		4,685,000	4,685,000	4,934,383	4,697,322	0	(12,837)	0	(12,837)	0	4,684,485	0	515	515	218,763	05/01/2018	1FE
645788 PB 0	NEW JERSEY ENVIRONMENT 5.000		09/01/2011	REDEEMED		6,150,900	6,090,000	6,309,179	6,135,980	0	14,921	0	14,921	0	6,150,900	0	0	0	304,500	09/01/2019	1FE
696550 PX 4	PALM BEACH CO SCH BRD 5.000		07/06/2011	PRAGER SEALY & CO LLC		2,462,375	2,285,000	2,406,311	2,348,500	0	(6,672)	0	(6,672)	0	2,341,828	0	120,547	120,547	107,903	08/01/2019	1FE
738071 AA 7	POTTER CO IDC PCR (SW 5.750		09/15/2011	REDEEMED		20,000,000	20,000,000	20,006,100	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,194,722	09/01/2016	2FE
746180 6K 9	PURDUE UNIV STUD FEE R 5.500		07/01/2011	MATURED		2,450,000	2,450,000	2,681,844	2,461,246	0	(11,246)	0	(11,246)	0	2,450,000	0	0	0	134,750	07/01/2011	1FE
795869 CE 4	SAM RAYBURN MUN PWR AG --		09/22/2011	REDEEMED		14,181,633	15,635,000	12,490,820	14,497,290	0	483,737	0	483,737	0	14,981,027	0	(799,394)	(799,394)	0	09/01/2012	1
837123 DW 5	SOUTH CAROLINA PORTS A 5.500		07/01/2011	MATURED		4,125,000	4,125,000	4,400,798	4,138,943	0	(13,943)	0	(13,943)	0	4,125,000	0	0	0	226,875	07/01/2011	1FE
870000 EP 7	SWARTHMORE BORO AUTH C 5.500		09/15/2011	MATURED		7,500,000	7,500,000	8,130,150	7,552,800	0	(52,800)	0	(52,800)	0	7,500,000	0	0	0	412,500	09/15/2011	1FE
882762 AV 9	TEXAS TURNPIKE AUTH FI 5.750		08/02/2011	CITIGROUP GLOBAL MARK		9,975,000	10,000,000	10,582,500	10,141,400	0	(50,700)	0	(50,700)	0	10,090,700	0	(115,700)	(115,700)	559,028	08/15/2038	2FE
915137 SU 8	UNIV OF TEXAS FING SYS 5.250		08/15/2011	MATURED		1,200,000	1,200,000	1,270,824	1,211,964	0	(11,964)	0	(11,964)	0	1,200,000	0	0	0	63,000	08/15/2011	1FE
92817S PK 8	VIRGINIA PUB SCH AUTH --		09/15/2011	QUALIFIED TAX CREDIT		0	302,500	279,338	0	0	0	0	0	0	0	0	0	0	0	09/15/2011	1FE
977123 SB 5	WISCONSIN TRANSN REV S 5.000		07/01/2011	MATURED		1,000,000	1,000,000	1,057,480	1,008,460	0	(8,460)	0	(8,460)	0	1,000,000	0	0	0	50,000	07/01/2011	1FE

QE05.2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
246395 BB 2	DELAWARE HSG AUTH SFM 3.950		07/01/2011	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	198	07/01/2019	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.485		09/15/2011	PAID ON PRINCIPAL		4,717	4,717	4,693	4,639	0	78	0	78	0	4,717	0	0	0	106	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) #1B2313 2.985		08/15/2011	PAID ON PRINCIPAL		7,113	7,113	7,076	6,996	0	117	0	117	0	7,113	0	0	0	136	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.804		09/15/2011	PAID ON PRINCIPAL		14,676	14,676	14,584	14,452	0	224	0	224	0	14,676	0	0	0	316	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.840		08/15/2011	PAID ON PRINCIPAL		14,400	14,400	14,310	14,181	0	219	0	219	0	14,400	0	0	0	276	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.854		07/15/2011	PAID ON PRINCIPAL		14,399	14,399	14,308	14,179	0	219	0	219	0	14,399	0	0	0	242	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.794		09/15/2011	PAID ON PRINCIPAL		17,624	17,624	17,582	17,257	0	367	0	367	0	17,624	0	0	0	372	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.812		08/15/2011	PAID ON PRINCIPAL		36,902	36,902	36,815	36,134	0	768	0	768	0	36,902	0	0	0	654	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		3,551	3,551	3,476	3,499	0	52	0	52	0	3,551	0	0	0	144	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		42,034	42,034	41,151	41,427	0	607	0	607	0	42,034	0	0	0	1,714	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		111	111	108	109	0	2	0	2	0	111	0	0	0	4	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		3,568	3,568	3,493	3,505	0	62	0	62	0	3,568	0	0	0	118	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		4,568	4,568	4,472	4,481	0	87	0	87	0	4,568	0	0	0	152	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		4,236	4,236	4,148	4,193	0	44	0	44	0	4,236	0	0	0	155	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		222	222	218	218	0	4	0	4	0	222	0	0	0	8	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		66	66	65	65	0	2	0	2	0	66	0	0	0	2	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		39,717	39,717	38,883	39,149	0	568	0	568	0	39,717	0	0	0	1,529	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		5,724	5,724	5,604	5,647	0	77	0	77	0	5,724	0	0	0	235	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		82,535	82,535	80,803	81,228	0	1,307	0	1,307	0	82,535	0	0	0	3,052	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		9,389	9,389	9,192	9,252	0	137	0	137	0	9,389	0	0	0	345	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		101,328	101,328	99,202	99,685	0	1,643	0	1,643	0	101,328	0	0	0	3,886	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		8,154	8,154	7,983	8,011	0	143	0	143	0	8,154	0	0	0	336	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		09/15/2011	PAID ON PRINCIPAL		161,928	161,928	160,916	161,225	0	703	0	703	0	161,928	0	0	0	5,420	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		44	44	43	43	0	1	0	1	0	44	0	0	0	2	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		9,645	9,645	9,443	9,528	0	117	0	117	0	9,645	0	0	0	353	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		523	523	512	514	0	9	0	9	0	523	0	0	0	21	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		8,987	8,987	8,798	8,816	0	171	0	171	0	8,987	0	0	0	330	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		9,860	9,860	9,653	9,697	0	163	0	163	0	9,860	0	0	0	402	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		3,308	3,308	3,238	3,262	0	46	0	46	0	3,308	0	0	0	133	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		5,616	5,616	5,498	5,525	0	91	0	91	0	5,616	0	0	0	183	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		1,363	1,363	1,334	1,339	0	24	0	24	0	1,363	0	0	0	50	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		09/15/2011	PAID ON PRINCIPAL		339,583	339,583	337,460	338,051	0	1,532	0	1,532	0	339,583	0	0	0	11,577	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		09/15/2011	PAID ON PRINCIPAL		186,108	186,108	184,945	185,316	0	792	0	792	0	186,108	0	0	0	6,213	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		09/15/2011	PAID ON PRINCIPAL		34,107	34,107	32,807	32,993	0	1,114	0	1,114	0	34,107	0	0	0	824	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		09/15/2011	PAID ON PRINCIPAL		13,271	13,271	12,568	12,840	0	431	0	431	0	13,271	0	0	0	354	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		09/15/2011	PAID ON PRINCIPAL		477,640	477,640	452,341	464,024	0	13,616	0	13,616	0	477,640	0	0	0	12,886	05/15/2019	1

QE05.3

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- nation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
312966	TQ 7	FHLMC GOLD PASSTHRU	4.000	09/15/2011	PAID ON PRINCIPAL		451,606	451,606	427,686	438,228	0	13,378	0	13,378	0	451,606	0	0	0	12,198	05/15/2019	1
312967	HM 7	FHLMC GOLD PASSTHRU	4.000	09/15/2011	PAID ON PRINCIPAL		32,410	32,410	30,694	31,500	0	911	0	911	0	32,410	0	0	0	849	05/15/2019	1
312967	KD 3	FHLMC GOLD PASSTHRU	4.000	09/15/2011	PAID ON PRINCIPAL		328,624	328,624	311,217	319,046	0	9,577	0	9,577	0	328,624	0	0	0	8,309	05/15/2019	1
312967	PC 0	FHLMC GOLD PASSTHRU	4.000	09/15/2011	PAID ON PRINCIPAL		101,194	101,194	95,834	98,455	0	2,739	0	2,739	0	101,194	0	0	0	2,754	05/15/2019	1
31292G	6L 5	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		1,420	1,420	1,494	1,597	0	(177)	0	(177)	0	1,420	0	0	0	72	10/15/2029	1
31292G	6T 8	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		1,470	1,470	1,546	1,663	0	(193)	0	(193)	0	1,470	0	0	0	71	11/15/2029	1
31292G	7H 3	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		297	297	312	337	0	(40)	0	(40)	0	297	0	0	0	15	12/15/2029	1
31292H	EV 2	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		1,557	1,557	1,638	1,778	0	(222)	0	(222)	0	1,557	0	0	0	64	08/15/2030	1
31292H	G5 7	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		2,469	2,469	2,881	2,819	0	(350)	0	(350)	0	2,469	0	0	0	121	01/15/2031	1
31292H	M2 7	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		1,958	1,958	2,061	2,177	0	(219)	0	(219)	0	1,958	0	0	0	94	11/15/2031	1
31292H	P9 9	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		1,892	1,892	1,852	1,857	0	34	0	34	0	1,892	0	0	0	70	03/15/2032	1
31292H	QQ 0	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		2,116	2,116	2,071	2,078	0	38	0	38	0	2,116	0	0	0	82	04/15/2032	1
31292H	XK 5	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		72,921	72,921	71,391	71,806	0	1,115	0	1,115	0	72,921	0	0	0	2,693	07/15/2033	1
31293E	N4 8	FHLMC GOLD PASSTHRU	6.000	09/15/2011	PAID ON PRINCIPAL		20,073	20,073	18,916	18,931	0	1,142	0	1,142	0	20,073	0	0	0	715	12/15/2028	1
31293M	FE 7	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		134	134	131	131	0	3	0	3	0	134	0	0	0	5	03/15/2029	1
31293Q	2V 4	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		84	84	89	93	0	(9)	0	(9)	0	84	0	0	0	4	06/15/2029	1
31293V	FH 0	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		230	230	242	262	0	(33)	0	(33)	0	230	0	0	0	13	08/15/2029	1
31293W	ZQ 6	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		31	31	33	37	0	(6)	0	(6)	0	31	0	0	0	2	10/15/2029	1
31293W	6X 3	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		233	233	246	252	0	(19)	0	(19)	0	233	0	0	0	12	10/15/2029	1
31293X	EG 9	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		70	70	73	76	0	(6)	0	(6)	0	70	0	0	0	4	10/15/2029	1
31293X	RH 3	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		27	27	29	30	0	(3)	0	(3)	0	27	0	0	0	1	10/15/2029	1
31293Y	DY 9	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		114	114	120	132	0	(18)	0	(18)	0	114	0	0	0	6	11/15/2029	1
31293Y	GV 2	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		88	88	93	104	0	(15)	0	(15)	0	88	0	0	0	4	11/15/2029	1
31293Y	KN 5	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		112	112	118	128	0	(16)	0	(16)	0	112	0	0	0	5	11/15/2029	1
31293Y	LG 9	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		139	139	146	162	0	(23)	0	(23)	0	139	0	0	0	7	11/15/2029	1
31293Y	LV 6	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		198	198	209	222	0	(24)	0	(24)	0	198	0	0	0	10	11/15/2029	1
31293Y	L6 1	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		8	8	8	10	0	(2)	0	(2)	0	8	0	0	0	0	12/15/2029	1
31293Y	Q8 2	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		242	242	254	281	0	(40)	0	(40)	0	242	0	0	0	12	12/15/2029	1
31293Y	RF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		129	129	135	144	0	(16)	0	(16)	0	129	0	0	0	6	12/15/2029	1
31294B	FC 4	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		102	102	107	113	0	(11)	0	(11)	0	102	0	0	0	5	12/15/2029	1
31294B	NE 1	FHLMC GOLD PASSTHRU	7.500	09/15/2011	PAID ON PRINCIPAL		17	17	18	21	0	(3)	0	(3)	0	17	0	0	0	1	12/15/2029	1
31294B	5Y 7	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		4,252	4,252	4,475	4,814	0	(562)	0	(562)	0	4,252	0	0	0	222	01/15/2030	1
31294G	Q9 8	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		85	85	90	96	0	(11)	0	(11)	0	85	0	0	0	4	06/15/2030	1
31298E	3C 7	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		147	147	155	159	0	(12)	0	(12)	0	147	0	0	0	7	01/15/2029	1
31298Q	GD 4	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		229	229	241	269	0	(41)	0	(41)	0	229	0	0	0	10	06/15/2031	1
31298S	UV 4	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		1,196	1,196	1,259	1,380	0	(184)	0	(184)	0	1,196	0	0	0	50	01/15/2031	1

QE054

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator (a)	
31298T	WD 0	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.8	.8	.8	.9	0	(1)	0	(1)	0	.8	0	0	0	0	08/15/2031	1
31298V	ZF 7	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.98	.98	1.04	.112	0	(13)	0	(13)	0	.98	0	0	0	.5	10/15/2031	1
31298V	ZH 3	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.68	.68	.71	.74	0	(6)	0	(6)	0	.68	0	0	0	.3	10/15/2031	1
31298W	N7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.25	.25	.26	.29	0	(4)	0	(4)	0	.25	0	0	0	.1	10/15/2031	1
31287M	FB 1	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		.123	.123	.120	.120	0	3	0	3	0	.123	0	0	0	.5	12/15/2031	1
31287M	3L 2	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.110	.110	.116	.126	0	(16)	0	(16)	0	.110	0	0	0	.5	01/15/2032	1
31287N	DK 1	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		.7	.7	.7	.7	0	0	0	0	0	.7	0	0	0	.0	12/15/2031	1
31287P	E9 0	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		9,045	9,045	9,520	10,297	0	(1,252)	0	(1,252)	0	9,045	0	0	0	.397	02/15/2032	1
31287P	S2 0	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		2,254	2,254	2,206	2,216	0	38	0	38	0	2,254	0	0	0	.83	02/15/2032	1
31287Q	FF 3	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.165	.165	.174	.186	0	(21)	0	(21)	0	.165	0	0	0	.8	03/15/2032	1
31287Q	L6 6	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		5,588	5,588	5,881	6,103	0	(514)	0	(514)	0	5,588	0	0	0	.261	03/15/2032	1
31287Q	NB 3	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		1,821	1,821	1,783	1,786	0	36	0	36	0	1,821	0	0	0	.67	01/15/2032	1
31287R	ML 0	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.95	.95	1.00	1.02	0	(7)	0	(7)	0	.95	0	0	0	.4	04/15/2032	1
31287T	DJ 1	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		57,281	57,281	60,414	63,683	0	(6,402)	0	(6,402)	0	57,281	0	0	0	2,998	05/15/2032	1
31287T	SE 6	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.388	.388	.408	.425	0	(37)	0	(37)	0	.388	0	0	0	.18	06/15/2032	1
31287T	3G 8	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		11,872	11,872	12,495	13,691	0	(1,819)	0	(1,819)	0	11,872	0	0	0	.554	06/15/2032	1
31287U	B7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.52	.52	.55	.59	0	(7)	0	(7)	0	.52	0	0	0	.2	06/15/2032	1
31287U	GL 0	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.5	.5	.6	.6	0	(0)	0	(0)	0	.5	0	0	0	.0	06/15/2032	1
31287V	GQ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.455	.455	.480	.531	0	(76)	0	(76)	0	.455	0	0	0	.21	07/15/2032	1
31287V	6N 5	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.363	.363	.382	.389	0	(26)	0	(26)	0	.363	0	0	0	.17	07/15/2032	1
31287Y	NS 9	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.130	.130	.137	.146	0	(16)	0	(16)	0	.130	0	0	0	.6	09/15/2032	1
31288A	MM 4	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.599	.599	.631	.698	0	(99)	0	(99)	0	.599	0	0	0	.28	10/15/2032	1
31288A	X4 2	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		.261	.261	.275	.312	0	(51)	0	(51)	0	.261	0	0	0	.12	06/15/2032	1
31288D	AJ 8	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		4,079	4,079	3,994	4,006	0	74	0	74	0	4,079	0	0	0	.159	12/15/2032	1
31288D	FL 8	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		1,243	1,243	1,217	1,222	0	21	0	21	0	1,243	0	0	0	.46	01/15/2033	1
31288F	W7 5	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		.732	.732	.717	.716	0	17	0	17	0	.732	0	0	0	.27	02/15/2033	1
31288F	XM 1	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		.87	.87	.85	.85	0	1	0	1	0	.87	0	0	0	.3	03/15/2033	1
31288G	G8 9	FHLMC GOLD PASSTHRU	7.000	09/15/2011	PAID ON PRINCIPAL		1,686	1,686	1,774	1,753	0	(67)	0	(67)	0	1,686	0	0	0	.79	02/15/2033	1
31288G	TB 8	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		.11	.11	.11	.11	0	0	0	0	0	.11	0	0	0	.0	04/15/2033	1
31288G	4G 4	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		4,563	4,563	4,467	4,494	0	68	0	68	0	4,563	0	0	0	.176	04/15/2033	1
31288H	X4 7	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		.157	.157	.154	.154	0	3	0	3	0	.157	0	0	0	.6	04/15/2033	1
31288H	4E 7	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		.36	.36	.35	.35	0	1	0	1	0	.36	0	0	0	.1	05/15/2033	1
31288H	7A 2	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		2,336	2,336	2,287	2,301	0	36	0	36	0	2,336	0	0	0	.90	05/15/2033	1
31288J	QN 9	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		3,151	3,151	3,085	3,097	0	54	0	54	0	3,151	0	0	0	.111	05/15/2033	1
31288J	ZX 7	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		7,400	7,400	7,245	7,282	0	118	0	118	0	7,400	0	0	0	.240	05/15/2033	1
31288J	4L 7	FHLMC GOLD PASSTHRU	5.500	09/15/2011	PAID ON PRINCIPAL		.129	.129	.126	.127	0	2	0	2	0	.129	0	0	0	.5	05/15/2033	1

QE05.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		129,731	129,731	132,488	131,661	0	(1,930)	0	(1,930)	0	129,731	0	0	0	4,882	12/15/2023	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		09/15/2011	PAID ON PRINCIPAL		473,141	473,141	472,512	472,512	0	628	0	628	0	473,141	0	0	0	4,432	05/25/2026	1
31280R CN 4	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		586	586	618	604	0	(18)	0	(18)	0	586	0	0	0	20	04/15/2013	1
3128G8 YT 2	FHLMC GOLD PASSTHRU 5.500		07/15/2011	PAID ON PRINCIPAL		2,463	2,463	2,574	2,495	0	(31)	0	(31)	0	2,463	0	0	0	79	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		2,317	2,317	2,421	2,360	0	(43)	0	(43)	0	2,317	0	0	0	85	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		593	593	620	609	0	(17)	0	(17)	0	593	0	0	0	22	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		1,355	1,355	1,426	1,519	0	(164)	0	(164)	0	1,355	0	0	0	68	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		1,044	1,044	1,022	1,024	0	20	0	20	0	1,044	0	0	0	39	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		1,023	1,023	1,077	1,164	0	(140)	0	(140)	0	1,023	0	0	0	51	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		1,455	1,455	1,531	1,617	0	(162)	0	(162)	0	1,455	0	0	0	62	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		306	306	322	343	0	(37)	0	(37)	0	306	0	0	0	14	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		1,233	1,233	1,298	1,382	0	(148)	0	(148)	0	1,233	0	0	0	52	06/15/2031	1
31283H NA 3	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		11,675	11,675	12,373	13,270	0	(1,594)	0	(1,594)	0	11,675	0	0	0	548	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		375	375	395	421	0	(46)	0	(46)	0	375	0	0	0	18	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		09/15/2011	PAID ON PRINCIPAL		186	186	196	209	0	(23)	0	(23)	0	186	0	0	0	9	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		60,116	60,116	58,857	59,169	0	947	0	947	0	60,116	0	0	0	2,223	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		09/15/2011	PAID ON PRINCIPAL		408,477	408,477	362,778	378,640	0	29,837	0	29,837	0	408,477	0	0	0	11,298	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		09/15/2011	PAID ON PRINCIPAL		303,426	303,426	298,939	299,839	0	3,587	0	3,587	0	303,426	0	0	0	11,223	12/15/2036	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		09/15/2011	PAID ON PRINCIPAL		72,047	72,047	71,686	71,686	0	360	0	360	0	72,047	0	0	0	630	02/15/2026	1
31406G 5S 4	FN (10/1 ARM #810057 5.035		09/25/2011	PAID ON PRINCIPAL		60,925	60,925	61,487	61,089	0	(164)	0	(164)	0	60,925	0	0	0	2,303	03/01/2035	1
31406G 5S 4	FN (10/1 ARM #810057 5.037		08/25/2011	PAID ON PRINCIPAL		3,123	3,123	3,152	3,131	0	(8)	0	(8)	0	3,123	0	0	0	100	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.080		09/25/2011	PAID ON PRINCIPAL		4,175	4,175	4,211	4,189	0	(15)	0	(15)	0	4,175	0	0	0	141	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 5.009		08/25/2011	PAID ON PRINCIPAL		131,318	131,318	129,020	129,869	0	1,449	0	1,449	0	131,318	0	0	0	3,829	03/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 5.021		09/25/2011	PAID ON PRINCIPAL		195,223	195,223	191,807	193,069	0	2,154	0	2,154	0	195,223	0	0	0	7,317	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.677		07/25/2011	PAID ON PRINCIPAL		19,761	19,761	19,758	19,703	0	58	0	58	0	19,761	0	0	0	546	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.693		09/25/2011	PAID ON PRINCIPAL		391,954	391,954	391,892	390,803	0	1,151	0	1,151	0	391,954	0	0	0	13,328	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.753		07/25/2011	PAID ON PRINCIPAL		7,906	7,906	7,930	7,897	0	9	0	9	0	7,906	0	0	0	220	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.797		09/25/2011	PAID ON PRINCIPAL		149,317	149,317	149,784	149,153	0	165	0	165	0	149,317	0	0	0	4,778	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.948		09/25/2011	PAID ON PRINCIPAL		140,166	140,166	140,382	140,083	0	83	0	83	0	140,166	0	0	0	5,222	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.953		08/25/2011	PAID ON PRINCIPAL		323,246	323,246	323,744	323,054	0	191	0	191	0	323,246	0	0	0	10,709	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.956		07/25/2011	PAID ON PRINCIPAL		104,922	104,922	105,083	104,860	0	62	0	62	0	104,922	0	0	0	3,043	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.933		09/25/2011	PAID ON PRINCIPAL		167,317	167,317	165,800	166,128	0	1,189	0	1,189	0	167,317	0	0	0	5,558	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.936		07/25/2011	PAID ON PRINCIPAL		374,066	374,066	370,676	371,407	0	2,658	0	2,658	0	374,066	0	0	0	10,788	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.582		07/25/2011	PAID ON PRINCIPAL		11,950	11,950	11,950	11,917	0	33	0	33	0	11,950	0	0	0	321	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.583		09/25/2011	PAID ON PRINCIPAL		25,690	25,690	25,377	25,468	0	223	0	223	0	25,690	0	0	0	835	08/01/2035	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- nation or Market Indicator (a)
31402R NZ 8	FN (3/1 ARM) #735808 2.447		09/25/2011	PAID ON PRINCIPAL		9,077	9,077	9,036	8,996	0	80	0	80	0	9,077	0	0	0	177	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.449		08/25/2011	PAID ON PRINCIPAL		173,280	173,280	172,494	171,748	0	1,531	0	1,531	0	173,280	0	0	0	3,028	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.451		07/25/2011	PAID ON PRINCIPAL		10,063	10,063	10,017	9,974	0	89	0	89	0	10,063	0	0	0	155	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.402		09/25/2011	PAID ON PRINCIPAL		22,863	22,863	22,751	22,735	0	128	0	128	0	22,863	0	0	0	374	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		09/25/2011	PAID ON PRINCIPAL		376,615	376,615	374,908	372,986	0	3,629	0	3,629	0	376,615	0	0	0	5,942	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.428		09/25/2011	PAID ON PRINCIPAL		20,958	20,958	20,812	20,755	0	203	0	203	0	20,958	0	0	0	399	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.438		09/25/2011	PAID ON PRINCIPAL		9,133	9,133	9,092	9,014	0	119	0	119	0	9,133	0	0	0	187	10/01/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.597		08/25/2011	PAID ON PRINCIPAL		10,591	10,591	10,544	10,453	0	138	0	138	0	10,591	0	0	0	194	10/01/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.708		07/25/2011	PAID ON PRINCIPAL		8,929	8,929	8,890	8,813	0	116	0	116	0	8,929	0	0	0	143	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.464		09/25/2011	PAID ON PRINCIPAL		12,708	12,708	12,621	12,507	0	202	0	202	0	12,708	0	0	0	207	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.348		09/25/2011	PAID ON PRINCIPAL		6,626	6,626	6,567	6,539	0	87	0	87	0	6,626	0	0	0	104	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.735		09/25/2011	PAID ON PRINCIPAL		271	271	271	270	0	1	0	1	0	271	0	0	0	10	12/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 4.975		08/25/2011	PAID ON PRINCIPAL		529	529	528	527	0	1	0	1	0	529	0	0	0	17	12/01/2034	1
31392B 6U 5	FNMT 2002-T4 A2 CMO 7.000		09/25/2011	PAID ON PRINCIPAL		41,300	41,300	42,713	41,990	0	(690)	0	(690)	0	41,300	0	0	0	1,933	12/25/2041	1
3138AE LY 7	FNMA PASS TH #A1242 3.500		09/25/2011	PAID ON PRINCIPAL		85,269	85,269	85,022	85,022	0	246	0	246	0	85,269	0	0	0	761	04/25/2026	1
31367B 2P 1	FNMA PASS TH #164682 7.500		09/25/2011	PAID ON PRINCIPAL		297	297	297	296	0	1	0	1	0	297	0	0	0	15	09/25/2022	1
31367B 2T 3	FNMA PASS TH #164686 7.500		09/25/2011	PAID ON PRINCIPAL		78	78	78	78	0	0	0	0	0	78	0	0	0	4	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857 7.500		09/25/2011	PAID ON PRINCIPAL		102	102	102	101	0	0	0	0	0	102	0	0	0	5	09/25/2022	1
31367M ZB 2	FNMA PASS TH #173638 7.500		09/25/2011	PAID ON PRINCIPAL		106	106	106	106	0	0	0	0	0	106	0	0	0	5	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		09/25/2011	PAID ON PRINCIPAL		51	51	51	51	0	0	0	0	0	51	0	0	0	3	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		09/25/2011	PAID ON PRINCIPAL		33	33	33	33	0	0	0	0	0	33	0	0	0	2	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		09/25/2011	PAID ON PRINCIPAL		908	908	908	906	0	2	0	2	0	908	0	0	0	40	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		09/25/2011	PAID ON PRINCIPAL		56	56	56	56	0	0	0	0	0	56	0	0	0	3	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		09/25/2011	PAID ON PRINCIPAL		403	403	403	402	0	1	0	1	0	403	0	0	0	20	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911 7.500		09/25/2011	PAID ON PRINCIPAL		192	192	192	192	0	0	0	0	0	192	0	0	0	10	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		09/25/2011	PAID ON PRINCIPAL		113	113	113	112	0	0	0	0	0	113	0	0	0	6	09/25/2022	1
31367T ZH 4	FNMA PASS TH #179044 7.500		09/25/2011	PAID ON PRINCIPAL		56	56	56	56	0	0	0	0	0	56	0	0	0	3	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308 7.500		09/25/2011	PAID ON PRINCIPAL		29	29	30	33	0	(4)	0	(4)	0	29	0	0	0	1	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272 6.000		09/25/2011	PAID ON PRINCIPAL		39,289	39,289	38,927	39,013	0	276	0	276	0	39,289	0	0	0	1,621	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		09/25/2011	PAID ON PRINCIPAL		3,163	3,163	3,118	3,132	0	31	0	31	0	3,163	0	0	0	130	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436 7.500		09/25/2011	PAID ON PRINCIPAL		395	395	411	452	0	(57)	0	(57)	0	395	0	0	0	21	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196 6.000		09/25/2011	PAID ON PRINCIPAL		6,030	6,030	6,289	6,240	0	(210)	0	(210)	0	6,030	0	0	0	239	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235 6.000		09/25/2011	PAID ON PRINCIPAL		7,176	7,176	7,484	7,433	0	(258)	0	(258)	0	7,176	0	0	0	290	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		09/25/2011	PAID ON PRINCIPAL		15,987	15,987	16,674	16,586	0	(599)	0	(599)	0	15,987	0	0	0	636	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342 6.000		09/25/2011	PAID ON PRINCIPAL		727	727	758	755	0	(28)	0	(28)	0	727	0	0	0	29	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		09/25/2011	PAID ON PRINCIPAL		143,338	143,338	143,070	143,015	0	323	0	323	0	143,338	0	0	0	5,259	04/25/2033	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31371L DM 8	FNMA PASS TH #254908	5.000	09/25/2011	PAID ON PRINCIPAL		1,000,701	1,000,701	1,005,861	1,002,558	0	(1,857)	0	(1,857)	0	1,000,701	0	0	0	33,485	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911	5.000	09/25/2011	PAID ON PRINCIPAL		92,120	92,120	91,962	91,909	0	211	0	211	0	92,120	0	0	0	3,072	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	09/25/2011	PAID ON PRINCIPAL		76,646	76,646	76,814	76,626	0	20	0	20	0	76,646	0	0	0	2,288	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954	4.500	09/25/2011	PAID ON PRINCIPAL		652,223	652,223	632,758	640,706	0	11,517	0	11,517	0	652,223	0	0	0	19,594	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983	5.500	09/25/2011	PAID ON PRINCIPAL		5,478	5,478	5,468	5,465	0	13	0	13	0	5,478	0	0	0	199	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569	6.500	09/25/2011	PAID ON PRINCIPAL		702	702	657	670	0	31	0	31	0	702	0	0	0	29	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317	10.500	09/25/2011	PAID ON PRINCIPAL		1,173	1,173	1,270	1,224	0	(51)	0	(51)	0	1,173	0	0	0	82	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319	11.500	09/25/2011	PAID ON PRINCIPAL		599	599	659	640	0	(42)	0	(42)	0	599	0	0	0	46	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635	6.500	09/25/2011	PAID ON PRINCIPAL		657	657	615	626	0	30	0	30	0	657	0	0	0	28	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372	6.500	09/25/2011	PAID ON PRINCIPAL		232	232	218	222	0	10	0	10	0	232	0	0	0	10	11/25/2025	1
31375Q XL 3	FNMA PASS TH #341883	7.000	09/25/2011	PAID ON PRINCIPAL		152	152	148	149	0	3	0	3	0	152	0	0	0	7	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282	7.000	09/25/2011	PAID ON PRINCIPAL		156	156	152	153	0	3	0	3	0	156	0	0	0	7	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457	5.500	09/25/2011	PAID ON PRINCIPAL		2,122,633	2,122,633	2,118,659	2,117,553	0	5,080	0	5,080	0	2,122,633	0	0	0	77,774	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540	6.500	09/25/2011	PAID ON PRINCIPAL		162	162	162	162	0	(0)	0	(0)	0	162	0	0	0	7	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454	6.000	09/25/2011	PAID ON PRINCIPAL		7,878	7,878	8,217	8,064	0	(186)	0	(186)	0	7,878	0	0	0	313	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249	5.500	09/25/2011	PAID ON PRINCIPAL		107	107	98	99	0	8	0	8	0	107	0	0	0	4	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	09/25/2011	PAID ON PRINCIPAL		3,821	3,821	3,985	3,974	0	(153)	0	(153)	0	3,821	0	0	0	154	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828	6.000	09/25/2011	PAID ON PRINCIPAL		4,555	4,555	4,751	4,657	0	(101)	0	(101)	0	4,555	0	0	0	182	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899	5.500	09/25/2011	PAID ON PRINCIPAL		6,776	6,776	6,950	6,917	0	(141)	0	(141)	0	6,776	0	0	0	249	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281	6.000	09/25/2011	PAID ON PRINCIPAL		35,504	35,504	36,447	36,619	0	(1,115)	0	(1,115)	0	35,504	0	0	0	1,423	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592	5.500	09/25/2011	PAID ON PRINCIPAL		108,452	108,452	108,249	108,211	0	242	0	242	0	108,452	0	0	0	4,004	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276	6.000	09/25/2011	PAID ON PRINCIPAL		1,536	1,536	1,602	1,591	0	(55)	0	(55)	0	1,536	0	0	0	59	03/25/2016	1
31386T QH 1	FNMA PASS TH #572956	6.000	09/25/2011	PAID ON PRINCIPAL		90	90	94	94	0	(4)	0	(4)	0	90	0	0	0	4	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499	6.500	09/25/2011	PAID ON PRINCIPAL		3,342	3,342	3,306	3,299	0	43	0	43	0	3,342	0	0	0	145	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780	6.000	09/25/2011	PAID ON PRINCIPAL		3,595	3,595	3,749	3,731	0	(136)	0	(136)	0	3,595	0	0	0	137	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704	6.000	09/25/2011	PAID ON PRINCIPAL		1,338	1,338	1,395	1,394	0	(56)	0	(56)	0	1,338	0	0	0	53	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142	6.000	09/25/2011	PAID ON PRINCIPAL		466	466	486	487	0	(20)	0	(20)	0	466	0	0	0	20	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251	6.000	09/25/2011	PAID ON PRINCIPAL		633	633	660	657	0	(25)	0	(25)	0	633	0	0	0	25	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724	6.000	09/25/2011	PAID ON PRINCIPAL		1,199	1,199	1,251	1,236	0	(37)	0	(37)	0	1,199	0	0	0	48	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466	5.500	09/25/2011	PAID ON PRINCIPAL		93,104	93,104	92,086	92,289	0	815	0	815	0	93,104	0	0	0	3,621	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032	6.000	09/25/2011	PAID ON PRINCIPAL		146	146	152	150	0	(4)	0	(4)	0	146	0	0	0	6	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219	6.000	09/25/2011	PAID ON PRINCIPAL		1,329	1,329	1,386	1,389	0	(61)	0	(61)	0	1,329	0	0	0	53	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725	6.000	09/25/2011	PAID ON PRINCIPAL		9,424	9,424	9,829	9,811	0	(387)	0	(387)	0	9,424	0	0	0	367	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474	4.500	09/25/2011	PAID ON PRINCIPAL		147,987	147,987	147,363	147,463	0	524	0	524	0	147,987	0	0	0	4,387	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944	5.000	09/25/2011	PAID ON PRINCIPAL		722,243	722,243	741,992	732,687	0	(10,443)	0	(10,443)	0	722,243	0	0	0	24,554	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278	4.500	09/25/2011	PAID ON PRINCIPAL		128,134	128,134	127,383	127,558	0	576	0	576	0	128,134	0	0	0	3,836	04/25/2018	1

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										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)
31401W AP 4	FNMA PASS TH #720114 5.500		09/25/2011	PAID ON PRINCIPAL		181,712	181,712	181,371	181,297	0	414	0	414	0	181,712	0	0	0	6,702	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		09/25/2011	PAID ON PRINCIPAL		15,400	15,400	15,371	15,373	0	27	0	27	0	15,400	0	0	0	565	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		09/25/2011	PAID ON PRINCIPAL		130,153	130,153	129,909	129,861	0	291	0	291	0	130,153	0	0	0	4,804	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		09/25/2011	PAID ON PRINCIPAL		18,444	18,444	18,409	18,400	0	43	0	43	0	18,444	0	0	0	674	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		09/25/2011	PAID ON PRINCIPAL		27,492	27,492	27,440	27,439	0	53	0	53	0	27,492	0	0	0	1,078	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		09/25/2011	PAID ON PRINCIPAL		232,312	232,312	223,201	226,327	0	5,985	0	5,985	0	232,312	0	0	0	7,780	07/25/2034	1
31402H VV 0	FNMA PASS TH #729728 5.500		09/25/2011	PAID ON PRINCIPAL		90,099	90,099	89,930	89,885	0	215	0	215	0	90,099	0	0	0	3,004	07/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		09/25/2011	PAID ON PRINCIPAL		35,368	35,368	35,302	35,289	0	80	0	80	0	35,368	0	0	0	1,268	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		09/25/2011	PAID ON PRINCIPAL		98,882	98,882	95,669	97,170	0	1,712	0	1,712	0	98,882	0	0	0	2,609	09/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		09/25/2011	PAID ON PRINCIPAL		11,955	11,955	11,932	11,930	0	25	0	25	0	11,955	0	0	0	471	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		09/25/2011	PAID ON PRINCIPAL		1,807,655	1,807,655	1,804,253	1,803,293	0	4,362	0	4,362	0	1,807,655	0	0	0	65,127	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		09/25/2011	PAID ON PRINCIPAL		129,534	129,534	128,775	128,993	0	541	0	541	0	129,534	0	0	0	3,810	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		09/25/2011	PAID ON PRINCIPAL		20,023	20,023	19,905	19,933	0	90	0	90	0	20,023	0	0	0	630	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		09/25/2011	PAID ON PRINCIPAL		226,809	226,809	225,480	225,814	0	994	0	994	0	226,809	0	0	0	6,956	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		09/25/2011	PAID ON PRINCIPAL		29,068	29,068	29,132	29,069	0	(1)	0	(1)	0	29,068	0	0	0	840	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		09/25/2011	PAID ON PRINCIPAL		69,072	69,072	68,668	68,765	0	307	0	307	0	69,072	0	0	0	2,091	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		09/25/2011	PAID ON PRINCIPAL		1,387,017	1,387,017	1,299,462	1,328,496	0	58,521	0	58,521	0	1,387,017	0	0	0	43,243	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		09/25/2011	PAID ON PRINCIPAL		92,525	92,525	91,983	92,118	0	407	0	407	0	92,525	0	0	0	2,792	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		09/25/2011	PAID ON PRINCIPAL		54,570	54,570	54,689	54,563	0	7	0	7	0	54,570	0	0	0	1,623	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2011	PAID ON PRINCIPAL		11,745	11,745	11,738	11,726	0	19	0	19	0	11,745	0	0	0	419	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		09/25/2011	PAID ON PRINCIPAL		244,784	244,784	235,031	238,338	0	6,446	0	6,446	0	244,784	0	0	0	8,078	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2011	PAID ON PRINCIPAL		369,751	369,751	366,395	367,175	0	2,576	0	2,576	0	369,751	0	0	0	12,319	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		09/25/2011	PAID ON PRINCIPAL		2,148,540	2,148,540	2,073,525	2,090,680	0	57,860	0	57,860	0	2,148,540	0	0	0	71,872	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		09/25/2011	PAID ON PRINCIPAL		472,339	472,339	444,367	449,833	0	22,506	0	22,506	0	472,339	0	0	0	15,946	12/25/2033	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/25/2011	PAID ON PRINCIPAL		308,107	308,107	299,538	300,381	0	7,726	0	7,726	0	308,107	0	0	0	10,818	05/25/2043	1
64988P KV 7	NEW YORK MTG AGY REV H 5.500		07/15/2011	PAID ON PRINCIPAL		310,000	310,000	310,949	310,177	0	(177)	0	(177)	0	310,000	0	0	0	8,691	04/01/2031	1FE
676907 MK 1	OHIO HSG FIN AGY MTG R 4.300		09/01/2011	PAID ON PRINCIPAL		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,440	03/01/2012	1FE
676907 MM 7	OHIO HSG FIN AGY MTG R 4.400		09/01/2011	PAID ON PRINCIPAL		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	5,500	03/01/2013	1FE
676907 MP 0	OHIO HSG FIN AGY MTG R 4.500		09/01/2011	PAID ON PRINCIPAL		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,750	03/01/2014	1FE
676907 MR 6	OHIO HSG FIN AGY MTG R 4.550		09/01/2011	PAID ON PRINCIPAL		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,825	03/01/2015	1FE
676907 MT 2	OHIO HSG FIN AGY MTG R 4.625		09/01/2011	PAID ON PRINCIPAL		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	6,706	03/01/2016	1FE
3138NJ AA 6	FN FN0000 3.584		09/25/2011	PAID ON PRINCIPAL		15,478	15,478	14,902	14,902	0	576	0	576	0	15,478	0	0	0	186	09/01/2020	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212		09/16/2011	PAID ON PRINCIPAL		455,811	455,811	446,695	453,637	0	2,174	0	2,174	0	455,811	0	0	0	14,182	01/16/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2011	PAID ON PRINCIPAL		144,392	144,392	144,082	144,071	0	320	0	320	0	144,392	0	0	0	6,329	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2011	PAID ON PRINCIPAL		559,967	559,967	552,268	555,695	0	4,272	0	4,272	0	559,967	0	0	0	22,796	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2011	PAID ON PRINCIPAL		648,035	648,035	639,125	642,718	0	5,317	0	5,317	0	648,035	0	0	0	27,775	02/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31393F	LT 1 FHR 2527 BM CMO 5.500		09/15/2011	PAID ON PRINCIPAL		123,944	123,944	128,127	125,104	0	(1,161)	0	(1,161)	0	123,944	0	0	0	4,520	11/15/2017	1
31393J	NM 6 FHR 2557 OH CMO 5.500		09/15/2011	PAID ON PRINCIPAL		1,993,049	1,993,049	1,961,207	1,985,454	0	7,595	0	7,595	0	1,993,049	0	0	0	74,669	06/15/2031	1
31393L	D6 7 FHR 2577 NJ CMO 4.500		09/15/2011	PAID ON PRINCIPAL		153,236	153,236	157,881	154,709	0	(1,473)	0	(1,473)	0	153,236	0	0	0	4,620	02/15/2017	1
31393P	MY 7 FHR 2600 LA CMO 5.000		09/15/2011	PAID ON PRINCIPAL		454,211	454,211	478,057	471,941	0	(17,730)	0	(17,730)	0	454,211	0	0	0	15,134	11/15/2017	1
31394G	ST 1 FHR 2657 MD CMO 5.000		09/15/2011	PAID ON PRINCIPAL		1,120,926	1,120,926	1,152,977	1,122,844	0	(1,919)	0	(1,919)	0	1,120,926	0	0	0	37,585	12/15/2020	1
31394M	SH 4 FHR 2719 WD CMO 4.500		09/15/2011	PAID ON PRINCIPAL		466,258	466,258	483,743	471,843	0	(5,585)	0	(5,585)	0	466,258	0	0	0	13,811	08/15/2021	1
31359H	WH 3 FNR 1994-79 Z CMO 7.000		09/25/2011	PAID ON PRINCIPAL		28,206	28,206	28,962	28,934	0	(728)	0	(728)	0	28,206	0	0	0	1,341	04/25/2024	1
31392H	KP 7 FNR 2003-10 PD CMO 5.500		09/25/2011	PAID ON PRINCIPAL		2,432,571	2,432,571	2,381,734	2,417,134	0	15,436	0	15,436	0	2,432,571	0	0	0	88,504	07/25/2031	1
31393T	Z8 2 FNR 2003-106 C CMO 4.500		09/25/2011	PAID ON PRINCIPAL		715,670	715,670	677,650	699,304	0	16,365	0	16,365	0	715,670	0	0	0	21,642	11/25/2023	1
31393A	RS 8 FNR 2003-25 CE CMO 4.500		09/25/2011	PAID ON PRINCIPAL		315,313	315,313	325,462	319,218	0	(3,905)	0	(3,905)	0	315,313	0	0	0	9,496	03/25/2017	1
31393B	Q6 5 FNR 2003-35 KN CMO 3.700		09/25/2011	PAID ON PRINCIPAL		159,994	159,994	164,644	162,737	0	(2,742)	0	(2,742)	0	159,994	0	0	0	3,970	04/25/2017	1
31393Y	RW 7 FNR 2004-29 L CMO 4.000		09/25/2011	PAID ON PRINCIPAL		425,464	425,464	440,887	436,159	0	(10,694)	0	(10,694)	0	425,464	0	0	0	11,447	09/25/2017	1
31397M	QL 4 FNR 2008-75 DA CMO 4.500		09/25/2011	PAID ON PRINCIPAL		1,856,467	1,856,467	1,936,527	1,908,108	0	(51,641)	0	(51,641)	0	1,856,467	0	0	0	55,808	03/25/2021	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					209,844,310	211,331,402	219,203,417	211,045,026	0	(406,923)	0	(406,923)	0	210,638,103	0	(793,793)	(793,793)	9,249,029	XXX	XXX
Bonds - Industrial and Miscellaneous																					
018804	AM 6 ALLIANT TECHSYSTEMS IN 2.750		09/15/2011	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	250,000	0	0	0	6,875	09/15/2011	3FE	
054937	AC 1 BB&T CORP 6.500		08/01/2011	MATURED		2,000,000	2,000,000	2,237,640	2,023,577	0	(23,577)	0	(23,577)	0	2,000,000	0	0	0	130,000	08/01/2011	1FE
073902	ML 9 BEAR STEARNS CO 5.500		08/15/2011	MATURED		2,000,000	2,000,000	1,992,180	1,998,762	0	1,238	0	1,238	0	2,000,000	0	0	0	110,000	08/15/2011	1FE
075811	AF 6 BECKMAN COULTER 7.000		08/10/2011	REDEEMED		1,967,835	1,500,000	1,564,455	1,559,243	0	(3,599)	0	(3,599)	0	1,555,644	0	412,191	412,191	72,625	06/01/2019	2FE
575800	AE 7 BECO 2005-1 A4 4.400		09/15/2011	PAID ON PRINCIPAL		321,226	321,226	321,143	321,171	0	55	0	55	0	321,226	0	0	0	14,134	03/15/2015	1FE
05568B	AA 6 BNSF 2006-1 TRUST 5.720		07/15/2011	PAID ON PRINCIPAL		2,394	2,394	2,394	2,394	0	0	0	0	0	2,394	0	0	0	137	01/15/2024	1FE
12802R	AA 3 CAL DIVE INT 4.930		08/01/2011	PAID ON PRINCIPAL		34,846	34,846	34,846	34,846	0	0	0	0	0	34,846	0	0	0	1,718	02/01/2027	1FE
172967	DU 2 CITIGROUP INC 5.100		09/29/2011	MATURED		1,500,000	1,500,000	1,497,828	1,499,359	0	641	0	641	0	1,500,000	0	0	0	76,500	09/29/2011	1FE
191219	BU 7 COCA-COLA ENTERPRISES 3.750		08/19/2011	EXCHANGE		305,685	300,000	313,383	311,337	0	(6,146)	0	(6,146)	0	305,191	0	494	494	10,875	03/01/2012	1FE
12546*	AF 3 COMMUNITY HEALTH SYSTE 2.569		09/30/2011	PAID ON PRINCIPAL		8,985	8,985	8,985	8,738	247	0	0	247	0	8,985	0	0	0	173	07/25/2014	3
205887	BA 9 CONAGRA FOODS 6.750		09/15/2011	MATURED		212,000	212,000	211,890	211,961	0	39	0	39	0	212,000	0	0	0	14,310	09/15/2011	2FE
217194	AB 5 COP I LLC 3.650		09/06/2011	PAID ON PRINCIPAL		69,895	69,895	69,895	69,895	0	0	0	0	0	69,895	0	0	0	1,913	12/05/2021	1FE
225434	CH 0 CREDIT SUISSE USA INC 5.500		08/16/2011	MATURED		1,000,000	1,000,000	996,210	999,396	0	604	0	604	0	1,000,000	0	0	0	55,000	08/16/2011	1FE
126650	BP 4 CVS LEASE PASS THRU CE 6.036		09/10/2011	PAID ON PRINCIPAL		14,562	14,562	14,562	14,562	0	0	0	0	0	14,562	0	0	0	586	12/10/2028	2FE
126650	BQ 2 CVS LEASE PASS THRU CE 6.943		09/10/2011	PAID ON PRINCIPAL		10,437	10,437	12,028	12,019	0	(1,582)	0	(1,582)	0	10,437	0	0	0	483	01/10/2030	2FE
126650	AL 4 CVS LEASE PASS THRU CE 6.117		09/10/2011	PAID ON PRINCIPAL		15,312	15,312	15,442	15,377	0	(65)	0	(65)	0	15,312	0	0	0	625	01/10/2013	2FE
126650	BS 8 CVS LEASE PASS THRU CE 7.507		09/10/2011	PAID ON PRINCIPAL		25,620	25,620	25,620	25,620	0	0	0	0	0	25,620	0	0	0	1,283	01/10/2032	2FE
126650	BV 1 CVS LEASE PASS THRU CE 5.773		09/10/2011	PAID ON PRINCIPAL		29,123	29,123	29,123	29,123	0	0	0	0	0	29,123	0	0	0	1,089	01/31/2033	2FE
23918K	D* 6 DAVITA INC 4.500		09/30/2011	PAID ON PRINCIPAL		12,500	12,500	12,597	12,597	0	(97)	0	(97)	0	12,500	0	0	0	342	10/20/2016	3
242370	B@ 2 DEAN FOODS CO 1.750		09/30/2011	PAID ON PRINCIPAL		12,500	12,500	12,525	11,781	729	(11)	0	719	0	12,500	0	0	0	170	04/02/2014	3FE
24522P	A* 4 DEL MONTE FOODS CO 4.500		09/30/2011	PAID ON PRINCIPAL		25,000	25,000	25,088	25,088	0	(88)	0	(88)	0	25,000	0	0	0	626	03/08/2018	3FE

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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)
29333*	AA 3		08/15/2011	MATURED.....		8,884	8,884	8,884	8,884	0	0	0	0	0	8,884	0	0	0	4,275	03/01/2019	1.....
29333@	AA 3		08/01/2011	MATURED.....		44,540	44,540	44,540	44,540	0	0	0	0	0	44,540	0	0	0	1,554	08/01/2011	1FE.....
000000	00 0		09/30/2011	PAID ON PRINCIPAL.....		25,063	25,063	25,367	25,345	23	(305)	0	(282)	0	25,063	0	0	0	737	07/18/2016	3FE.....
31620R	AA 3		08/15/2011	MATURED.....		233,600	233,600	247,607	235,380	0	(1,780)	0	(1,780)	0	233,600	0	0	0	17,053	08/15/2011	2FE.....
337738	AF 5		07/14/2011	REDEEMED.....		2,148,300	2,000,000	1,999,060	1,999,451	0	74	0	74	0	1,999,525	0	148,775	148,775	79,630	11/20/2012	2FE.....
350472	AC 0		08/18/2011	REDEEMED.....		2,945,153	2,910,000	2,578,488	2,677,148	0	34,616	0	34,616	0	2,711,763	0	233,390	233,390	220,938	08/01/2014	3FE.....
367333	AA 9		09/12/2011	PAID ON PRINCIPAL.....		74,633	74,633	74,633	74,633	0	0	0	0	0	74,633	0	0	0	1,987	06/11/2021	1FE.....
36962G	X8 2		08/22/2011	MATURED.....		1,000,000	1,000,000	1,006,100	1,000,000	0	0	0	0	0	1,000,000	0	0	0	61,967	08/22/2011	1FE.....
37247X	AE 2		09/15/2011	MATURED.....		1,000,000	1,000,000	999,620	999,859	0	141	0	141	0	1,000,000	0	0	0	53,750	09/15/2011	1FE.....
404119	AX 7		08/26/2011	REDEEMED.....		2,130,252	2,000,000	2,014,823	2,008,345	0	(1,260)	0	(1,260)	0	2,007,085	0	123,167	123,167	144,403	11/15/2016	3FE.....
40415R	A@ 4		09/30/2011	PAID ON PRINCIPAL.....		26,455	26,455	26,438	26,444	0	11	0	11	0	26,455	0	0	0	610	04/01/2014	2FE.....
440543	AB 2		09/15/2011	WELLS FARGO SECURITIE.....		789,030	797,000	748,165	762,430	0	1,826	0	1,826	0	764,256	0	24,774	24,774	39,189	12/01/2014	4FE.....
24422E	QB 8		07/25/2011	MATURED.....		1,000,000	1,000,000	1,003,580	1,000,511	0	(511)	0	(511)	0	1,000,000	0	0	0	56,500	07/25/2011	1FE.....
485260	BH 5		09/30/2011	PAID ON PRINCIPAL.....		56,497	56,497	55,736	55,916	0	581	0	581	0	56,497	0	0	0	3,190	03/29/2021	2FE.....
513075	D* 9		08/23/2011	PAID ON PRINCIPAL.....		34,783	34,783	34,609	34,627	0	155	0	155	0	34,783	0	0	0	781	12/31/2016	3FE.....
538034	A* 0		09/30/2011	PAID ON PRINCIPAL.....		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	43	11/07/2016	3.....
55259P	AB 2		09/01/2011	MATURED.....		4,000,000	4,000,000	3,978,600	3,997,674	0	2,326	0	2,326	0	4,000,000	0	0	0	255,000	09/01/2011	2FE.....
576203	AH 6		07/01/2011	REDEEMED.....		4,429,862	4,355,000	3,689,825	3,922,256	0	62,523	0	62,523	0	3,984,779	0	445,084	445,084	163,010	12/15/2013	3Z.....
59018Y	XZ 9		07/25/2011	MATURED.....		1,000,000	1,000,000	985,383	996,534	0	3,467	0	3,467	0	1,000,000	0	0	0	57,700	07/25/2011	1FE.....
59217E	AZ 7		07/25/2011	MATURED.....		1,000,000	1,000,000	999,740	999,920	0	80	0	80	0	1,000,000	0	0	0	57,500	07/25/2011	1FE.....
64021#	AA 5		07/11/2011	CREDIT SUISSE FIRST B.....		2,966,250	3,000,000	1,740,000	1,740,000	0	0	0	0	0	1,740,000	0	1,226,250	1,226,250	38,179	05/16/2018	4FE.....
707569	AL 3		08/19/2011	REDEEMED.....		766,875	750,000	721,875	733,368	0	2,276	0	2,276	0	735,644	0	31,231	31,231	48,938	03/01/2015	4FE.....
693401	AD 3		09/26/2011	PAID ON PRINCIPAL.....		153,432	153,432	153,424	153,432	0	0	0	0	0	153,432	0	0	0	5,029	06/25/2014	1FE.....
000000	00 0		09/30/2011	PAID ON PRINCIPAL.....		389,252	389,252	388,765	388,850	0	402	0	402	0	389,252	0	0	0	14,123	09/29/2015	3FE.....
693492	A* 1		09/30/2011	PAID ON PRINCIPAL.....		203,628	203,628	204,309	204,328	0	(701)	0	(701)	0	203,628	0	0	0	2,641	09/21/2016	3FE.....
74254P	PB 2		09/30/2011	MATURED.....		1,000,000	1,000,000	999,870	999,896	0	104	0	104	0	1,000,000	0	0	0	51,500	09/30/2011	1FE.....
76009W	AE 0		07/15/2011	PAID ON PRINCIPAL.....		658,298	658,298	658,298	658,298	0	0	0	0	0	658,298	0	0	0	13,813	03/31/2015	3FE.....
76009N	B# 6		07/15/2011	PAID ON PRINCIPAL.....		2,746	2,746	2,746	2,746	0	0	0	0	0	2,746	0	0	0	26	06/30/2012	3FE.....
779382	AM 2		07/15/2011	PAID ON PRINCIPAL.....		208,355	208,355	208,355	208,355	0	0	0	0	0	208,355	0	0	0	6,580	07/15/2021	1FE.....
000000	00 0		09/30/2011	PAID ON PRINCIPAL.....		521,620	521,620	521,620	521,620	0	0	0	0	0	521,620	0	0	0	4,449	09/30/2020	1Z.....
86183@	AA 4		07/31/2011	MATURED.....		11,072	11,072	11,072	11,072	0	0	0	0	0	11,072	0	0	0	1,839	03/01/2013	1FE.....
868536	C@ 0		09/30/2011	PAID ON PRINCIPAL.....		5,164	5,164	5,035	5,090	14	59	0	74	0	5,164	0	0	0	167	10/05/2015	3.....
000000	00 0		09/30/2011	PAID ON PRINCIPAL.....		2,913	2,913	2,785	2,867	2	44	0	45	0	2,913	0	0	0	97	04/29/2018	3FE.....
882440	AT 7		07/18/2011	REDEEMED.....		1,020,657	945,000	941,400	943,175	0	406	0	406	0	943,581	0	77,076	77,076	41,436	04/01/2013	2FE.....
89609G	AA 0		08/19/2011	PAID ON PRINCIPAL.....		139,331	139,331	139,331	139,331	0	0	0	0	0	139,331	0	0	0	3,661	11/19/2021	1FE.....
90783V	AA 3		07/05/2011	PAID ON PRINCIPAL.....		37,113	37,113	37,113	37,113	0	0	0	0	0	37,113	0	0	0	1,886	01/02/2029	1.....

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
90783X AA 9	UNION PACIFIC PASS THR 6.176		07/05/2011	PAID ON PRINCIPAL		14,866	14,866	14,866	14,866	0	0	0	0	0	14,866	0	0	0	918	01/02/2031	1FE
91324P BM 3	UNITEDHEALTH GROUP INC 3.875		08/24/2011	CORTVIEW CAPITAL SECU		1,043,700	1,000,000	1,050,000	1,050,000	0	(195)	0	(195)	0	1,049,805	0	(6,105)	(6,105)	14,424	10/15/2020	1FE
90333W AA 6	US BANK NA 6.375		08/01/2011	MATURED		5,000,000	5,000,000	5,590,280	5,057,097	0	(57,097)	0	(57,097)	0	5,000,000	0	0	0	318,750	08/01/2011	1FE
92926K AB 9	WCA WASTE CORP 9.250		07/08/2011	REDEEMED		1,125,443	1,100,000	1,097,250	1,098,376	0	165	0	165	0	1,098,542	0	26,901	26,901	57,376	06/15/2014	4FE
97381W AD 6	WINDSTREAM CORP 8.625		09/19/2011	REDEEMED		597,713	573,000	566,062	568,095	0	245	0	245	0	568,340	0	29,374	29,374	56,011	08/01/2016	3FE
97381W B* 4	WINDSTREAM CORP B2 3.000		09/30/2011	PAID ON PRINCIPAL		12,225	12,225	12,151	12,166	0	59	0	59	0	12,225	0	0	0	296	12/17/2015	2
25179S AC 4	DEVON FINANCING CORP U 6.875	A	09/30/2011	MATURED		2,000,000	2,000,000	2,110,360	2,017,932	0	(17,932)	0	(17,932)	0	2,000,000	0	0	0	137,500	09/30/2011	2FE
780085 LP 9	ROYAL BANK OF CANADA 5.650	A	07/18/2011	MATURED		1,000,000	1,000,000	999,950	999,957	0	43	0	43	0	1,000,000	0	0	0	56,500	07/20/2011	1FE
878742 AJ 4	TECK RESOURCES 9.750	A	08/29/2011	MORGAN STANLEY		1,194,480	1,000,000	1,231,180	1,231,180	0	(39,704)	0	(39,704)	0	1,191,476	0	3,004	3,004	77,458	05/15/2014	2FE
92658T AG 3	VIDEOTRON LTEE 6.875	A	07/18/2011	REDEEMED		1,094,400	1,082,000	1,032,572	1,053,852	0	4,626	0	4,626	0	1,058,478	0	35,922	35,922	75,007	01/15/2014	3FE
02265Q AA 6	AMAL LIMITED 3.465	F	08/22/2011	PAID ON PRINCIPAL		90,374	90,374	90,374	90,374	0	0	0	0	0	90,374	0	0	0	2,364	08/21/2021	1
034863 AD 2	ANGLO AMERICAN (144A) 4.450	F	09/14/2011	CORTVIEW CAPITAL SECU		1,009,470	1,000,000	999,760	999,704	0	65	0	65	0	999,769	0	9,701	9,701	43,511	09/27/2020	2FE
00182E AE 9	ANZ NATIONAL INTL (144) 5.500	F	08/08/2011	MATURED		1,000,000	1,000,000	999,010	999,804	0	196	0	196	0	1,000,000	0	0	0	55,000	08/08/2011	1FE
78572M AC 9	SABMILLER PLC (144A) 6.200	F	07/01/2011	MATURED		2,000,000	2,000,000	1,998,580	1,999,835	0	165	0	165	0	2,000,000	0	0	0	124,000	07/01/2011	2FE
00254E BP 6	SWEDISH EXPORT CREDIT 4.875	F	09/29/2011	MATURED		500,000	500,000	497,790	499,598	0	402	0	402	0	500,000	0	0	0	24,375	09/29/2011	1FE
007036 QM 1	ARMT 2005-8 4A21 5.311		09/25/2011	PAID ON PRINCIPAL		299,732	299,732	286,424	290,813	0	8,919	0	8,919	0	299,732	0	0	0	11,446	07/25/2035	1Z*
007036 QM 1	ARMT 2005-8 4A21 5.315		07/25/2011	PAID ON PRINCIPAL		124,277	124,277	118,759	120,579	0	3,698	0	3,698	0	124,277	0	0	0	3,883	07/25/2035	1Z*
00213F AY 5	ASG 2011-3 A70 (144A) 2.532		09/29/2011	PAID ON PRINCIPAL		95,470	95,470	93,143	93,143	0	2,327	0	2,327	0	95,470	0	0	0	350	12/28/2035	1Z
07386H SW 2	BALTA 2005-4 22A2 CMO 2.779		09/26/2011	PAID ON PRINCIPAL		11,609	11,609	6,153	5,796	0	5,812	0	5,812	0	11,609	0	0	0	227	05/25/2035	1Z*
07386H SW 2	BALTA 2005-4 22A2 CMO 2.803		07/25/2011	PAID ON PRINCIPAL		57,667	57,667	30,564	28,794	0	28,873	0	28,873	0	57,667	0	0	0	968	05/25/2035	1Z*
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.898		07/25/2011	PAID ON PRINCIPAL		3,004	3,004	2,892	2,875	0	129	0	129	0	3,004	0	0	0	52	03/25/2033	1Z*
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.898		09/25/2011	PAID ON PRINCIPAL		6,532	6,532	6,289	6,252	0	280	0	280	0	6,532	0	0	0	143	03/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.878		07/25/2011	PAID ON PRINCIPAL		1,410	1,410	1,368	1,350	0	60	0	60	0	1,410	0	0	0	24	05/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.878		09/25/2011	PAID ON PRINCIPAL		2,783	2,783	2,701	2,665	0	118	0	118	0	2,783	0	0	0	57	05/25/2033	1Z*
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		141,041	141,041	136,499	138,305	0	2,736	0	2,736	0	141,041	0	0	0	4,505	09/25/2018	1Z*
05949A BA 7	BOAMS 2004-3 1A25 CMO 5.250		09/25/2011	PAID ON PRINCIPAL		2,081,949	2,081,949	2,081,949	2,077,125	0	4,824	0	4,824	0	2,081,949	0	0	0	70,950	04/25/2034	1Z*
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.174		07/25/2011	PAID ON PRINCIPAL		314,441	314,441	315,386	308,599	0	5,842	0	5,842	0	314,441	0	0	0	9,434	07/25/2035	1Z*
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.176		09/25/2011	PAID ON PRINCIPAL		492,158	492,158	493,636	483,014	0	9,143	0	9,143	0	492,158	0	0	0	17,753	07/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.097		09/26/2011	PAID ON PRINCIPAL		455,345	455,345	434,001	417,679	0	37,667	0	37,667	0	455,345	0	0	0	9,890	11/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.119		07/25/2011	PAID ON PRINCIPAL		108,487	108,487	103,401	99,513	0	8,974	0	8,974	0	108,487	0	0	0	1,977	11/25/2035	1Z*
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		09/25/2011	PAID ON PRINCIPAL		1,418,662	1,418,662	1,412,566	1,412,831	0	5,831	0	5,831	0	1,418,662	0	0	0	47,699	11/25/2020	1Z*
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		08/25/2011	PAID ON PRINCIPAL		111,858	111,858	113,082	111,693	0	165	0	165	0	111,858	0	0	0	3,663	06/25/2035	1Z*
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		301,355	301,355	301,684	300,804	0	551	0	551	0	301,355	0	0	0	10,624	07/25/2020	1Z*
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		1,193,019	1,193,019	1,184,755	1,186,831	0	6,188	0	6,188	0	1,193,019	0	0	0	42,120	10/25/2020	1Z*
07384M F8 0	BSARM 2004-1 11A1 CMO 2.911		07/25/2011	PAID ON PRINCIPAL		7,626	7,626	6,239	5,967	0	1,659	0	1,659	0	7,626	0	0	0	132	04/25/2034	1Z*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
07384M F8 0	BSARM 2004-1 11A1 CMO 2.912		09/25/2011	PAID ON PRINCIPAL		15,367	15,367	12,572	12,024	0	3,343	0	3,343	0	15,367	0	0	0	322	04/25/2034	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.704		09/26/2011	PAID ON PRINCIPAL		309,850	309,850	223,092	210,050	0	99,800	0	99,800	0	309,850	0	0	0	12,489	06/25/2047	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.731		07/25/2011	PAID ON PRINCIPAL		73,661	73,661	53,036	49,935	0	23,726	0	23,726	0	73,661	0	0	0	2,491	06/25/2047	1Z*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		208,887	208,887	207,320	207,766	0	1,121	0	1,121	0	208,887	0	0	0	6,137	12/25/2018	1Z*
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		181,335	181,335	179,714	179,938	0	1,397	0	1,397	0	181,335	0	0	0	6,583	11/25/2033	1Z*
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.420		09/26/2011	PAID ON PRINCIPAL		201,516	201,516	192,081	194,530	0	6,986	0	6,986	0	201,516	0	0	0	7,862	01/25/2036	1Z*
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.435		07/25/2011	PAID ON PRINCIPAL		174,819	174,819	166,634	168,759	(0)	6,061	0	6,061	0	174,819	0	0	0	5,567	01/25/2036	1Z*
16162W NF 2	CHASE 2005-S3 A5 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		1,245,066	1,245,066	1,241,804	1,242,153	0	2,913	0	2,913	0	1,245,066	0	0	0	47,956	11/25/2035	1Z*
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		202,870	202,870	197,988	200,745	0	2,125	0	2,125	0	202,870	0	0	0	6,222	11/25/2018	1Z*
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		1,047,701	1,047,701	1,042,490	1,043,448	0	4,254	0	4,254	0	1,047,701	0	0	0	33,626	08/25/2035	1Z*
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		337,164	337,164	301,762	305,721	0	31,443	0	31,443	0	337,164	0	0	0	11,179	11/25/2020	1Z*
17310B AD 6	CMSI 2006-3 1A4 6.000		09/25/2011	PAID ON PRINCIPAL		186,162	186,162	170,338	174,668	0	11,493	0	11,493	0	186,162	0	0	0	7,596	06/25/2036	1Z*
17312D AA 6	CMSI 2007-8 1A1 6.000		09/25/2011	PAID ON PRINCIPAL		152,101	152,101	101,907	63,046	0	89,054	0	89,054	0	152,101	0	0	0	6,147	09/25/2037	1Z*
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		09/25/2011	PAID ON PRINCIPAL		47,905	47,905	33,159	27,249	0	20,656	0	20,656	0	47,905	0	0	0	1,871	11/25/2036	1Z*
22540V 6Q 0	CSFB 2002-19 2M1 6.145		07/25/2011	PAID ON PRINCIPAL		2,523	2,523	2,390	2,376	15	131	0	147	0	2,523	0	0	0	93	06/25/2032	4Z*
22540V 6Q 0	CSFB 2002-19 2M1 6.148		09/25/2011	PAID ON PRINCIPAL		5,096	5,096	4,829	4,800	31	266	0	296	0	5,096	0	0	0	227	06/25/2032	4Z*
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		29,639	29,639	30,732	31,184	490	(2,035)	0	(1,545)	0	29,639	0	0	0	1,222	12/25/2033	1Z*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		185,574	185,574	185,483	185,483	0	91	0	91	0	185,574	0	0	0	5,942	02/25/2020	1Z*
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		424,260	424,260	364,864	357,586	0	66,674	0	66,674	0	424,260	0	0	0	15,348	08/25/2020	1Z*
225458 G3 6	CSFB 2005-7 4A1 5.000		09/25/2011	PAID ON PRINCIPAL		589,670	589,670	590,222	588,300	0	1,370	0	1,370	0	589,670	0	0	0	19,979	08/25/2020	1Z*
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		08/25/2011	PAID ON PRINCIPAL		244,949	244,949	228,473	218,345	6,295	20,309	0	26,604	0	244,949	0	0	0	8,585	02/25/2037	1Z*
02149D AD 1	CWALT 2006-HY13 2A1 5.716		09/25/2011	PAID ON PRINCIPAL		765,890	765,890	661,759	654,987	0	110,902	0	110,902	0	765,890	0	0	0	32,654	01/25/2037	1Z*
02149D AD 1	CWALT 2006-HY13 2A1 5.719		07/25/2011	PAID ON PRINCIPAL		106,432	106,432	91,961	91,020	0	15,412	0	15,412	0	106,432	0	0	0	3,612	01/25/2037	1Z*
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/26/2011	PAID ON PRINCIPAL		262,557	262,557	196,655	208,987	0	53,570	0	53,570	0	262,557	0	0	0	10,237	03/25/2036	1Z*
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/26/2011	PAID ON PRINCIPAL		169,863	169,863	146,756	150,718	0	19,144	0	19,144	0	169,863	0	0	0	6,626	04/25/2036	1Z*
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		1,014,719	1,014,719	1,017,789	1,013,439	0	1,280	0	1,280	0	1,014,719	0	0	0	32,896	06/25/2018	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 2.746		09/25/2011	PAID ON PRINCIPAL		11,710	11,710	11,194	11,453	0	257	0	257	0	11,710	0	0	0	248	06/25/2033	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 2.750		07/25/2011	PAID ON PRINCIPAL		6,054	6,054	5,787	5,921	0	133	0	133	0	6,054	0	0	0	102	06/25/2033	1Z*
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		684,530	684,530	681,354	680,094	0	4,436	0	4,436	0	684,530	0	0	0	25,416	07/25/2035	1Z*
126694 RJ 9	CWHL 2005-J4 A1 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		2,209,045	2,209,045	2,201,932	2,203,478	0	5,567	0	5,567	0	2,209,045	0	0	0	83,224	12/25/2035	1Z*
12669G 5U 1	CWHL 2005-17 1A8 5.500		09/26/2011	PAID ON PRINCIPAL		273,240	273,240	239,512	240,651	0	32,589	0	32,589	0	273,240	0	0	0	10,180	09/25/2035	1Z*
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		652,811	652,811	649,037	645,436	0	7,375	0	7,375	0	652,811	0	0	0	23,901	09/25/2035	1Z*
12543W AJ 7	CWHL 2006-18 2A7 (CMO) 6.000		09/26/2011	PAID ON PRINCIPAL		238,139	238,139	213,134	213,134	0	25,005	0	25,005	0	238,139	0	0	0	1,926	12/25/2036	6Z*
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		09/26/2011	PAID ON PRINCIPAL		845,667	845,667	814,399	810,074	0	35,592	0	35,592	0	845,667	0	0	0	32,700	03/25/2036	1Z*
126671 RX 6	CWL 2002-S3 M1 4.800		09/25/2011	PAID ON PRINCIPAL		8,004	8,004	8,156	6,669	1,487	(152)	0	1,335	0	8,004	0	0	0	258	05/25/2032	6Z*
126673 TD 4	CWL 2004-S1 A3 4.615		09/25/2011	PAID ON PRINCIPAL		362,584	362,584	329,951	336,750	0	25,834	0	25,834	0	362,584	0	0	0	11,114	02/25/2035	1Z*

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		09/25/2011	PAID ON PRINCIPAL		123,113	123,113	123,113	122,886	34	193	0	227	0	123,113	0	0	0	4,420	07/25/2033	1Z*
32051D L3 4	FHASI 2003-8 2A1 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		432,146	432,146	422,963	425,532	0	6,614	0	6,614	0	432,146	0	0	0	13,593	09/25/2018	1Z*
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2011	PAID ON PRINCIPAL		345,594	345,594	249,260	185,954	0	159,640	0	159,640	0	345,594	0	0	0	13,341	04/25/2036	1Z*
36186M AC 5	GMACM 2007-HE3 2A1 7.000		09/25/2011	PAID ON PRINCIPAL		308,500	308,500	264,542	264,542	0	43,958	0	43,958	0	308,500	0	0	0	14,469	09/25/2037	1Z*
36297X AF 0	GSR 2006-5F 2A5 6.000		09/25/2011	PAID ON PRINCIPAL		901,663	901,663	870,038	870,743	0	30,920	0	30,920	0	901,663	0	0	0	37,757	05/25/2036	1Z*
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.370		09/26/2011	PAID ON PRINCIPAL		282,164	282,164	275,254	274,452	0	7,712	0	7,712	0	282,164	0	0	0	10,925	11/25/2035	1Z*
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.386		07/25/2011	PAID ON PRINCIPAL		167,880	167,880	163,768	163,291	0	4,589	0	4,589	0	167,880	0	0	0	5,291	11/25/2035	1Z*
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.781		09/26/2011	PAID ON PRINCIPAL		104,534	104,534	93,452	89,602	0	14,932	0	14,932	0	104,534	0	0	0	4,350	08/25/2036	1Z*
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.858		07/25/2011	PAID ON PRINCIPAL		37,368	37,368	33,407	32,030	(0)	5,338	0	5,338	0	37,368	0	0	0	1,279	08/25/2036	1Z*
46629D AK 1	JPMMT 2006-A7 2A2 CMO 4.441		09/26/2011	PAID ON PRINCIPAL		115,413	115,413	97,434	81,991	0	33,423	0	33,423	0	115,413	0	0	0	4,409	11/25/2036	1Z*
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.274		07/25/2011	PAID ON PRINCIPAL		67,106	67,106	56,652	47,673	0	19,433	0	19,433	0	67,106	0	0	0	2,194	11/25/2036	1Z*
46628Y AA 8	JPMMT 2006-S2 1A1 5.500		09/25/2011	PAID ON PRINCIPAL		678,948	678,948	643,167	644,315	0	34,632	0	34,632	0	678,948	0	0	0	25,350	07/25/2036	1Z*
46630P AZ 8	JPMMT 2007-A2 4A1M 5.612		09/25/2011	PAID ON PRINCIPAL		739,370	739,370	721,694	707,588	0	31,781	0	31,781	0	739,370	0	0	0	29,254	04/25/2037	1Z*
46630P AZ 8	JPMMT 2007-A2 4A1M 5.614		07/25/2011	PAID ON PRINCIPAL		218,890	218,890	213,657	209,481	0	9,409	0	9,409	0	218,890	0	0	0	7,209	04/25/2037	1Z*
525170 BD 7	LMH 1998-1 2A1 6.545		09/27/2011	VARIOUS		36,196	37,806	34,570	32,541	0	5,023	0	5,023	0	37,564	0	(1,368)	(1,368)	1,636	07/15/2028	6FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		102,301	102,301	100,575	101,564	0	737	0	737	0	102,301	0	0	0	3,183	12/25/2018	1Z*
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		151,315	151,315	150,039	150,712	0	603	0	603	0	151,315	0	0	0	4,521	03/25/2018	1Z*
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450		09/10/2011	PAID ON PRINCIPAL		572,788	572,788	572,715	572,715	0	73	0	73	0	572,788	0	0	0	4,796	12/10/2033	1FE
674135 CP 1	OAK 1997-C B1 7.450		09/27/2011	WRITTEN OFF		20	21,654	12,235	12,169	0	(68)	0	(68)	0	12,101	0	(12,081)	(12,081)	1,175	11/15/2027	6FE
68619A BJ 5	ORGN 2005-A A3 4.970		09/15/2011	PAID ON PRINCIPAL		156,317	156,317	127,181	147,000	0	9,317	0	9,317	0	156,317	0	0	0	5,205	10/15/2021	1FE
68619A BR 7	ORGN 2005-B A3 5.605		09/15/2011	PAID ON PRINCIPAL		152,603	152,603	151,840	152,153	0	450	0	450	0	152,603	0	0	0	6,033	05/15/2022	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.424		09/18/2011	PAID ON PRINCIPAL		686,445	686,445	695,215	690,533	0	(4,088)	0	(4,088)	0	686,445	0	0	0	26,926	05/26/2035	1Z*
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.429		07/18/2011	PAID ON PRINCIPAL		262,158	262,158	265,507	263,719	0	(1,561)	0	(1,561)	0	262,158	0	0	0	8,424	05/26/2035	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.158		07/18/2011	PAID ON PRINCIPAL		144,956	144,956	146,357	145,095	0	(139)	0	(139)	0	144,956	0	0	0	5,253	12/18/2036	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.162		09/18/2011	PAID ON PRINCIPAL		427,506	427,506	431,638	427,915	0	(409)	0	(409)	0	427,506	0	0	0	18,788	12/18/2036	1Z*
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		305,281	305,281	304,422	304,361	0	920	0	920	0	305,281	0	0	0	10,248	10/25/2020	1Z*
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		09/25/2011	PAID ON PRINCIPAL		397,838	397,838	398,242	397,462	0	375	0	375	0	397,838	0	0	0	13,352	10/25/2020	1Z*
45660N PZ 2	RAST 2003-A5 A1 5.500		09/25/2011	PAID ON PRINCIPAL		787,963	787,963	750,535	771,003	0	16,960	0	16,960	0	787,963	0	0	0	29,175	06/25/2033	1Z*
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		147,073	147,073	140,868	137,059	0	10,014	0	10,014	0	147,073	0	0	0	5,993	07/25/2036	1Z*
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2011	PAID ON PRINCIPAL		709,544	709,544	672,958	655,692	0	53,852	0	53,852	0	709,544	0	0	0	26,847	01/25/2037	1Z*
863579 KB 3	SARM 2005-3XS A3 .557		07/25/2011	PAID ON PRINCIPAL		42,881	42,881	40,522	33,340	0	9,540	0	9,540	0	42,881	0	0	0	191	01/25/2035	1Z*
863579 KB 3	SARM 2005-3XS A3 .958		08/25/2011	PAID ON PRINCIPAL		71,118	71,118	67,207	55,295	0	15,823	0	15,823	0	71,118	0	0	0	373	01/25/2035	1Z*
863579 KB 3	SARM 2005-3XS A3 .974		09/26/2011	PAID ON PRINCIPAL		131,270	131,270	124,051	102,064	0	29,206	0	29,206	0	131,270	0	0	0	800	01/25/2035	1Z*
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		112,090	112,090	113,544	113,255	0	(1,165)	0	(1,165)	0	112,090	0	0	0	3,662	03/25/2018	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.589		09/25/2011	PAID ON PRINCIPAL		1,254	1,254	1,254	1,168	(0)	87	0	87	0	1,254	0	0	0	23	01/25/2033	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.607		07/25/2011	PAID ON PRINCIPAL		458	458	458	426	0	32	0	32	0	458	0	0	0	7	01/25/2033	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/Stocks Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
929227	YG 5		07/25/2011	WAMU 2002-S7 3A1 CMO	6.000	6,496	6,496	6,618	6,473	0	23	0	23	0	6,496	0	0	0	227	11/25/2032	1Z*
939336	PC 1		09/25/2011	WAMU 2003-AR1 A6 CMO	2.254	313	313	316	284	0	29	0	29	0	313	0	0	0	5	03/25/2033	1Z*
939336	PC 1		07/25/2011	WAMU 2003-AR1 A6 CMO	2.254	1,242	1,242	1,255	1,126	0	116	0	116	0	1,242	0	0	0	17	03/25/2033	1Z*
92922F	HL 5		09/25/2011	WAMU 2003-S12 1A1 CMO	4.500	376,803	376,803	367,736	371,436	0	5,367	0	5,367	0	376,803	0	0	0	11,579	11/25/2018	1Z*
929227	6Y 7		09/25/2011	WAMU 2003-S6 2A3 CMO	4.750	87,216	87,216	87,477	87,237	(1)	(20)	0	(21)	0	87,216	0	0	0	2,741	07/25/2018	1Z*
92922F	BK 3		09/25/2011	WAMU 2003-S7 A1 CMO	4.500	81,907	81,907	80,423	80,945	0	963	0	963	0	81,907	0	0	0	2,431	08/25/2018	1Z*
92922F	DE 5		09/25/2011	WAMU 2003-S8 A2 CMO	5.000	233,711	233,711	235,172	234,112	0	(401)	0	(401)	0	233,711	0	0	0	7,714	09/25/2018	1Z*
93363N	AD 7		09/25/2011	WAMU 2006-AR12 1A4 CMO	5.931	29,777	29,777	18,350	15,733	0	14,044	0	14,044	0	29,777	0	0	0	1,240	10/25/2036	1Z*
93363N	AD 7		07/25/2011	WAMU 2006-AR12 1A4 CMO	5.937	14,064	14,064	8,667	7,431	0	6,633	0	6,633	0	14,064	0	0	0	486	10/25/2036	1Z*
949767	AB 3		09/25/2011	WFMBS 2003-13 A2 CMO	4.500	226,773	226,773	224,151	225,512	0	1,262	0	1,262	0	226,773	0	0	0	6,929	10/25/2018	1Z*
94980Y	AE 2		09/25/2011	WFMBS 2003-16 2A1 CMO	4.500	86,309	86,309	85,835	85,961	0	348	0	348	0	86,309	0	0	0	2,650	12/25/2018	1Z*
949775	AB 6		09/25/2011	WFMBS 2003-18 A2 CMO	5.250	65,367	65,367	64,035	64,694	0	673	0	673	0	65,367	0	0	0	2,241	12/25/2033	1Z*
94982Y	AH 3		09/25/2011	WFMBS 2005-15 A2 CMO	5.000	1,617,726	1,617,726	1,580,087	1,600,885	0	16,842	0	16,842	0	1,617,726	0	0	0	53,455	12/25/2020	1Z*
94983F	AA 8		09/25/2011	WFMBS 2006-1 A1 CMO	5.000	369,237	369,237	361,794	364,266	0	4,970	0	4,970	0	369,237	0	0	0	12,424	09/25/2020	1Z*
94984A	AS 9		09/26/2011	WFMBS 2006-6 1A17 CMO	5.750	859,888	859,888	822,179	823,514	(0)	36,374	0	36,374	0	859,888	0	0	0	32,920	05/25/2036	1Z*
94980S	AD 7		09/25/2011	WFMBS 2006-9 1A4 CMO	6.000	753,446	753,446	733,197	734,184	(0)	19,262	0	19,262	0	753,446	0	0	0	32,054	07/25/2036	1Z*
94985R	AR 3		09/25/2011	WFMBS 2007-4 A16 CMO	5.500	385,935	385,935	355,181	355,181	0	30,754	0	30,754	0	385,935	0	0	0	7,061	04/25/2037	5Z*
92977Y	BQ 3		09/20/2011	WMLT 2005-B 3A1 CMO	5.130	228,714	228,714	179,540	161,142	0	67,572	0	67,572	0	228,714	0	0	0	8,381	10/20/2035	1Z*
92977Y	BQ 3		07/20/2011	WMLT 2005-B 3A1 CMO	5.133	2,585	2,585	2,029	1,821	0	764	0	764	0	2,585	0	0	0	77	10/20/2035	1Z*
05947U	LW 6		09/11/2011	BACM 2003-2 A2	4.342	33,608	33,608	33,778	33,579	0	29	0	29	0	33,608	0	0	0	936	03/11/2041	1Z*
23305X	AA 9		09/10/2011	DBUBS 2011-LC2A A1 (14	3.527	37,899	37,899	38,277	38,277	0	(377)	0	(377)	0	37,899	0	0	0	217	01/10/2021	1Z*
30224X	AA 2		09/05/2011	ESA 2010-ESHA A (144A)	2.950	15,447	15,447	15,234	15,234	0	214	0	214	0	15,447	0	0	0	38	11/05/2027	1Z*
52108H	XL 3		09/15/2011	LBUBS 2003-C8 A3	4.830	278,521	278,521	279,902	278,679	0	(158)	0	(158)	0	278,521	0	0	0	10,107	11/15/2027	1Z*
929766	JD 6		09/15/2011	WBCMT 2003-C6 A3	4.957	2,873,241	2,873,241	2,966,621	2,876,653	0	(3,412)	0	(3,412)	0	2,873,241	0	0	0	106,229	08/15/2035	1Z*
04542B	MS 8		09/25/2011	ABFC 2005-AQ1 A4	5.010	286,513	286,513	279,350	279,350	0	7,163	0	7,163	0	286,513	0	0	0	4,751	06/25/2035	1Z*
161546	FW 1		09/25/2011	CFAB 2003-4 1A6	4.429	195,996	195,996	193,699	195,031	0	964	0	964	0	195,996	0	0	0	5,814	10/25/2014	1Z*
12668T	AB 0		07/25/2011	CWL 2007-BC1 2A1	247	304,362	304,362	280,013	288,671	0	15,690	0	15,690	0	304,362	0	0	0	470	05/25/2037	1Z*
12668T	AB 0		08/25/2011	CWL 2007-BC1 2A1	278	310,054	310,054	285,250	294,070	0	15,984	0	15,984	0	310,054	0	0	0	540	05/25/2037	1Z*
12668T	AB 0		09/26/2011	CWL 2007-BC1 2A1	294	414,695	414,695	381,520	393,317	0	21,378	0	21,378	0	414,695	0	0	0	917	05/25/2037	1Z*
294751	DC 3		09/25/2011	EQABS 2003-4 AF6	4.833	116,613	116,613	116,612	116,317	0	296	0	296	0	116,613	0	0	0	3,999	10/25/2034	1Z*
36228F	YS 9		09/25/2011	GSAMP 2003-SEA2 A1 (AM	4.421	78,737	78,737	68,108	68,108	0	10,630	0	10,630	0	78,737	0	0	0	1,155	07/25/2033	1Z*
36242D	JW 4		07/25/2011	GSMPS 2004-4 2A1 (CMO)	3.883	5,503	5,503	5,324	5,324	0	179	0	179	0	5,503	0	0	0	93	06/25/2034	1Z*
36242D	JW 4		09/25/2011	GSMPS 2004-4 2A1 (CMO)	3.885	39,877	39,877	38,581	38,581	0	1,296	0	1,296	0	39,877	0	0	0	865	06/25/2034	1Z*
362341	LS 6		07/25/2011	GSMPS 2005-RP3 2A1 (CM	3.565	131,719	131,719	124,475	124,475	0	7,245	0	7,245	0	131,719	0	0	0	1,224	09/25/2035	3FE
362341	LS 6		09/25/2011	GSMPS 2005-RP3 2A1 (CM	3.569	195,227	195,227	184,489	184,489	0	10,737	0	10,737	0	195,227	0	0	0	2,712	09/25/2035	3FE
47232F	AC 1		07/26/2011	JMAC 2010-R1 2A1 (144A	353	131,788	131,788	118,609	118,609	0	13,179	0	13,179	0	131,788	0	0	0	36	11/26/2036	2Z*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
47232F AC 1	JMAC 2010-R1 2A1 (144A .386.....		09/27/2011	PAID ON PRINCIPAL.....		448,167	448,167	403,350	403,350	0	44,817	0	44,817	0	448,167	0	0	0	347	11/26/2036	2Z*
69121P DE 0	OWNIT 2006-2 A2B 5.632.....		09/26/2011	PAID ON PRINCIPAL.....		200,395	200,395	169,209	158,747	0	41,649	0	41,649	0	200,395	0	0	0	6,207	01/25/2037	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 .457.....		07/25/2011	PAID ON PRINCIPAL.....		108,661	108,661	90,189	93,507	0	15,155	0	15,155	0	108,661	0	0	0	318	10/25/2035	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 .488.....		08/25/2011	PAID ON PRINCIPAL.....		127,132	127,132	105,520	109,401	0	17,731	0	17,731	0	127,132	0	0	0	422	10/25/2035	1Z*
76112B H2 9	RAMP 2005-EFC5 A2 .504.....		09/26/2011	PAID ON PRINCIPAL.....		156,744	156,744	130,098	134,884	0	21,861	0	21,861	0	156,744	0	0	0	589	10/25/2035	1Z*
75406V AC 7	RASC 2006-KS5 A3 .347.....		07/25/2011	PAID ON PRINCIPAL.....		212,904	212,904	149,033	163,421	0	49,483	0	49,483	0	212,904	0	0	0	486	07/25/2036	1Z*
75406V AC 7	RASC 2006-KS5 A3 .378.....		08/25/2011	PAID ON PRINCIPAL.....		155,110	155,110	108,577	119,059	0	36,050	0	36,050	0	155,110	0	0	0	401	07/25/2036	1Z*
75406V AC 7	RASC 2006-KS5 A3 .394.....		09/26/2011	PAID ON PRINCIPAL.....		238,737	238,737	167,116	183,250	0	55,487	0	55,487	0	238,737	0	0	0	697	07/25/2036	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous.....					100,688,609	99,488,748	96,605,526	95,909,555	9,366	1,961,907	0	1,971,274	0	97,880,829	0	2,807,780	2,807,780	4,400,221	XXX	XXX
8399997.	Total - Bonds - Part 4.....					515,813,847	516,162,726	529,930,420	512,758,322	9,366	475,219	0	484,585	0	513,242,908	0	2,570,939	2,570,939	21,646,643	XXX	XXX
8399999.	Total - Bonds.....					515,813,847	516,162,726	529,930,420	512,758,322	9,366	475,219	0	484,585	0	513,242,908	0	2,570,939	2,570,939	21,646,643	XXX	XXX
QE05.16	Common Stocks - Industrial and Miscellaneous																				
053588 10 9	AVEO PHARMACEUTICALS INC.....		07/13/2011	CITIGROUP GLOBAL MKTS.....		803,000	16,243	XXX	15,685	0	0	0	0	15,685	0	558	558	0	XXX	L	
13100M 50 9	CALIX INC.....		07/07/2011	VARIOUS.....		364,000	7,934	XXX	7,702	0	0	123	(123)	7,578	0	356	356	0	XXX	L	
45884X 10 3	INTERMUNE INC.....		07/15/2011	VARIOUS.....		9,999,000	365,899	XXX	370,191	0	0	19,325	(19,325)	350,867	0	15,033	15,033	0	XXX	L	
472147 10 7	JAZZ PHARMACEUTICALS INC.....		07/13/2011	CITIGROUP GLOBAL MKTS.....		1,301,000	46,350	XXX	41,632	0	0	0	0	41,632	0	4,718	4,718	0	XXX	L	
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					436,428	XXX	435,210	0	0	0	19,448	(19,448)	415,762	0	20,665	20,665	0	XXX	XXX	
9799997	Total - Common Stocks - Part 4.....					436,428	XXX	435,210	0	0	0	19,448	(19,448)	415,762	0	20,665	20,665	0	XXX	XXX	
9799999.	Total - Common Stocks.....					436,428	XXX	435,210	0	0	0	19,448	(19,448)	415,762	0	20,665	20,665	0	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....					436,428	XXX	435,210	0	0	0	19,448	(19,448)	415,762	0	20,665	20,665	0	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....					516,250,275	XXX	530,365,630	512,758,322	9,366	475,219	19,448	465,137	0	513,658,670	0	2,591,604	2,591,604	21,646,643	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

QE06

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)	
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
Short Futures																				
Hedging Other																				
FVZ1.....	(2,750)	(2,750,000)	US 5YR NOTE (CBT) Dec11.....	Portfolio Hedge.....	D-1.....	Interest.....	12/30/2011	Chicago Board of Trade	08/24/2011	122.2344	122.4844	(687,500)	0	(687,500)	(687,500)	0	0	2,475,000	0001.....	
1349999. Total-Short Futures-Hedging Other.....													(687,500)	0	(687,500)	(687,500)	0	0	2,475,000	XXX
1389999. Total-Short Futures.....													(687,500)	0	(687,500)	(687,500)	0	0	2,475,000	XXX
1409999. Total-Hedging Other.....													(687,500)	0	(687,500)	(687,500)	0	0	2,475,000	XXX
1449999. TOTAL.....													(687,500)	0	(687,500)	(687,500)	0	0	2,475,000	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	.....(687,500)	.....0	.....2,475,000	.....2,475,000
0899999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(687,500)	.....0	.....2,475,000	.....2,475,000

QE08

THE TRAVELERS INDEMNITY 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	.....22,544,880	.....22,544,880	10/03/2011....
	REPO - DEU A TREASURY.....	.....1	.....22,544,880	.....22,544,880	10/03/2011....
	REPO - RBS A TREASURY.....	.....1	.....2,373,144	.....2,373,144	10/03/2011....
0199999	U.S. Government - Issuer Obligations.....		.....47,462,904	.....47,462,904	....XXX.....
0599999	Total - U.S. Government.....		.....47,462,904	.....47,462,904	....XXX.....
Totals					
7799999	Total - Issuer Obligations.....		.....47,462,904	.....47,462,904	....XXX.....
8399999	Subtotal - Bonds.....		.....47,462,904	.....47,462,904	....XXX.....
9999999	Totals.....		.....47,462,904	.....47,462,904	....XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(21,576,096) Book/Adjusted Carrying Value \$.....(21,576,096)
- Average balance for the year to date: Fair Value \$.....56,338,431 Book/Adjusted Carrying Value \$.....56,338,431
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....47,462,904 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 \$.....47,462,904 Book/Adjusted Carrying Value \$.....47,462,904

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.....	Charlotte,NC.....	0.060	(28)	0	0	468,155	601,002	XXX..
Bank of America, N.A.....	Hartford,CT.....	0.000	0	0	1,158,846	(8,188,972)	(3,063,405)	XXX..
Bank of America, N.A. - Boston.....	Boston,MA.....	0.000	0	0	12,976	15,524	22,894	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	0.000	0	0	2,000,000	2,000,000	2,000,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(181,725)	(26,067)	(4,660)	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	0.060	0	0	10,512,515	11,768,254	12,480,803	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(7,712,816)	(7,126,457)	(9,033,922)	XXX..
Bank of New York.....	New York,NY.....	0.000	0	0	95,298	60,758	67,915	XXX..
Bank of New York Mellon.....	New York,NY.....	0.000	0	0	(790,545)	(229,712)	(413,512)	XXX..
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(461,905,119)	(670,141,938)	(717,983,254)	XXX..
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	6,303,123	6,302,700	7,408,427	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	0.000	0	0	25,000	25,000	25,000	XXX..
HSBC.....	Miami,FL.....	0.000	0	0	947,215	1,535,134	982,185	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	(2,803,688)	(10,690,360)	11,160,761	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(6,993,646)	(7,987,307)	(19,872,542)	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX..
Key Bank of New York.....	Albany,NY.....	0.000	0	0	82,036	62,373	50,064	XXX..
RBC Dexia.....	Toronto,ON.....	0.000	0	0	25,828	35,719	35,719	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	5,000	5,000	5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	171,544	115,569	69,143	XXX..
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	73,484	59,603	332,981	XXX..
US Bank Corp.....	St. Paul,MN.....	0.000	0	0	61,642	75,009	91,140	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	757,823	1,210,612	1,283,475	XXX..
Wachovia Bank, N.A. - VA.....	Roanoke,VA.....	0.000	0	0	0	0	0	XXX..
0199999. Total Open Depositories.....	XXX.....	XXX.....	(28)	0	(457,158,338)	(679,654,533)	(712,757,914)	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	(28)	0	(457,158,338)	(679,654,533)	(712,757,914)	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	(28)	0	(457,158,338)	(679,654,533)	(712,757,914)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE12



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(426,257)	0	0	175,904
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	(96,165)	0	0	103,138
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	(1,988,881)	0	0	893,457
11. Georgia.....GA	0	0	0	0	(155,288)	0	0	382,394
12. Hawaii.....HI	0	0	0	0	(33,554)	0	0	15,599
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	(105,131)	0	0	81,019
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(6,507)	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	(5,613)	0	0	2,071
21. Maryland.....MD	0	0	0	0	(67,328)	0	0	28,146
22. Massachusetts.....MA	0	0	0	0	(242,084)	0	0	142,740
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(318,275)	0	0	225,716
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	(241,513)	0	0	136,891
30. New Hampshire.....NH	0	0	0	0	(40,388)	0	0	15,398
31. New Jersey.....NJ	0	0	0	0	(7,512)	0	0	0
32. New Mexico.....NM	0	0	0	0	(216,471)	0	0	178,515
33. New York.....NY	0	0	0	0	(6,090,043)	1,025,000	3	3,001,567
34. North Carolina.....NC	0	0	0	0	(9,119)	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(316,009)	0	0	127,039
37. Oklahoma.....OK	0	0	0	0	(1,324)	0	0	0
38. Oregon.....OR	0	0	0	0	(227,702)	0	0	86,361
39. Pennsylvania.....PA	0	0	430,000	28	(44,767)	334,500	25	0
40. Rhode Island.....RI	0	0	0	0	(4,004)	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	(2,385)	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(185,997)	0	0	76,273
46. Vermont.....VT	0	0	0	0	(8,429)	0	0	0
47. Virginia.....VA	0	0	0	0	(381,779)	0	0	199,783
48. Washington.....WA	0	0	0	0	(61,514)	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(117,873)	0	0	45,106
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	430,000	28	(11,401,911)	1,359,500	28	5,917,120

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(860,395)	0	0	351,912
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	(17,331)	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	1,181	1,181	0	0	(111,836)	0	0	86,186
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	1,906	1,906	0	0	(95,974)	0	0	125,017
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(55,051)	0	0	31,203
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	1	(122,836)	250,210	4	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	(3,331)	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	.7	1	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(14,639)	0	0	0
48. Washington.....WA	0	0	0	0	(8,024)	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.....	3,087	3,087	0	1	(1,289,408)	250,317	6	594,318

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(46,312)	0	0	19,112
2. Alaska.....AK	0	0	0	0	(44,507)	0	0	27,447
3. Arizona.....AZ	0	0	0	0	(58,830)	0	0	24,062
4. Arkansas.....AR	0	0	0	0	(225,252)	0	0	93,387
5. California.....CA	0	0	0	0	(1,243,754)	0	0	466,584
6. Colorado.....CO	0	0	0	0	(803,825)	0	0	352,394
7. Connecticut.....CT	0	0	0	0	(643,142)	0	0	584,447
8. Delaware.....DE	0	0	0	0	(80,826)	0	0	27,068
9. District of Columbia.....DC	0	0	0	0	(68,577)	0	0	30,562
10. Florida.....FL	0	0	0	0	(253,375)	0	0	113,823
11. Georgia.....GA	0	0	0	1	(1,003,581)	0	0	2,471,294
12. Hawaii.....HI	0	0	0	0	(7,385)	0	0	3,518
13. Idaho.....ID	0	0	0	0	(158,646)	0	0	60,781
14. Illinois.....IL	0	0	0	1	(2,528,936)	0	0	641,879
15. Indiana.....IN	0	0	0	0	(51,224)	250,000	1	39,476
16. Iowa.....IA	0	0	0	0	(228,864)	0	0	100,892
17. Kansas.....KS	0	0	0	0	(3,718)	0	0	0
18. Kentucky.....KY	0	0	0	0	(427,506)	0	0	190,315
19. Louisiana.....LA	0	0	0	2	(1,139,403)	52,893	1	447,170
20. Maine.....ME	0	0	0	0	(39,657)	0	0	14,630
21. Maryland.....MD	0	0	0	0	(220,398)	0	0	92,135
22. Massachusetts.....MA	0	0	0	0	(808,782)	0	0	477,870
23. Michigan.....MI	0	0	0	0	(2,028,437)	0	0	786,893
24. Minnesota.....MN	0	0	0	0	(228,590)	0	0	162,113
25. Mississippi.....MS	0	0	0	0	(166,267)	0	0	42,816
26. Missouri.....MO	0	0	0	0	(613,031)	0	0	237,497
27. Montana.....MT	0	0	13,172	1	(87,876)	50,000	1	48,708
28. Nebraska.....NE	0	0	0	0	(93,433)	0	0	34,679
29. Nevada.....NV	0	0	0	0	(58,602)	0	0	33,216
30. New Hampshire.....NH	0	0	0	0	(168,874)	0	0	64,386
31. New Jersey.....NJ	0	0	3,500	2	(1,195,301)	0	0	419,534
32. New Mexico.....NM	0	0	0	0	(185,892)	0	0	153,297
33. New York.....NY	0	0	0	0	(7,374,382)	170,001	3	3,467,328
34. North Carolina.....NC	0	0	0	0	(449,581)	0	0	192,686
35. North Dakota.....ND	0	0	0	0	(8,952)	0	0	17,620
36. Ohio.....OH	0	0	0	0	(2,050,005)	0	0	828,139
37. Oklahoma.....OK	0	0	0	0	(82,861)	0	0	62,875
38. Oregon.....OR	0	0	0	0	(236,050)	0	0	89,527
39. Pennsylvania.....PA	0	0	0	0	(1,816,270)	0	0	947,817
40. Rhode Island.....RI	0	0	0	0	(155,344)	0	0	63,079
41. South Carolina.....SC	0	0	0	0	(225,711)	0	0	93,106
42. South Dakota.....SD	0	0	0	0	(21,244)	0	0	72,390
43. Tennessee.....TN	0	0	0	0	(844,481)	0	0	345,387
44. Texas.....TX	0	0	0	0	(3,386,545)	0	0	1,723,256
45. Utah.....UT	0	0	0	0	(254,754)	0	0	104,469
46. Vermont.....VT	0	0	0	0	(143,923)	0	0	119,536
47. Virginia.....VA	0	0	0	0	(39,069)	0	0	28,802
48. Washington.....WA	0	0	0	0	(1,863,347)	0	0	741,635
49. West Virginia.....WV	0	0	0	0	(1,288,216)	0	0	314,155
50. Wisconsin.....WI	0	0	0	0	(448,824)	0	0	171,749
51. Wyoming.....WY	0	0	0	0	(70,513)	0	0	36,627
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	16,672	7	(35,672,876)	522,894	6	17,682,167

DETAILS OF WRITE-INS

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



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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	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	(181)	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	(1,162)	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	(1,673)	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	(1,502)	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	1	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(6,662)	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	2	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(1,331)	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	(12,511)	3	1	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.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....240,616
- 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