

# QUARTERLY STATEMENT

## AS OF MARCH 31, 2012

### OF THE CONDITION AND AFFAIRS OF THE

# TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT 06183**  
Main Administrative Office: **One Tower Square, Hartford, CT 06183 (860) 277-0111**  
Mail Address: **One Tower Square, Hartford, CT 06183**  
Primary Location of Books and Records: **One Tower Square, Hartford, CT 06183 (860) 277-0111**  
Internet Website Address: **www.travelers.com**  
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**  
**Annual.Statement.Contact@travelers.com (860) 277-7002**  
(E-Mail Address) (Fax Number)

#### OFFICERS

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


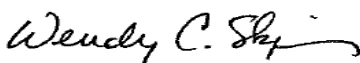
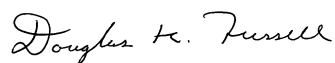
#### DIRECTORS

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

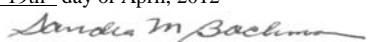
\* Effective April 11, 2012

STATE OF CONNECTICUT }  
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of April, 2012  
  
Sandra M. Bachman Notary Public  
My Commission Expires September 30, 2012



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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,151,033,794	0	9,151,033,794	8,896,745,928
2. Stocks:				
2.1 Preferred stocks.....	33,980,078	0	33,980,078	34,908,586
2.2 Common stocks.....	3,081,307,502	0	3,081,307,502	2,927,265,204
3. Mortgage loans on real estate:				
3.1 First liens.....	24,471	0	24,471	28,252
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(503,708)), cash equivalents (\$.....0) and short-term investments (\$.....44,689,999).....	44,186,291	0	44,186,291	176,918,094
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	865,996,604	36,699,338	829,297,266	846,007,277
9. Receivables for securities.....	0	0	0	25,000,000
10. Securities lending reinvested collateral assets.....	28,736,666	0	28,736,666	23,098,406
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,205,265,406	36,699,338	13,168,566,068	12,929,971,748
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	107,791,546	0	107,791,546	109,045,114
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	419,693,031	32,446,535	387,246,496	389,431,029
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....13,806,893 earned but unbilled premiums).....	822,928,137	6,422,071	816,506,066	773,827,233
15.3 Accrued retrospective premiums.....	35,254,974	644,006	34,610,968	37,905,920
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,535,007	0	4,535,007	48,718,578
16.2 Funds held by or deposited with reinsured companies.....	3,863,317	0	3,863,317	4,062,476
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	63,843,873
18.2 Net deferred tax asset.....	415,336,072	98,112,395	317,223,677	319,776,544
19. Guaranty funds receivable or on deposit.....	782,681	0	782,681	767,989
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	62,230,488	0	62,230,488	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	166,557,489	91,939,051	74,618,438	107,358,151
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,244,238,148	266,263,396	14,977,974,752	14,784,708,655
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	15,244,238,148	266,263,396	14,977,974,752	14,784,708,655

## DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Equities and deposits in pools and associations.....	26,840,416	0	26,840,416	31,994,419
2502. Suspense, undistributed payments.....	26,662,545	0	26,662,545	55,294,727
2503. Amounts receivable under high deductible policies.....	12,822,512	2,207,365	10,615,147	9,977,382
2598. Summary of remaining write-ins for Line 25 from overflow page.....	100,232,017	89,731,686	10,500,331	10,091,623
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	166,557,489	91,939,051	74,618,438	107,358,151

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....424,570,008).....	6,058,903,796	6,058,955,030
2. Reinsurance payable on paid losses and loss adjustment expenses.....	215,585,173	239,651,353
3. Loss adjustment expenses.....	1,345,286,547	1,359,625,794
4. Commissions payable, contingent commissions and other similar charges.....	60,864,170	110,332,814
5. Other expenses (excluding taxes, licenses and fees).....	76,466,757	97,115,894
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	74,907,045	74,007,898
7.1 Current federal and foreign income taxes (including \$....(88,565,563) on realized capital gains (losses)).....	5,732,641	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....260,033 and interest thereon \$....37,745.....	297,778	305,646
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....185,589,662 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	1,748,093,105	1,735,663,932
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,220,198	9,413,981
12. Ceded reinsurance premiums payable (net of ceding commissions).....	92,269,227	75,745,023
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	39,509,582	32,680,156
15. Remittances and items not allocated.....	(1,832,153)	2,411,330
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	26,030,728
20. Derivatives.....	0	0
21. Payable for securities.....	38,030,589	63,838,198
22. Payable for securities lending.....	28,736,666	23,098,406
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.....	(20,611,559)	(21,387,402)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,772,459,563	9,887,488,781
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,772,459,563	9,887,488,781
29. Aggregate write-ins for special surplus funds.....	20,885,534	124,197,851
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
35. Unassigned funds (surplus).....	2,979,805,070	2,568,197,438
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,205,515,189	4,897,219,874
38. Totals.....	14,977,974,752	14,784,708,655

**DETAILS OF WRITE-INS**

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	462,363	463,116
2503. Escheat liability.....	40,989	51,372
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(21,614,912)	(22,401,891)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(20,611,559)	(21,387,402)
2901. Special surplus from retroactive reinsurance.....	20,885,534	21,381,167
2902. Special surplus for deferred taxes.....	0	102,816,684
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).....	20,885,534	124,197,851
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$...92,325,266).....	77,300,989	68,554,190	281,206,627
1.2 Assumed..... (written \$...987,231,460).....	979,355,918	940,724,362	3,873,768,129
1.3 Ceded..... (written \$...93,739,596).....	79,210,029	70,859,101	290,398,445
1.4 Net..... (written \$...985,817,130).....	977,446,877	938,419,451	3,864,576,312
DEDUCTIONS:			
2. Losses incurred (current accident year \$...546,189,885):			
2.1 Direct.....	37,764,608	(88,663,908)	249,206,036
2.2 Assumed.....	490,395,249	492,911,347	2,512,029,960
2.3 Ceded.....	24,663,526	(85,088,492)	253,768,065
2.4 Net.....	503,496,331	489,335,932	2,507,467,930
3. Loss adjustment expenses incurred.....	108,497,694	102,861,261	463,068,649
4. Other underwriting expenses incurred.....	313,109,227	311,443,606	1,254,425,322
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	925,103,252	903,640,799	4,224,961,901
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	52,343,625	34,778,652	(360,385,589)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	116,883,360	117,845,215	954,477,203
10. Net realized capital gains (losses) less capital gains tax of \$...3,018,753.....	(30,989,053)	(15,955,352)	(6,537,134)
11. Net investment gain (loss) (Lines 9 + 10).....	85,894,307	101,889,864	947,940,069
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$...(1,877,565) amount charged off \$...256,228).....	(2,133,792)	(4,159,818)	(11,928,031)
13. Finance and service charges not included in premiums.....	4,853,348	4,723,312	18,560,166
14. Aggregate write-ins for miscellaneous income.....	(401,437)	(267,214)	(2,008,954)
15. Total other income (Lines 12 through 14).....	2,318,118	296,279	4,623,181
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	140,556,051	136,964,794	592,177,661
17. Dividends to policyholders.....	2,211,290	1,480,972	7,095,251
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).....	138,344,761	135,483,822	585,082,409
19. Federal and foreign income taxes incurred.....	30,025,169	24,873,457	(35,179,283)
20. Net income (Line 18 minus Line 19) (to Line 22).....	108,319,592	110,610,365	620,261,692
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	4,897,219,874	5,439,762,147	5,439,762,147
22. Net income (from Line 20).....	108,319,592	110,610,365	620,261,692
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 \$...3,442,283.....	194,376,600	146,486,298	(120,236,498)
25. Change in net unrealized foreign exchange capital gain (loss).....	2,160,310	6,019,094	(2,560,358)
26. Change in net deferred income tax.....	(12,115,818)	5,729,836	6,280,477
27. Change in nonadmitted assets.....	21,092,033	4,249,777	18,780,685
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	(5,537,402)	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	(378,000,000)	(1,088,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	1,355,889	22,931,730
38. Change in surplus as regards policyholders (Lines 22 through 37).....	308,295,315	(103,548,741)	(542,542,273)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,205,515,189	5,336,213,405	4,897,219,874
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(18,958)	(7,491)	(174,450)
1402. Profit and loss, miscellaneous.....	(60,860)	(161,153)	(841,081)
1403. Retroactive reinsurance gain/loss.....	(321,619)	(98,571)	(993,424)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(401,437)	(267,214)	(2,008,954)
3701. Change in special surplus from deferred taxes.....	0	1,355,889	22,931,858
3702. Prior period adjustment.....	0	0	(128)
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).....	0	1,355,889	22,931,730

# TRAVELERS CASUALTY AND SURETY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	969,795,580	945,863,681	3,901,381,482
2. Net investment income.....	129,255,668	132,041,143	992,953,396
3. Miscellaneous income.....	2,318,118	296,279	4,623,181
4. Total (Lines 1 through 3).....	1,101,369,367	1,078,201,104	4,898,958,060
5. Benefit and loss related payments.....	483,231,015	513,136,470	2,412,712,445
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.....	503,793,688	520,484,765	1,719,672,934
8. Dividends paid to policyholders.....	1,405,073	740,378	5,291,798
9. Federal and foreign income taxes paid (recovered) net of \$..... (5,746,745) tax on capital gains (losses).....	(36,532,592)	13,801,615	24,849,415
10. Total (Lines 5 through 9).....	951,897,184	1,048,163,229	4,162,526,593
11. Net cash from operations (Line 4 minus Line 10).....	149,472,182	30,037,875	736,431,467
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	316,923,436	384,894,323	1,499,571,219
12.2 Stocks.....	5,220,622	0	4,781,601
12.3 Mortgage loans.....	3,780	3,438	14,257
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	38,583,649	34,810,420	79,500,493
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	(378)
12.7 Miscellaneous proceeds.....	25,000,000	0	48,706,501
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	385,731,488	419,708,181	1,632,573,693
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	580,521,372	230,971,345	1,559,027,054
13.2 Stocks.....	0	0	2,664,560
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	10,879,041	16,042,667	83,333,608
13.6 Miscellaneous applications.....	31,445,869	23,807,215	25,000,000
13.7 Total investments acquired (Lines 13.1 to 13.6).....	622,846,281	270,821,228	1,670,025,223
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(237,114,793)	148,886,954	(37,451,530)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(7,871)	(7,350)	(30,170)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	378,000,000	1,088,000,000
16.6 Other cash provided (applied).....	(45,081,322)	139,510,691	163,196,827
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(45,089,193)	(238,496,659)	(924,833,343)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(132,731,804)	(59,571,830)	(225,853,406)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	176,918,094	402,771,500	402,771,500
19.2 End of period (Line 18 plus Line 19.1).....	44,186,291	343,199,670	176,918,094
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Dissolution of subsidiaries.....	3,972,424	0	0
20.0002 Distribution from partnership.....	0	0	2,664,551
20.0003 Bonds converted to stock.....	0	0	9

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## NOTES TO FINANCIAL STATEMENTS

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

## A. Accounting Practices:

Travelers Casualty and Surety Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has not applied for and does not believe that it employs any statutory accounting practices that would be considered a permitted practice in its financial statements.

## 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**

- A. 1. The Company adopted SSAP No. 101, *Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10* (SSAP No. 101) effective January 1, 2012. SSAP No. 101 revises the guidance for current and deferred federal and foreign income taxes. The new guidance limits the admissibility of deferred tax assets (DTAs) based on an insurer's RBC and the ratio of its adjusted DTAs to adjusted capital and surplus. The guidance also rejects the GAAP guidance from Financial Interpretation No. 48: *Accounting for Uncertainty in Income Taxes, an interpretation of FASB Statement No. 109 (ASC 740 in codification)* and instead modifies SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets – Revised*, requiring that a "more likely than not" rather than a "probable" standard to be applied in determining federal and foreign income tax loss contingencies.

At adoption, the Company recorded a cumulative effect adjustment that resulted in an increase in its liability for current tax liabilities of \$5,537,402, and a corresponding decrease in unassigned funds (surplus) in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*.

2. During the first quarter 2012, an error in the reporting for "Uncollected premiums and agents' balances in course of collection" and "Payable to parent, subsidiaries and affiliates" was detected. The error impacted the balance sheet only, resulting in an understated amount reported in agents' balances, offset by an overstated due from affiliates. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*, the Company corrected this error in the current statutory financial statement.

The error correction resulted in an additional \$10,575,991 reported in agents' balances in course of collection and payable to parent, subsidiaries and affiliates and did not impact net income or statutory surplus.

**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.

When unit prices published by the SVO were not available, the Company uses Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized investment gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

For the three months ending March 31, 2012, the Company changed from the retrospective to prospective method for valuing the following security:

CUSIP  
939336PC1

**NOTES TO FINANCIAL STATEMENTS**

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments from January 1, 2012 through March 31, 2012:

Present value of Cash flows is less than Amortized cost	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
	\$18,643,038	\$808,353	\$15,304,607

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

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
55275RAD4	\$13,265,552	\$ 8,172,656	\$ 5,092,896	\$ 8,172,656	\$ 5,142,033	Q3 – 2009
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581	Q3 – 2009
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888	Q3 – 2009
57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803	Q3 – 2009
76110WUP9	639,406	602,541	36,866	602,541	255,240	Q3 – 2009
92977YBR1	6,396,631	6,344,953	51,678	6,344,953	5,432,772	Q4 – 2009
36242DKV4	3,382,872	3,063,197	319,675	3,063,197	2,750,007	Q4 – 2009
567455AC3	10,400,100	10,218,750	181,350	10,218,750	5,533,089	Q3 – 2009
57643LRK4	8,512,704	8,231,841	280,863	8,231,841	7,465,111	Q4 – 2009
46630GBC8	4,726,240	4,660,518	65,722	4,660,518	4,596,507	Q4 – 2009
76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 – 2009
55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 – 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 – 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 – 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 – 2010
05949QAW5	17,987,728	17,981,329	6,398	17,981,329	16,611,618	Q3 – 2010
576455AC3	9,537,395	9,438,000	99,395	9,438,000	6,604,395	Q3 – 2010
55275RAD4	8,224,290	7,775,700	448,590	7,775,700	5,477,070	Q3 – 2010
57643LRK4	6,599,004	6,504,187	94,818	6,504,187	6,245,589	Q3 – 2010
55275RAD4	7,889,095	6,993,000	896,095	6,993,000	6,003,840	Q4 – 2010
05949QAW5	16,373,110	16,372,806	303	16,372,806	15,632,705	Q4 – 2010
576455AC3	9,540,731	8,470,800	1,069,931	8,470,800	6,753,750	Q4 – 2010
57643LRK4	6,355,945	6,144,456	211,489	6,144,456	6,331,259	Q4 – 2010
92977YBR1	5,080,156	4,986,837	93,319	4,986,837	4,950,464	Q1 – 2011
576455AC3	8,550,207	8,402,550	147,657	8,402,550	6,091,620	Q1 – 2011
57643LRK4	6,009,672	5,533,223	476,449	5,533,223	5,805,474	Q1 – 2011
81377NAA2	4,183,873	3,887,070	296,802	3,887,070	4,145,553	Q1 – 2011
79549AXJ3	8,358,700	8,018,886	339,814	8,018,886	7,127,786	Q1 – 2011
05949QAW5	12,201,895	12,188,259	13,636	12,188,259	12,081,240	Q2 – 2011
92977YBR1	4,952,944	4,735,914	217,031	4,735,914	4,962,526	Q2 – 2011
57643LRK4	5,356,686	5,220,520	136,166	5,220,520	4,616,928	Q2 – 2011
81377NAA2	3,794,622	3,368,849	425,773	3,368,849	3,050,154	Q2 – 2011
05948XBV2	1,236,219	1,202,668	33,552	1,202,668	1,194,041	Q2 – 2011
05948XEB3	556,757	549,957	6,800	549,957	533,961	Q2 – 2011
576455AC3	8,582,675	8,440,500	142,175	8,440,500	5,216,910	Q3 – 2011
57643LRK4	4,977,283	4,753,065	224,218	4,753,065	3,605,516	Q3 – 2011
81377NAA2	3,178,762	3,042,534	136,228	3,042,534	2,383,485	Q3 – 2011
05948XBV2	1,192,824	1,192,112	712	1,192,112	1,133,561	Q3 – 2011
05949QAW5	8,838,193	8,817,133	21,060	8,817,133	8,604,674	Q4 – 2011
92977YBR1	4,363,539	4,337,798	25,741	4,337,798	4,079,945	Q4 – 2011
81377NAA2	2,844,924	2,706,875	138,049	2,706,875	2,439,286	Q4 – 2011
55275RAD4	6,981,292	6,776,716	204,576	6,776,716	4,690,118	Q1 – 2012
92977YBR1	4,295,912	4,224,178	71,734	4,224,178	4,427,982	Q1 – 2012
57643LRK4	4,510,481	4,282,882	227,598	4,282,882	3,460,614	Q1 – 2012
81377NAA2	2,650,183	2,356,899	293,284	2,235,899	2,516,908	Q1 – 2012
939336PC1	205,171	194,011	11,160	194,011	208,984	Q1 – 2012

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:

	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
at March 31, 2012:	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 55,192,674	\$ 414,753	\$ 60,757	\$ 4,260	55,253,431	\$ 419,013
Structured securities	31,982,711	2,031,145	21,435,196	6,432,414	53,417,907	8,463,559

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.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

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

No significant change.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.



**NOTES TO FINANCIAL STATEMENTS****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.

A. (1) Assets measured and reported at fair value as of March 31, 2012:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	37,017,139	-	\$ 37,017,139
Preferred stock				
Redeemable preferred stock	28,960,950	-	-	28,960,950
Non-redeemable preferred stock	3,174,633	-	-	3,174,633
Total preferred stock	32,135,583	-	-	32,135,583
Total assets at fair value	\$ 32,135,583	37,017,139	-	\$ 69,152,722

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

(2) Not applicable.

(3) Not applicable.

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

(5) Not applicable.

B. Not applicable.

C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall.

(At March 31, 2012)	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Description</u>	<u>fair value</u>	<u>assets</u>			
Short term bonds	\$ 44,689,999	44,689,999	26,448,477	16,344,512	\$ 1,897,010
Long term bonds	9,818,227,431	9,151,033,794	467,272,902	9,341,578,857	9,375,672
Preferred stock	35,010,294	33,980,078	35,010,294	-	-

(At December 31, 2011)	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Description</u>	<u>fair value</u>	<u>assets</u>			
Short term bonds	\$ 178,326,195	178,326,195	127,745,573	42,786,860	\$ 7,793,762
Long term bonds	9,551,522,802	8,896,745,928	469,637,116	9,070,876,787	11,008,899
Preferred stock	35,891,777	34,908,586	35,891,777	-	-

D. 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.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2012 to March 31, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$53,372,000, resulting from better than expected loss and DCC development primarily in the other liability – occurrence and special property lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial auto liability line.

The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 - 2009 and reflected more favorable legal and judicial environments than the Company expected. The improvement in the special property line was concentrated in accident year 2010 and reflected higher than expected salvage and subrogation recoveries. The improvement in adjusting and other expense 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 auto liability line was driven by worse than expected frequency and severity for the 2011 accident year. This accounted for approximately 35% of the overall unfavorable development for accident year 2011, which was partially offset by improvement in the commercial auto physical damage line for the 2011 accident year. The remaining accident year 2011 unfavorable development is attributable to smaller changes for various lines resulting from some large loss activity that occurred late in 2011 as well as routine refinements of IBNR by accident year.

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.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

\_\_\_\_\_

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

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

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

6.4 By what department or departments?  
Connecticut

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

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

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

7.2 If yes, give full information:  
\_\_\_\_\_  
\_\_\_\_\_

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

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

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

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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 FDIC	6 SEC

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

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

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

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

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

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

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**PART 1 - 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

**PART 1 - 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:

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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.....	\$ .....2,930,839,753	\$ .....3,081,307,502
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....17,679,986	\$ .....17,725,635
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....2,948,519,739	\$ .....3,099,033,137
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.

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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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, 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 Fl Chicago, IL 60606	Futures 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:

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

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

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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.

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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:

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4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation 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	26,146,101	26,146,101	0	0	148,721	148,721
Total	XXX	XXX	0	0	26,146,101	26,146,101	0	0	148,721	148,721

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**NONE**

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	1,177,033	852,041	476,269	785,228	53,570,843	54,946,315
2. Alaska.....AK	L	299,506	228,007	104,044	12,077	825,185	775,706
3. Arizona.....AZ	L	1,763,253	935,313	215,100	136,262	14,042,541	14,151,024
4. Arkansas.....AR	L	654,834	294,868	207,067	175,441	14,170,739	14,915,103
5. California.....CA	L	1,177,452	4,721,977	8,866,355	10,683,014	184,353,044	214,737,109
6. Colorado.....CO	L	359,589	506,067	184,768	210,613	11,098,419	12,877,443
7. Connecticut.....CT	L	3,660,292	3,007,764	5,796,806	4,417,552	256,234,254	293,127,165
8. Delaware.....DE	L	9,489	61,031	165,053	161,042	33,787,342	41,275,589
9. District of Columbia.....DC	L	354,931	995,235	338,513	196,897	20,756,331	21,438,341
10. Florida.....FL	L	5,290,282	5,172,184	2,517,647	2,610,025	130,239,563	139,990,060
11. Georgia.....GA	L	1,927,990	2,127,534	1,035,377	1,377,994	44,278,891	44,695,211
12. Hawaii.....HI	L	282,262	214,490	170,377	282,055	1,679,574	1,902,733
13. Idaho.....ID	L	143,241	127,294	138,166	117,567	6,841,782	6,911,103
14. Illinois.....IL	L	2,433,402	1,504,116	878,383	991,932	44,882,063	47,587,683
15. Indiana.....IN	L	1,280,684	1,038,886	597,089	309,168	16,875,004	17,408,078
16. Iowa.....IA	L	391,291	514,222	1,490,095	544,052	12,671,253	6,152,069
17. Kansas.....KS	L	2,045,603	1,219,710	718,750	602,822	21,040,260	19,638,346
18. Kentucky.....KY	L	357,873	640,968	841,874	424,463	26,261,264	29,945,924
19. Louisiana.....LA	L	2,308,167	1,526,969	617,077	574,551	81,727,620	87,074,254
20. Maine.....ME	L	148,834	134,912	182,031	235,237	19,907,624	20,725,938
21. Maryland.....MD	L	3,026,580	1,157,441	1,143,067	2,382,383	74,288,648	62,791,624
22. Massachusetts.....MA	L	5,138,138	5,017,647	3,233,735	2,604,664	146,529,954	156,029,311
23. Michigan.....MI	L	652,567	466,017	1,977,348	782,431	284,573,425	171,025,572
24. Minnesota.....MN	L	1,656,143	787,843	750,482	941,018	35,881,843	35,954,972
25. Mississippi.....MS	L	1,522,791	504,535	335,102	279,833	12,347,782	12,675,750
26. Missouri.....MO	L	863,328	1,048,174	1,079,462	663,240	34,764,756	36,569,085
27. Montana.....MT	L	156,138	91,970	44,001	33,822	2,663,942	2,989,544
28. Nebraska.....NE	L	1,404,501	926,379	539,475	220,491	12,805,671	13,104,426
29. Nevada.....NV	L	844,065	241,782	147,545	48,988	2,407,138	2,268,927
30. New Hampshire.....NH	L	269,458	203,010	220,945	220,478	16,323,829	29,233,309
31. New Jersey.....NJ	L	196,306	447,801	1,846,279	1,609,624	206,121,341	128,773,477
32. New Mexico.....NM	L	161,426	184,767	112,010	102,104	5,061,948	5,487,648
33. New York.....NY	L	7,194,817	6,166,434	7,064,659	23,206,143	362,612,638	402,147,910
34. North Carolina.....NC	L	1,625,620	1,619,099	1,169,707	692,446	41,408,536	42,287,119
35. North Dakota.....ND	L	16,967	16,134	356	(739)	143,577	185,073
36. Ohio.....OH	L	152,434	282,121	1,270,559	504,290	225,713,040	246,962,969
37. Oklahoma.....OK	L	161,189	344,736	41,589	69,301	10,686,169	12,227,005
38. Oregon.....OR	L	480,281	408,781	93,465	106,727	12,128,061	12,454,708
39. Pennsylvania.....PA	L	6,168,467	4,779,273	2,257,342	3,107,388	245,437,461	188,075,434
40. Rhode Island.....RI	L	48,127	213,580	457,225	411,171	37,815,111	41,366,548
41. South Carolina.....SC	L	900,476	724,032	254,999	159,021	16,481,193	18,420,400
42. South Dakota.....SD	L	98,498	70,074	59,623	78,048	1,272,510	1,626,977
43. Tennessee.....TN	L	3,687,824	2,038,998	1,717,748	2,035,746	62,506,505	65,304,780
44. Texas.....TX	L	18,204,162	6,978,220	1,348,593	689,877	131,903,820	134,307,164
45. Utah.....UT	L	231,711	133,541	93,350	31,176	3,147,543	4,913,122
46. Vermont.....VT	L	243,967	311,010	101,799	116,484	7,213,085	7,600,631
47. Virginia.....VA	L	6,996,666	7,523,006	2,702,450	3,322,661	56,825,141	65,623,850
48. Washington.....WA	L	74,337	118,361	207,170	420,007	11,998,315	16,865,493
49. West Virginia.....WV	L	142,470	27,642	311,365	92,982	22,012,648	22,423,407
50. Wisconsin.....WI	L	1,356,610	1,297,973	1,418,148	1,502,606	44,139,007	47,974,957
51. Wyoming.....WY	L	7,911	13,592	5,783	5,783	306,831	363,488
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	15,791	1,267	0	0	0	0
54. Puerto Rico.....PR	L	1,401,240	1,879,938	0	773,440	682,025	1,911,547
55. US Virgin Islands.....VI	L	17,852	28,077	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	1,140,399	3,800	10,000	0	0	10,001
59. Totals.....	(a) 54	92,325,266	71,880,643	57,556,222	72,061,623	3,123,447,087	3,080,231,420

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	1,140,399	3,800	10,000	0	0	10,001
5802. ....	XXX	0	0	0	0	0	0
5803. ....	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	1,140,399	3,800	10,000	0	0	10,001

(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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Limited Partnership (99%)	Maryland	59-2635727
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. Athena Assurance Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Medical Liability Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... SPAL Pension Trustees Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... Peacockgrange Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Syndicate Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers London Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. MMI Capital Trust I	Delaware	52-2073764	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Jago Capital Limited	United Kingdom		... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Jago Dedicated Limited (11.1%)	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. St. Paul Risk Management International Limited	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. MFCM Limited	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Guarantee Company of Canada *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370

**Notes:**

\* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent



**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART**

Q11.1

Travelers Brazil Acquisition LLC	Delaware	06-0907370	TINDY Foreign, Inc	Delaware	20-4403403
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (43.4%)	Brazil		Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
J. Malucelli Resseguradora S.A. *	Brazil		Travelers Distribution Alliance, Inc.	Delaware	62-1657094
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Seguradora S.A. *	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
J. Malucelli Seguros S.A. *	Brazil		Travelers Marine, LLC	Delaware	06-0566050
Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
Travelers Casualty UK Investments, LLC	Delaware	06-6033504			
Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
Travelers MGA, Inc.	Texas	75-2676034			
The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
Arch Street North LLC	Delaware	06-0566050			
The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
Countersignature Agency, Inc.	Florida	06-1345091			
First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
First Trenton Indemnity Company (29930) *	Connecticut	22-3129711			
Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
Select Insurance Company (22233) *	Texas	75-6013697			
Gulf Underwriting Limited *	United Kingdom				
Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom				
Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
Crystal Brook, LLC	Delaware	06-0566050			
Durham Holding, LLC	Delaware	06-0566050			
Sutton Holdco, LLC	Delaware	06-0566050			
Cadet Limited, LLC	Delaware	06-0566050			
Arrowhead Company, LLC	Delaware	06-0566050			
Eastern Asset, LLC	Delaware	06-0566050			
Jupiter Holdings, Inc.	Minnesota	41-1769846			
American Equity Insurance Company (43117) *	Arizona	86-0703220			
American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
Northland Insurance Company (24015) *	Connecticut	41-6009967			
Northfield Insurance Company (27987) *	Iowa	41-0983992			
Northland Casualty Company (24031) *	Connecticut	94-6051964			
Northland Risk Management Services, Inc.	Minnesota	41-1720288			
Travelers Indemnity UK Investments LLC	Connecticut	06-0566050			
TPC U.K. Investments LLC	Delaware	06-0566050			
The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
Constitution State Services, LLC	Delaware	06-1501229			
Phoenix UK Investments LLC	Delaware	06-0303275			
The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569			
TravCo Insurance Company (28188) *	Connecticut	35-1838077			

*Notes:*

\* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
3548.....	The Travelers Companies, Inc.....	00000.....	41-0518860.....		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767.....	41-0406690.....				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791.....	41-0881659.....				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775.....	41-0963301.....				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967.....	41-1419276.....				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481.....	41-1230819.....				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769.....	41-1435765.....				Athena Assurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750.....	41-1435766.....				St. Paul Medical Liability Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	51-0375653.....				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463.....	36-2999370.....				Discover Property & Casualty Insurance Company.	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224.....	36-2542404.....				St. Paul Protective Insurance Company.....	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213.....	52-1925132.....				Discover Specialty Insurance Company.....	IL.....	IA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887.....	52-0515280.....				United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879.....	52-0616768.....				Fidelity and Guaranty Insurance Underwriters, Inc.	WI.....	IA.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386.....	42-1091525.....				Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1551225.....				Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1616702.....				Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542260.....				Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542261.....				Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542263.....				Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542264.....				Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542266.....				Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1593312.....				Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542267.....				Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542255.....				Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704255.....				USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256.....				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256.....				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	United States Fidelity and Guaranty Company...	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1852190.....				BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778.....				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778.....				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-2073764.....				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company....	O/M.....	.....100.000	The Travelers Companies, Inc.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1953822				USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-2044075				USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					UA Combined Investment Company Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	67.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GB.....	NIA.....	UA Combined Investment Company Limited.....	O/B.....	88.900	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Capital Limited.....	GB.....	NIA.....	Jago Dedicated Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	11.100	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Risk Management International Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					MFCM Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Special Services Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211				Castle Pines Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820				Fidelity Castle Pines Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	50.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734				English Turn Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225				English Turn Realty Management, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Aprilgrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					F&G U.K. Underwriters Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					SPAL Pension Trustees Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Peacockgrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Underwriting Agency Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Syndicate Management Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Asia Pte. Ltd.....	SG.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Surety Europe Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Corporate Trustee Ltd.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers London Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Solicitors Professional Indemnity Limited.....	GB.....	NIA.....	Travelers London Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1880024				St. Paul London Properties, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1965525				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Management Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	AA-1121375				Travelers Insurance Company Limited.....	GB.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GB.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company ..	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	BM.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504				Travelers Casualty and Surety Company.....	CT.....		Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Guarantee Company of Canada.....	CA.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Coronation Insurance Company Limited.....	CA.....	DS.....	Travelers Guarantee Company of Canada.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BR.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	43.400	The Travelers Companies, Inc.....	0111.....

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BR.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BR.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.900	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguros S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835				Travelers Casualty Insurance Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266				Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504				Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268				Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698				Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034				Travelers MGA, Inc.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091				Countersignature Agency, Inc.....	FL.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711				First Trenton Indemnity Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Gulf Underwriting Limited.....	GB.....	IA.....	The Travelers Indemnity Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GB.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

Q12.3

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288				Northland Risk Management Services, Inc.....	MN.....	NIA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623.....	06-0303275				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666.....	58-6020487				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682.....	06-0336212				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674.....	36-2719165				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1501229				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0303275				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850.....	04-3175569				The Premier Insurance Company of Massachusetts	MA.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188.....	35-1838077				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4403403				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282.....	95-3634110				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	62-1657094				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998.....	35-1838079				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262.....	76-0002592				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company .....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	St. Paul Fire and Marine Insurance Company has a 67% ownership and 80% economic interest of UA Combined Investment Company Limited.
0104.	Jago Dedicated Limited is 88.9% owned by UA Combined Investment Company Limited and 11.1% owned by St. Paul Fire and Marine Insurance Company
0105.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0106.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0107.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0108.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.													
0109.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.													
0110.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers													
0111.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													

Q12.5

# TRAVELERS CASUALTY AND SURETY COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,151,785	(322,727)	(28.0)	(994.0)
2. Allied lines.....	495,799	(44,908)	(9.1)	11.7
3. Farmowners multiple peril.....	0	(0)	0.0	0.0
4. Homeowners multiple peril.....	11,780,824	4,647,298	39.4	25.1
5. Commercial multiple peril.....	18,955	705,787	3,723.4	(18,500.8)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	791	(19,437)	(2,458.7)	(128.9)
9. Inland marine.....	82,946	3,082	3.7	13.4
10. Financial guaranty.....	379,749	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(84,103)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	10,806	775	7.2	0.6
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	47,053,721	31,785,511	67.6	(274.1)
17.1. Other liability-occurrence.....	770,744	3,921,181	508.8	(938.2)
17.2. Other liability-claims made.....	472,582	(11,728)	(2.5)	18.7
17.3. Excess workers' compensation.....	0	510,211	0.0	0.0
18.1. Products liability-occurrence.....	0	(3,709,173)	0.0	171,059.6
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	3,335,589	0.0	0.0
19.3, 19.4. Commercial auto liability.....	738	(4,444,849)	(602,283.1)	58.0
21. Auto physical damage.....	0	(28,560)	0.0	0.0
22. Aircraft (all perils).....	0	(11,097)	0.0	0.0
23. Fidelity.....	59,214	(11,354)	(19.2)	(155.6)
24. Surety.....	15,001,452	1,539,055	10.3	14.2
26. Burglary and theft.....	20,882	4,056	19.4	(49.0)
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	77,300,989	37,764,608	48.9	(129.3)

### DETAILS OF WRITE-INS

3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	955,623	955,623	1,010,424
2. Allied lines.....	481,599	481,599	511,109
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	10,287,627	10,287,627	11,002,053
5. Commercial multiple peril.....	12,617	12,617	15,055
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	626	626	370
9. Inland marine.....	72,128	72,128	80,855
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	9,929	9,929	7,492
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.....	60,877,394	60,877,394	40,920,493
17.1. Other liability-occurrence.....	763,883	763,883	666,583
17.2. Other liability-claims made.....	375,798	375,798	768,212
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	0	0	15,000
18.2. Products liability-claims made.....	0	0	0
19.1, 19.2. Private passenger auto liability.....	0	0	0
19.3, 19.4. Commercial auto liability.....	738	738	110,361
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	85,386	85,386	90,185
24. Surety.....	18,389,068	18,389,068	16,671,990
26. Burglary and theft.....	12,849	12,849	10,463
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	92,325,266	92,325,266	71,880,643

### 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)	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2012 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. 2009 + Prior.....	2,069,920	2,774,644	4,844,564	128,006	14,795	142,801	1,988,835	11,492	2,623,857	4,624,184	46,920	(124,499)	(77,579)
2. 2010.....	399,349	562,910	962,259	70,499	3,637	74,136	369,576	6,153	503,193	878,922	40,726	(49,927)	(9,201)
3. Subtotals 2010 + Prior.....	2,469,270	3,337,554	5,806,824	198,505	18,432	216,937	2,358,411	17,645	3,127,050	5,503,106	87,646	(174,427)	(86,781)
4. 2011.....	593,643	1,018,114	1,611,757	213,954	40,176	254,129	524,149	29,993	836,895	1,391,037	144,460	(111,051)	33,409
5. Subtotals 2011 + Prior.....	3,062,913	4,355,668	7,418,581	412,459	58,608	471,066	2,882,560	47,638	3,963,945	6,894,143	232,106	(285,477)	(53,372)
6. 2012.....	XXX	XXX	XXX	XXX	155,318	155,318	XXX	122,053	387,994	510,047	XXX	XXX	XXX
7. Totals.....	3,062,913	4,355,668	7,418,581	412,459	213,926	626,384	2,882,560	169,691	4,351,939	7,404,190	232,106	(285,477)	(53,372)
8. Prior Year-End's Surplus As Regards Policyholders	4,897,220										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. ....7.6 %	2. ....(6.6)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(1.1)%

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# TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



**TRAVELERS CASUALTY AND SURETY COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	10,164,619	0	10,164,619	9,760,383
2505. Deferred compensation funds.....	417,655	0	417,655	438,721
2506. Other assets nonadmitted.....	89,731,686	89,731,686	0	0
2507. Assumed reinsurance receivable and payable.....	(81,943)	0	(81,943)	(107,482)
2597. Summary of remaining write-ins for Line 25.....	100,232,017	89,731,686	10,500,331	10,091,623

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	37,277	37,277
2505. Retroactive reinsurance reserve ceded.....	(21,652,189)	(22,439,167)
2597. Summary of remaining write-ins for Line 25.....	(21,614,912)	(22,401,891)

# TRAVELERS CASUALTY AND SURETY COMPANY SCHEDULE A - VERIFICATION

## Real Estate

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

## 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.....	28,252	42,508
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.....	3,780	14,257
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).....	24,471	28,252
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	24,471	28,252
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	24,471	28,252

## 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.....	880,473,333	863,347,823
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	10,879,041	83,333,608
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	11,026,029	23,052,904
6. Total gain (loss) on disposals.....	(101,798)	(2,147,603)
7. Deduct amounts received on disposals.....	38,583,649	79,500,493
8. Deduct amortization of premium and depreciation.....	2,278	8,910
9. Total foreign exchange change in book/adjusted carrying value.....	2,305,927	(2,553,708)
10. Deduct current year's other than temporary impairment recognized.....	0	5,050,289
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	865,996,604	880,473,333
12. Deduct total nonadmitted amounts.....	36,699,338	34,466,056
13. Statement value at end of current period (Line 11 minus Line 12).....	829,297,266	846,007,277

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	11,862,494,267	11,979,627,244
2. Cost of bonds and stocks acquired.....	580,521,372	1,561,691,614
3. Accrual of discount.....	2,918,616	9,842,743
4. Unrealized valuation increase (decrease).....	183,738,164	(137,761,456)
5. Total gain (loss) on disposals.....	(25,711,424)	11,596,611
6. Deduct consideration for bonds and stocks disposed of.....	322,144,058	1,504,352,820
7. Deduct amortization of premium.....	14,611,836	55,268,037
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	883,727	2,881,632
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,266,321,374	11,862,494,267
11. Deduct total nonadmitted amounts.....	0	3,574,549
12. Statement value at end of current period (Line 10 minus Line 11).....	12,266,321,374	11,858,919,719

**SCHEDULE D - PART 1B**

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	8,120,236,448	1,313,837,189	1,301,679,237	(8,462,932)	8,123,931,468	0	0	8,120,236,448
2. Class 2 (a).....	809,261,291	99,606,702	5,216,652	(23,652,200)	879,999,141	0	0	809,261,291
3. Class 3 (a).....	87,289,468	33,106,170	3,329,892	20,683,545	137,749,290	0	0	87,289,468
4. Class 4 (a).....	47,954,860	6,590,000	7,308,701	(2,435,427)	44,800,733	0	0	47,954,860
5. Class 5 (a).....	8,378,356	0	3,135,124	2,693,228	7,936,460	0	0	8,378,356
6. Class 6 (a).....	1,951,700	0	0	(644,999)	1,306,701	0	0	1,951,700
7. Total Bonds.....	9,075,072,123	1,453,140,061	1,320,669,606	(11,818,785)	9,195,723,793	0	0	9,075,072,123
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	33,064,091	0	1,056,748	128,240	32,135,583	0	0	33,064,091
10. Class 3.....	1,776,495	0	0	0	1,776,495	0	0	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	68,000	0	0	0	68,000	0	0	68,000
14. Total Preferred Stock.....	34,908,586	0	1,056,748	128,240	33,980,078	0	0	34,908,586
15. Total Bonds and Preferred Stock.....	9,109,980,709	1,453,140,061	1,321,726,354	(11,690,545)	9,229,703,871	0	0	9,109,980,709

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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.....	44,689,999	XXX	44,690,388	1,375	794

**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.....	178,326,195	401,674,422
2. Cost of short-term investments acquired.....	872,618,689	4,112,001,759
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(378)
6. Deduct consideration received on disposals.....	1,006,254,497	4,335,219,742
7. Deduct amortization of premium.....	389	124,440
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	5,425
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	44,689,999	178,326,195
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	44,689,999	178,326,195

**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.....	<b>NONE</b>	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 at end of current period (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).....		<u>0</u>

**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.....	2,126,960	
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	<u>0</u>	
3.22 Section 1, Column 17, prior year.....	<u>0</u>	0
Change in amount recognized:		
3.23 Section 1, Column 16, current year to date minus.....	<u>2,126,960</u>	
3.24 Section 1, Column 16, prior year.....	<u>(929,688)</u>	<u>3,056,648</u>
3.3 Subtotal (Line 3.1 minus Line 3.2).....		<u>(929,688)</u>
4.1 Variation margin on terminated contracts during the year.....	<u>(1,244,140)</u>	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	<u>0</u>	
4.22 Amount recognized.....	<u>(1,244,140)</u>	<u>(1,244,140)</u>
4.3 Subtotal (Line 4.1 minus Line 4.2).....		<u>0</u>
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Recognized.....		<u>(929,688)</u>
5.2 Used to adjust basis of hedged items.....		<u>0</u>
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		<u>0</u>
7. Deduct nonadmitted assets.....		<u>0</u>
8. Statement value at end of current period (Line 6 minus Line 7).....		<u>0</u>

**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.....	2,126,960
9.	Total (Line 7 plus Line 8).....	<u>2,126,960</u>
10.	Part D, Column 8.....	2,126,960
11.	Part D, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	1,787,500
15.	Part D, Column 11.....	1,787,500
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	1,203,035
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	1,200,000
7. Deduct amortization of premium.....	0	3,035
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

**SCHEDULE A - PART 2**

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

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

**NONE**

QE01

**SCHEDULE A - PART 3**

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

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

**NONE**

**SCHEDULE B - PART 2**

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

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

**NONE**

**SCHEDULE B - PART 3**

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

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

**Mortgages With Partial Repayments**

100029-4.....	Brooklyn.....	NY.....		03/16/1988....		3,780	0	0	0	0	0	0	3,780	3,780	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						3,780	0	0	0	0	0	0	3,780	3,780	0	0	0
0599999. Total Mortgages.....						3,780	0	0	0	0	0	0	3,780	3,780	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													
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	.....3	.....0	.....144,824	.....0	.....5,504,876	.....0.8				
	Bridgepoint Europe IV 'B' L.P.....	London.....	GB.....	Bridgepoint Capital.....		01/01/2010....	.....3	.....0	.....1,638,403	.....0	.....7,402,087	.....1.8				
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....754,336	.....0	.....3,550,879	.....1.8				
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	.....3	.....0	.....240,746	.....0	.....2,789,052	.....1.2				
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	.....3	.....0	.....7,635	.....0	.....25,587	.....1.3				
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY.....	Clayton, Dubilier & Rice, Inc.....		12/08/1998....	.....3	.....0	.....108,702	.....0	.....711,011	.....0.4				
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SE.....	EQT Partners.....		01/01/2010....	.....3	.....0	.....240,445	.....0	.....1,653,653	.....0.3				
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GB.....	Cinven.....		01/01/2010....	.....3	.....0	.....2,028,156	.....0	.....3,874,676	.....0.2				
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	.....3	.....0	.....82,651	.....0	.....14,053,348	.....2.5				
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....556,646	.....0	.....4,157,598	.....0.3				
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....16,809	.....0	.....8,361,014	.....2.3				
	Silver Lake Partners, L.P.....	Menlo Park.....	CA.....	Silver Lake Partners.....		07/01/1999....	.....3	.....0	.....381	.....0	.....658,566	.....0.4				
	Silverfleet Capital Partners Fund LP.....	London.....	GB.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....50,240	.....0	.....10,411,161	.....6.4				
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006....	.....1	.....0	.....600,000	.....0	.....2,125,000	.....2.7				
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....29,911	.....0	.....1,240,522	.....4.5				
	Silver Lake Partners Cayman, L.P.....	Menlo Park.....	CA.....	Silver Lake Partners.....		03/23/2001....	.....3	.....0	.....489	.....0	.....164,932	.....0.4				
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											.....0	.....6,500,376	.....0	.....66,683,962	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....100,710	.....0	.....16,685,872	.....44.1				
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....164,799	.....0	.....1,725,776	.....0.3				
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											.....0	.....265,509	.....0	.....18,411,648	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																
	Celero Energy Company, LP.....	Ft Worth.....	TX.....	Celero Energy.....		01/01/2010....	.....0	.....0	.....408,998	.....0	.....2,862,986	.....2.0				
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....1,226,358	.....0	.....10,024,165	.....0.6				
	Excellere Capital Fund, L.P.....	Denver.....	CO.....	Excellere Partners.....		02/02/2007....	.....3	.....0	.....32,580	.....0	.....2,452,218	.....5.3				
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	.....0	.....0	.....114,306	.....0	.....116,345	.....4.9				
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NO.....	Herkules Capital.....		01/01/2010....	.....3	.....0	.....178,362	.....0	.....4,717,383	.....1.5				
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....3	.....0	.....27,209	.....0	.....3,289,536	.....0.4				
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matlin Patterson Global Advisors.....		01/01/2010....	.....0	.....0	.....192,000	.....0	.....1,758,004	.....0.4				
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....3	.....0	.....591,859	.....0	.....13,557,747	.....7.5				
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	.....0	.....0	.....807,661	.....0	.....2,280,493	.....5.6				
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	.....3	.....0	.....154,669	.....0	.....6,131,155	.....1.9				
	Quintana Energy Partners, L.P.....	Houston.....	TX.....	Quintana Capital Group.....		01/01/2010....	.....0	.....0	.....379,153	.....0	.....3,428,349	.....3.7				
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											.....0	.....4,113,156	.....0	.....50,618,380	.....XXX.....
3999999.	Subtotal - Unaffiliated.....											.....0	.....10,879,041	.....0	.....135,713,990	.....XXX.....
4199999.	Totals.....											.....0	.....10,879,041	.....0	.....135,713,990	.....XXX.....

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.															
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																												
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Distribution	01/01/2010	02/21/2012	25,559	0	0	0	0	0	0	25,559	25,559	0	0	0	0									
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																	25,559	0	0	0	0	25,559	25,559	0	0	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																												
	Catterton Partners IV, L.P.	Greenwich	CT	Distribution	09/27/1999	02/29/2012	535,184	0	0	0	0	0	0	535,184	535,184	0	0	0	0									
	Clayton, Dubilier & Rice Fund VI	New York	NY	Distribution	12/08/1998	03/19/2012	616,762	0	0	0	0	0	0	616,762	616,762	0	0	0	0									
	Core Capital Partners, L.P.	Washington	DC	Distribution	07/30/1999	02/29/2012	158,922	0	0	0	0	0	0	158,922	158,922	0	0	0	0									
	EQT V (No. 2) Limited Partnership	Stockholm	SE	Distribution	01/01/2010	01/26/2012	0	0	0	0	0	0	0	0	(95,999)	(95,999)	0	(95,999)	0									
	Lee Equity Partners Fund, L.P.	New York	NY	Distribution	01/01/2010	03/28/2012	11,619	0	0	0	0	0	0	11,619	11,619	0	0	0	0									
	Onex Partners II L.P.	Toronto	ON	Distribution	06/29/2006	03/28/2012	1,218,160	0	0	0	0	0	0	1,218,160	1,218,160	0	0	0	0									
	Pitango Venture Capital Fund V, L.P.	Herzliya Pituach	IL	Distribution	01/01/2010	02/29/2012	387,304	0	0	0	0	0	0	387,304	387,304	0	0	0	0									
	Silverfleet Capital Partners Fund LP	London	GB	Distribution	01/01/2010	02/01/2012	0	0	0	0	0	0	0	0	(869)	(869)	0	(869)	0									
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	03/05/2012	963,848	0	0	0	0	0	0	963,848	963,848	0	0	0	0									
	Valley Ventures II, L.P., a Delaware Limited Partnership	Tempe	AZ	Liquidation	03/10/1999	03/20/2012	7,716	5,511	0	0	0	5,511	0	13,227	6,577	0	(6,650)	(6,650)	0									
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																	3,899,515	5,511	0	0	0	3,905,026	3,801,508	(96,868)	(6,650)	(103,519)	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																												
	Buchanan Fund V, LLC	Newport Beach	CA	Distribution	01/19/2007	03/30/2012	1,162,560	0	0	0	0	0	0	1,162,560	1,162,560	0	0	0	0									
	El Fund III, LP	New York	NY	Distribution	12/19/2006	02/21/2012	5,734,362	0	0	0	0	0	0	5,734,362	5,734,362	0	0	0	0									
	Rossrock 2005 Fund LLC	New York	NY	Distribution	04/30/2005	01/13/2012	36,000	0	0	0	0	0	0	36,000	36,000	0	0	0	0									
	Rossrock Fund II	New York	NY	Distribution	07/25/2006	02/15/2012	162,230	0	0	0	0	0	0	162,230	162,230	0	0	0	0									
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	02/15/2012	679,774	0	0	0	0	0	0	679,774	679,774	0	0	0	0									
	WCP Real Estate Fund I, L.P.	Westport	CT	Distribution	11/03/2006	01/23/2012	3,117,112	0	0	0	0	0	0	3,117,112	3,117,112	0	0	0	0									
	WCP Real Estate Strategies Fund, L.P.	Westport	CT	Distribution	11/03/2006	03/23/2012	3,150,904	0	0	0	0	0	0	3,150,904	3,150,904	0	0	0	0									
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																	14,042,942	0	0	0	0	14,042,942	14,042,942	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																												
	Ponderosa Homes	Various	CA	Dissolution	06/01/1977	01/01/2012	397,875	0	0	0	0	0	0	397,875	397,875	0	0	0	0									
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																	397,875	0	0	0	0	397,875	397,875	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																												
	Avenue Special Situations Fund IV, L.P.	New York	NY	Distribution	11/02/2005	03/13/2012	107,000	0	0	0	0	0	0	107,000	107,000	0	0	0	0									
	BlackRock Multi-Manager Partners LLC	Seattle	WA	Distribution	11/29/2010	03/30/2012	6,497,176	0	0	0	0	0	0	6,497,176	6,497,176	0	0	0	0									
	Empire Capital Partners, L.P.	Westport	CT	Distribution	01/01/2010	01/20/2012	7,665,747	0	0	0	0	0	0	7,665,747	7,665,747	0	0	0	0									
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	03/30/2012	965,122	0	0	0	0	0	0	965,122	965,122	0	0	0	0									
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NO	Distribution	01/01/2010	03/12/2012	24,109	0	0	0	0	0	0	24,109	25,829	1,720	0	1,720	0									
	J.F. Lehman Equity Investors II, L.P.	New York	NY	Distribution	01/01/2010	02/07/2012	358,143	0	0	0	0	0	0	358,143	358,143	0	0	0	0									
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010	02/15/2012	1,514,884	0	0	0	0	0	0	1,514,884	1,514,884	0	0	0	0									
	Monomoy Capital Partners, L.P.	New York	NY	Distribution	05/08/2006	03/29/2012	395,575	0	0	0	0	0	0	395,575	395,575	0	0	0	0									
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	02/20/2012	473,189	0	0	0	0	0	0	473,189	473,189	0	0	0	0									
	OCM Opportunities Fund VIII, L.P.	Los Angeles	CA	Distribution	01/01/2010	03/21/2012	1,485,000	0	0	0	0	0	0	1,485,000	1,485,000	0	0	0	0									
	Quintana Energy Partners, LP	Houston	TX	Distribution	01/01/2010	03/12/2012	802,285	0	0	0	0	0	0	802,285	802,285	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.						
	Reservoir Capital Partners, L.P.....	New York.....	NY...	Distribution.....	10/01/1999	01/31/2012	.....25,815	.....0	.....0	.....0	.....0	.....0	.....0	.....25,815	.....25,815	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....20,314,044	.....0	.....0	.....0	.....0	.....0	.....0	.....20,314,044	.....20,315,764	.....1,720	.....0	.....1,720	.....0
3999999. Subtotal - Unaffiliated.....							.....38,282,061	.....5,511	.....0	.....0	.....0	.....0	.....0	.....38,287,572	.....38,185,774	.....(95,148)	.....(6,650)	.....(101,798)	.....0
4099999. Subtotal - Affiliated.....							.....397,875	.....0	.....0	.....0	.....0	.....0	.....0	.....397,875	.....397,875	.....0	.....0	.....0	.....0
4199999. Totals.....							.....38,679,936	.....5,511	.....0	.....0	.....0	.....0	.....0	.....38,685,447	.....38,583,649	.....(95,148)	.....(6,650)	.....(101,798)	.....0

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
36202F 2L 9	GNMA II PASS T #00005279 3.500 2042 01.....		...12/19/2011	CITIGROUP GLOBAL MARKETS.....		.....0	.....0	.....106,944	1.....
36202F 3M 6	GNMA II PASS T #00005304 3.500 2042 02.....		...02/15/2012	NOMURA SECURITIES INTL.....		.....26,355,468	.....25,000,000	.....43,750	1.....
36202F 4Q 6	GNMA II PASS T #00005331 3.500 2042 03.....		...02/13/2012	CITIGROUP GLOBAL MARKETS.....		.....26,242,188	.....25,000,000	.....43,750	1.....
000000 00 0	GNMA II PASS TBA) 3.500 2042 02.....		...01/18/2012	CITIGROUP GLOBAL MARKETS.....		.....26,089,844	.....25,000,000	.....48,611	1.....
83162C UP 6	SBAP 2012-20B 1 2.630 2032 02.....		...02/07/2012	BAS-MERRILL LYNCH.....		.....6,000,000	.....6,000,000	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....					.....84,687,500	.....81,000,000	.....243,056	.....XXX.....
<b>Bonds - All Other Government</b>									
91086Q BA 5	UNITED MEXICAN STATES 3.625 2022 03.....	F.....	...01/03/2012	MORGAN STANLEY.....		.....1,986,440	.....2,000,000	.....0	2FE.....
1099999.	Total - Bonds - All Other Government.....					.....1,986,440	.....2,000,000	.....0	.....XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
005482 2H 6	ADAMS & ARAPAHOE SD#28J 5.000 2026 12.....		...02/15/2012	RBC DAIN RAUSCHER INC.....		.....16,489,718	.....13,415,000	.....0	1FE.....
018095 ZE 2	ALLEN GENERAL OBLIGATION 4.000 2019 08.....		...02/13/2012	RBC DAIN RAUSCHER INC.....		.....1,596,759	.....1,355,000	.....5,420	1FE.....
018095 ZF 9	ALLEN GENERAL OBLIGATION 4.000 2020 08.....		...02/13/2012	RBC DAIN RAUSCHER INC.....		.....1,662,714	.....1,410,000	.....5,640	1FE.....
018095 ZG 7	ALLEN GENERAL OBLIGATION 4.000 2021 08.....		...02/13/2012	RBC DAIN RAUSCHER INC.....		.....1,726,898	.....1,465,000	.....5,860	1FE.....
018095 ZH 5	ALLEN GENERAL OBLIGATION 5.000 2022 08.....		...02/13/2012	RBC DAIN RAUSCHER INC.....		.....1,895,622	.....1,520,000	.....7,600	1FE.....
018095 ZJ 1	ALLEN GENERAL OBLIGATION 5.000 2023 08.....		...02/13/2012	RBC DAIN RAUSCHER INC.....		.....1,979,936	.....1,600,000	.....8,000	1FE.....
018095 ZK 8	ALLEN GENERAL OBLIGATION 5.000 2024 08.....		...02/13/2012	RBC DAIN RAUSCHER INC.....		.....1,405,934	.....1,145,000	.....5,725	1FE.....
181234 K9 5	CLARK CO SD#114 EVERGREE 4.000 2020 12.....		...01/31/2012	HUTCHINSON SHOCKEY ERLEY & CO.....		.....6,214,437	.....5,265,000	.....0	1FE.....
248775 K9 8	DENTON CO GO LTD REF S20 5.000 2028 07.....		...03/20/2012	CITIGROUP GLOBAL MARKETS.....		.....16,917,900	.....15,000,000	.....0	1FE.....
355694 X9 6	FREDERICK CO GO REF S201 4.000 2023 08.....		...02/09/2012	CITIGROUP GLOBAL MARKETS.....		.....12,891,072	.....10,855,000	.....0	1FE.....
401784 ZM 8	GUILFORD CO GENERAL OBLI 5.000 2028 03.....		...02/29/2012	WELLS FARGO SECURITIES.....		.....8,644,695	.....7,090,000	.....0	1FE.....
529063 PN 3	LEXINGTON CO SCH DIST #1 5.000 2024 02.....		...02/07/2012	RBC DAIN RAUSCHER INC.....		.....6,450,288	.....5,200,000	.....6,500	1FE.....
851035 RD 9	SPRINGFIELD SCH DIST #R1 4.000 2022 03.....		...02/21/2012	GEORGE K BAUM & CO.....		.....1,170,380	.....1,000,000	.....0	1FE.....
851035 RE 7	SPRINGFIELD SCH DIST #R1 4.000 2023 03.....		...02/21/2012	GEORGE K BAUM & CO.....		.....1,173,940	.....1,000,000	.....0	1FE.....
930863 2U 8	WAKE CO GENERAL OBLIGATI 5.000 2023 02.....		...01/24/2012	BAS-MERRILL LYNCH.....		.....6,472,716	.....5,100,000	.....0	1FE.....
930863 2V 6	WAKE CO GENERAL OBLIGATI 5.000 2024 02.....		...01/24/2012	BAS-MERRILL LYNCH.....		.....6,414,933	.....5,100,000	.....0	1FE.....
968661 HB 7	WILL CO FOREST PRES DIST 5.000 2022 12.....		...02/14/2012	WELLS FARGO SECURITIES.....		.....2,496,260	.....2,000,000	.....0	1FE.....
968661 HD 3	WILL CO FOREST PRES DIST 5.000 2024 12.....		...02/14/2012	WELLS FARGO SECURITIES.....		.....5,009,440	.....4,000,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....100,613,644	.....83,520,000	.....44,745	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
303891 XX 8	FAIRFAX CO WATER AUTH RE 5.000 2027 04.....		...01/09/2012	J P MORGAN CHASE SECURITIES INC.....		.....2,980,364	.....2,460,000	.....0	1FE.....
485116 TB 3	KANSAS CITY WATER REV S2 5.000 2024 12.....		...02/07/2012	JEFFERIES & CO INC.....		.....2,039,997	.....1,645,000	.....0	1FE.....
485116 TC 1	KANSAS CITY WATER REV S2 4.500 2025 12.....		...02/07/2012	JEFFERIES & CO INC.....		.....1,899,961	.....1,610,000	.....0	1FE.....
485116 TF 4	KANSAS CITY WATER REV S2 4.500 2028 12.....		...02/07/2012	JEFFERIES & CO INC.....		.....2,397,813	.....2,085,000	.....0	1FE.....
485116 TG 2	KANSAS CITY WATER REV S2 4.500 2029 12.....		...02/07/2012	JEFFERIES & CO INC.....		.....2,486,966	.....2,180,000	.....0	1FE.....
485116 TH 0	KANSAS CITY WATER REV S2 4.500 2030 12.....		...02/07/2012	JEFFERIES & CO INC.....		.....2,574,595	.....2,275,000	.....0	1FE.....
485116 TK 3	KANSAS CITY WATER REV S2 4.500 2032 12.....		...02/07/2012	JEFFERIES & CO INC.....		.....1,114,580	.....1,000,000	.....0	1FE.....
485116 TN 7	KANSAS CITY WATER REV S2 5.000 2023 12.....		...02/07/2012	JEFFERIES & CO INC.....		.....1,769,448	.....1,420,000	.....0	1FE.....
485116 TP 2	KANSAS CITY WATER REV S2 4.500 2027 12.....		...02/07/2012	JEFFERIES & CO INC.....		.....1,912,895	.....1,650,000	.....0	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)
679111 VW 1	OKLAHOMA TURNPIKE AUTH R 5.000 2029 01		01/03/2012	RBC DAIN RAUSCHER INC		5,672,950	5,000,000	14,583	1FE
68428T AT 4	ORANGE CO SANTN DIST WST 4.000 2033 02		02/28/2012	BAS-MERRILL LYNCH		5,206,700	5,000,000	0	1FE
915137 6Y 4	UNIV OF TEXAS FING SYS R 5.000 2027 08		02/01/2012	BARCLAYS CAPITAL INC		6,195,050	5,000,000	0	1FE
915137 8E 6	UNIV OF TEXAS FING SYS R 5.000 2034 08		02/22/2012	MORGAN STANLEY		7,558,680	6,505,000	0	1FE
31417A P8 6	FNMA PASS THRU 3.500 2042 02		02/13/2012	CITIGROUP GLOBAL MARKETS		15,474,609	15,000,000	0	1
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					59,284,607	52,830,000	14,583	XXX

**Bonds - Industrial and Miscellaneous**

000361 AP 0	AAR CORP (144A) 7.250 2022 01		01/13/2012	BAS-MERRILL LYNCH		1,474,020	1,500,000	0	3FE
001192 AJ 2	AGL CAPITAL CORP 3.500 2021 09		01/10/2012	WELLS FARGO SECURITIES		200,286	200,000	2,197	2FE
030288 AA 2	AMERICAN TRANSMISSION SY 5.250 2022 01		01/11/2012	J P MORGAN CHASE SECURITIES INC		1,121,140	1,000,000	292	2FE
030955 AM 0	AMERITECH CAPITAL FUNDIN 6.450 2018 01		02/13/2012	UBS AG		1,155,050	1,000,000	5,554	1FE
032095 AB 7	AMPHENOL CORP 4.000 2022 02		01/20/2012	J P MORGAN CHASE SECURITIES INC		2,003,440	2,000,000	0	2FE
04044T AJ 5	ARISTOTLE HOLDINGS (144A 3.900 2022 02		02/06/2012	CITIGROUP GLOBAL MARKETS		1,956,940	2,000,000	0	2FE
00206R BC 5	AT&T INC 1.600 2017 02		02/08/2012	CREDIT SUISSE FIRST BOSTON		998,800	1,000,000	0	1FE
00206R BD 3	AT&T INC 3.000 2022 02		02/08/2012	CREDIT SUISSE FIRST BOSTON		3,992,120	4,000,000	0	1FE
049560 AH 8	ATMOS ENERGY CORP 6.350 2017 06		01/05/2012	MORGAN STANLEY		432,434	365,000	1,610	2FE
049560 AJ 4	ATMOS ENERGY CORP 8.500 2019 03		02/14/2012	ROYAL BANK OF SCOTLAND		1,937,289	1,455,000	52,218	2FE
05329W AK 8	AUTONATION INC 5.500 2020 02		01/27/2012	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3FE
05379B AN 7	AVISTA CORP 5.950 2018 06		01/05/2012	MORGAN STANLEY		1,218,700	1,000,000	6,446	1FE
05523U AD 2	BAE SYSTEMS HOLDINGS (14 5.200 2015 08		03/26/2012	DEUTSCHE BANC		32,465	30,000	191	2FE
057224 BA 4	BAKER HUGHES INC (144A) 3.200 2021 08		02/24/2012	BAS-MERRILL LYNCH		1,043,110	1,000,000	1,244	1FE
058498 AR 7	BALL CORP 5.000 2022 03		03/05/2012	VARIOUS		4,523,400	4,480,000	0	3FE
06406H BY 4	BANK OF NEW YORK MELLON 3.550 2021 09		02/13/2012	GOLDMAN SACHS & CO		2,066,760	2,000,000	29,189	1FE
072732 AA 8	BAYER CORP (144A) 7.125 2015 10		01/13/2012	MIZUHO INTERNATIONAL PLC		2,385,200	2,000,000	42,750	1FE
05531F AK 9	BB&T CORP 2.150 2017 03		03/15/2012	DEUTSCHE BANC		1,995,660	2,000,000	0	1FE
055921 AB 6	BMC SOFTWARE INC 4.250 2022 02		02/29/2012	VARIOUS		2,311,646	2,265,000	3,285	2FE
097023 AH 8	BOEING CO 7.950 2024 08		02/10/2012	RAYMOND JAMES & ASSOC		1,471,060	1,000,000	0	1FE
12189L AH 4	BURLINGTON NORTHERN SANT 3.050 2022 03		02/28/2012	WELLS FARGO SECURITIES		1,995,000	2,000,000	0	2FE
13342B AE 5	CAMERON INTERNATIONAL CO 4.500 2021 06		02/13/2012	MIZUHO INTERNATIONAL PLC		657,804	600,000	5,625	2FE
15189W AG 5	CENTERPOINT ENERGY RESOU 4.500 2021 01		01/31/2012	WELLS FARGO SECURITIES		1,083,200	1,000,000	2,250	2FE
15200W AC 9	CENTERPOINT ENERGY 2012- 3.280 2024 10		01/11/2012	GOLDMAN SACHS & CO		1,999,986	2,000,000	0	1FE
156700 AS 5	CENTURYLINK INC 5.800 2022 03		03/05/2012	BARCLAYS CAPITAL INC		1,996,840	2,000,000	0	2FE
165167 CF 2	CHESAPEAKE ENERGY 6.625 2020 08		01/27/2012	BARCLAYS CAPITAL INC		2,045,000	2,000,000	61,097	3FE
125509 BS 7	CIGNA CORP 4.000 2022 02		02/14/2012	J P MORGAN CHASE SECURITIES INC		1,027,360	1,000,000	222	2FE
191216 AV 2	COCA-COLA CO 3.300 2021 09		01/23/2012	U S BANCORP		1,061,020	1,000,000	15,217	1FE
191216 AY 6	COCA-COLA CO 1.650 2018 03		03/09/2012	UBS AG		997,670	1,000,000	0	1FE
19416Q DR 8	COLGATE PALMOLIVE 2.950 2020 11		01/03/2012	KEYBANC CAPITAL MARK		1,045,890	1,000,000	5,326	1FE
195869 AM 4	COLONIAL PIPELINE CO (14 3.500 2020 10		01/24/2012	WELLS FARGO SECURITIES		1,036,600	1,000,000	9,917	1FE
20035C AB 6	COMERICA BANK 5.200 2017 08		02/13/2012	RAYMOND JAMES & ASSOC		1,654,680	1,500,000	37,700	1FE
12543D AN 0	COMMUNITY HEALTH SYSTEMS 8.000 2019 11		03/07/2012	CREDIT SUISSE FIRST BOSTON		2,050,000	2,000,000	52,889	4FE

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
205887 BF 8	CONAGRA FOODS 7.000 2019 04.....		...01/25/2012	BAS-MERRILL LYNCH.....		.....792,123	.....662,000	.....13,516	2FE.....
20605P AD 3	CONCHO RESOURCES 5.500 2022 10.....		...03/07/2012	J P MORGAN CHASE SECURITIES INC.....		.....500,000	.....500,000	.....0	4FE.....
212015 AB 7	CONTINENTAL RESOURCES 8.250 2019 10.....		...01/30/2012	WELLS FARGO SECURITIES.....		.....1,115,000	.....1,000,000	.....27,729	3FE.....
212015 AG 6	CONTINENTAL RESOURCES (1 5.000 2022 09.....		...03/05/2012	BAS-MERRILL LYNCH.....		.....1,000,000	.....1,000,000	.....0	3FE.....
233851 AK 0	DAIMLER FINANCE (144A) 2.950 2017 01.....		...01/04/2012	CITIGROUP GLOBAL MARKETS.....		.....4,991,250	.....5,000,000	.....0	1FE.....
25179M AK 9	DEVON ENERGY CORPORATION 4.000 2021 07.....		...02/13/2012	CITIGROUP GLOBAL MARKETS.....		.....1,313,256	.....1,200,000	.....4,133	2FE.....
25459H BC 8	DIRECTV HOLDINGS/FINANCE 2.400 2017 03.....		...03/05/2012	BAS-MERRILL LYNCH.....		.....1,997,920	.....2,000,000	.....0	2FE.....
25459H BD 6	DIRECTV HOLDINGS/FINANCE 3.800 2022 03.....		...03/05/2012	BAS-MERRILL LYNCH.....		.....1,999,160	.....2,000,000	.....0	2FE.....
260543 BV 4	DOW CHEMICAL CO 5.700 2018 05.....		...02/07/2012	RBC CAPITAL MARKETS.....		.....1,163,390	.....1,000,000	.....13,458	2FE.....
26442C AK 0	DUKE ENERGY CAROLINAS 3.900 2021 06.....		...02/24/2012	NOMURA SECURITIES INTL.....		.....1,105,280	.....1,000,000	.....8,017	1FE.....
263534 BZ 1	DUPONT EI NEMOUR 4.625 2020 01.....		...01/12/2012	HSBC.....		.....1,153,700	.....1,000,000	.....385	1FE.....
277432 AK 6	EASTMAN CHEMICAL 4.500 2021 01.....		...01/18/2012	STIFEL NICOLAUS & CO INC.....		.....754,026	.....705,000	.....705	2FE.....
26884T AF 9	ERAC USA FINANCE COMPANY 2.750 2017 03.....		...03/12/2012	J P MORGAN CHASE SECURITIES INC.....		.....999,720	.....1,000,000	.....0	2FE.....
31620M AG 1	FIDELITY NATIONAL INFORM 5.000 2022 03.....		...03/06/2012	VARIOUS.....		.....1,491,250	.....1,500,000	.....0	3FE.....
340711 AQ 3	FLORIDA GAS TRANSMISSION 7.900 2019 05.....		...02/07/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,013,896	.....816,000	.....15,221	2FE.....
341099 CK 3	FLORIDA POWER CORP 5.650 2018 06.....		...12/28/2011	ROYAL BANK OF SCOTLAND.....		.....0	.....0	.....2,958	1FE.....
343498 AA 9	FLOWERS FOODS 4.375 2022 04.....		...03/29/2012	DEUTSCHE BANC.....		.....997,600	.....1,000,000	.....0	2FE.....
302491 AR 6	FMC CORP 3.950 2022 02.....		...02/27/2012	KEYBANC CAPITAL MARK.....		.....1,052,560	.....1,000,000	.....10,863	2FE.....
35671D AU 9	FREEMPORT MCMORAN C&G 3.550 2022 03.....		...02/09/2012	VARIOUS.....		.....4,990,950	.....5,000,000	.....99	2FE.....
35671D AW 5	FREEMPORT MCMORAN C&G 2.150 2017 03.....		...02/08/2012	BAS-MERRILL LYNCH.....		.....1,997,600	.....2,000,000	.....0	2FE.....
35802X AD 5	FRESENIUS MED (144A) 5.625 2019 07.....		...01/17/2012	BAS-MERRILL LYNCH.....		.....400,000	.....400,000	.....0	3FE.....
35802X AF 0	FRESENIUS MED (144A) 5.875 2022 01.....		...01/17/2012	BAS-MERRILL LYNCH.....		.....400,000	.....400,000	.....0	3FE.....
36962G 5J 9	GENERAL ELECTRIC CAPITAL 4.650 2021 10.....		...01/04/2012	CITIGROUP GLOBAL MARKETS.....		.....5,106,500	.....5,000,000	.....52,958	1FE.....
36962G 5N 0	GENERAL ELECTRIC CAPITAL 2.900 2017 01.....		...01/04/2012	CITIGROUP GLOBAL MARKETS.....		.....998,570	.....1,000,000	.....0	1FE.....
373298 BM 9	GEORGIA-PACIFIC CORP 7.700 2015 06.....		...01/05/2012	DEUTSCHE BANC.....		.....3,136,295	.....2,685,000	.....14,357	2FE.....
377372 AD 9	GLAXOSMITHKLINE 5.650 2018 05.....		...03/01/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,222,560	.....1,000,000	.....17,421	1FE.....
382550 BC 4	GOODYEAR TIRE 7.000 2022 05.....		...02/23/2012	DEUTSCHE BANC.....		.....500,000	.....500,000	.....0	4FE.....
362320 AT 0	GTE CORP 8.750 2021 11.....		...01/23/2012	MIZUHO INTERNATIONAL PLC.....		.....1,387,820	.....1,000,000	.....20,660	1FE.....
402629 AF 6	GULFMARK OFFSHORE (144A) 6.375 2022 03.....		...03/02/2012	VARIOUS.....		.....1,260,000	.....1,250,000	.....0	4FE.....
42809H AB 3	HESS CORP 8.125 2019 02.....		...01/04/2012	CIBC WORLD MARKETS.....		.....1,279,420	.....1,000,000	.....32,500	2FE.....
423074 AP 8	HJ HEINZ CO 2.850 2022 03.....		...02/28/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,360	.....1,000,000	.....0	2FE.....
440543 AJ 5	HORNBECK OFFSHORE (144A) 5.875 2020 04.....		...03/02/2012	J P MORGAN CHASE SECURITIES INC.....		.....500,000	.....500,000	.....0	3FE.....
459200 HA 2	IBM CORP 2.900 2021 11.....		...01/17/2012	SOCIETY GENERALE AMERICAS.....		.....1,031,070	.....1,000,000	.....6,364	1FE.....
458140 AJ 9	INTEL CORP 3.300 2021 10.....		...02/16/2012	BAS-MERRILL LYNCH.....		.....1,056,450	.....1,000,000	.....14,025	1FE.....
24422E RM 3	JOHN DEERE CAPITAL CORP 2.750 2022 03.....		...02/22/2012	CITIGROUP GLOBAL MARKETS.....		.....998,250	.....1,000,000	.....0	1FE.....
24422E RN 1	JOHN DEERE CAPITAL CORP 1.400 2017 03.....		...02/22/2012	CITIGROUP GLOBAL MARKETS.....		.....1,999,420	.....2,000,000	.....0	1FE.....
46625H HP 8	JP MORGAN CHASE 3.700 2015 01.....		...01/04/2012	U S BANCORP.....		.....1,035,520	.....1,000,000	.....17,369	1FE.....
46625H HU 7	JP MORGAN CHASE 4.250 2020 10.....		...01/19/2012	DEUTSCHE BANC.....		.....2,011,060	.....2,000,000	.....23,375	1FE.....
46625H JD 3	JP MORGAN CHASE 4.500 2022 01.....		...01/17/2012	J P MORGAN CHASE SECURITIES INC.....		.....3,988,330	.....4,000,000	.....0	1FE.....
489170 AC 4	KENNAMETAL INC 3.875 2022 02.....		...02/09/2012	BAS-MERRILL LYNCH.....		.....998,770	.....1,000,000	.....0	2FE.....

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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)
494368 BH 5	KIMBERY CLARK 2.400 2022 03.....		...02/07/2012	MORGAN STANLEY.....		.....985,530	.....1,000,000	......67	1FE.....
501044 CP 4	KROGER CO 2.200 2017 01.....		...01/12/2012	U S BANCORP.....		.....2,000,000	.....2,000,000	......0	2FE.....
513075 AZ 4	LAMAR MEDIA CORP (144A) 5.875 2022 02.....		...01/26/2012	J P MORGAN CHASE SECURITIES INC.....		.....250,000	.....250,000	......0	4FE.....
532716 AU 1	LIMITED BRANDS 5.625 2022 02.....		...02/02/2012	BAS-MERRILL LYNCH.....		.....500,000	.....500,000	......0	3FE.....
55616X AF 4	MACYS RETAIL HOLDINGS IN 3.875 2022 01.....		...01/10/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,983,780	.....2,000,000	......0	2FE.....
571903 AG 8	MARRIOTT INTERNATIONAL 6.375 2017 06.....		...01/18/2012	ROBERT W BAIRD & CO.....		.....1,156,500	.....1,000,000	......6,729	2FE.....
571903 AJ 2	MARRIOTT INTERNATIONAL 3.000 2019 03.....		...02/22/2012	J P MORGAN CHASE SECURITIES INC.....		.....989,200	.....1,000,000	......0	2FE.....
57629W BQ 2	MASSMUTUAL GLOBAL FUNDIN 2.200 2017 04.....		...03/29/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,991,300	.....2,000,000	......0	1FE.....
58013M EM 2	MCDONALDS CORP 2.625 2022 01.....		...02/02/2012	VARIOUS.....		.....2,028,730	.....2,000,000	......8,604	1FE.....
585055 AX 4	MEDTRONIC INC 3.125 2022 03.....		...03/14/2012	BAS-MERRILL LYNCH.....		.....996,940	.....1,000,000	......0	1FE.....
59217G AD 1	MET LIFE GLOBAL FUNDING 3.125 2016 01.....		...01/18/2012	STERNE AGEE & LEACH INC.....		.....517,645	.....500,000	......521	1FE.....
59156R AT 5	METLIFE INC 7.717 2019 02.....		...02/02/2012	BNY MELLON CAPITAL MARKETS INC.....		.....1,302,525	.....1,023,000	......37,718	1FE.....
552953 AG 6	MGM MIRAGE 5.875 2014 02.....		...02/09/2012	BAS-MERRILL LYNCH.....		.....2,030,000	.....2,000,000	......54,507	4FE.....
61166W AF 8	MONSANTO CO 5.125 2018 04.....		...02/16/2012	STIFEL NICOLAUS & CO INC.....		.....1,785,705	.....1,500,000	......27,120	1FE.....
620076 AZ 2	MOTOROLA INC 6.000 2017 11.....		...01/19/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,135,540	.....1,000,000	......11,500	2FE.....
637432 MQ 5	NATIONAL RURAL UTILITIES 3.050 2022 02.....		...01/26/2012	ROYAL BANK OF SCOTLAND.....		.....1,993,120	.....2,000,000	......0	1FE.....
63946B AE 0	NBC UNIVERSAL 4.375 2021 04.....		...12/29/2011	SOCIETE GENERALE.....		......0	......0	......5,538	2FE.....
U74078 BU 6	NESTLE HOLDINGS 2.000 2016 11.....		...02/17/2012	RBC CAPITAL MARKETS.....		.....1,036,250	.....1,000,000	......4,722	1FE.....
64952W BF 9	NEW YORK LIFE GLOBAL FUN 1.650 2017 05.....		...02/07/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,996,420	.....2,000,000	......0	1FE.....
651229 AK 2	NEWELL RUBBERMAID 4.700 2020 08.....		...01/17/2012	KNIGHT LIBERTAS.....		.....1,076,270	.....1,000,000	......20,236	2FE.....
651639 AN 6	NEWMONT MINING 3.500 2022 03.....		...03/05/2012	CITIGROUP GLOBAL MARKETS.....		.....4,961,950	.....5,000,000	......0	2FE.....
652482 BX 7	NEWS AMERICA INC 5.650 2020 08.....		...01/12/2012	MORGAN STANLEY.....		.....1,123,150	.....1,000,000	......24,013	2FE.....
652482 CB 4	NEWS AMERICA INC 4.500 2021 02.....		...02/03/2012	BARCLAYS CAPITAL INC.....		.....1,082,160	.....1,000,000	......21,625	2FE.....
655844 BJ 6	NORFOLK SOUTH CORP 3.000 2022 04.....		...03/12/2012	BAS-MERRILL LYNCH.....		.....989,370	.....1,000,000	......0	2FE.....
665501 AJ 1	NORTHERN NATURAL GAS (14 4.250 2021 06.....		...02/03/2012	ROYAL BANK OF SCOTLAND.....		.....1,099,050	.....1,000,000	......7,910	1FE.....
665772 CD 9	NORTHERN STATES POWER 5.250 2018 03.....		...01/24/2012	U S BANCORP.....		.....837,429	.....708,000	......15,075	1FE.....
66586G CC 9	NORTHERN TRUST CO 5.850 2017 11.....		...01/13/2012	STERNE AGEE & LEACH INC.....		.....144,631	.....125,000	......1,422	1FE.....
667748 AP 2	NORTHWEST PIPELINE CORP 5.950 2017 04.....		...01/12/2012	GOLDMAN SACHS & CO.....		.....706,315	.....615,000	......9,453	2FE.....
668074 AP 2	NORTHWESTERN CORP 6.040 2016 09.....		...01/10/2012	CORTVIEW CAPITAL SECURITIES.....		.....1,177,950	.....1,000,000	......22,147	1FE.....
66989H AD 0	NOVARTIS CAPITAL 4.400 2020 04.....		...02/07/2012	BNP PARIBAS.....		.....1,151,750	.....1,000,000	......12,956	1FE.....
68389X AC 9	ORACLE CORP 5.750 2018 04.....		...03/01/2012	CITIGROUP GLOBAL MARKETS.....		.....1,226,910	.....1,000,000	......22,521	1FE.....
69371R K5 4	PACCAR FINANCIAL CORP 1.600 2017 03.....		...03/01/2012	BAS-MERRILL LYNCH.....		.....999,810	.....1,000,000	......0	1FE.....
695114 CM 8	PACIFICORP 3.850 2021 06.....		...01/26/2012	WELLS FARGO SECURITIES.....		.....1,088,970	.....1,000,000	......4,919	1FE.....
695114 CP 1	PACIFICORP 2.950 2022 02.....		...01/03/2012	WELLS FARGO SECURITIES.....		.....4,995,600	.....5,000,000	......0	1FE.....
713448 BY 3	PEPSICO INC 2.750 2022 03.....		...02/29/2012	BAS-MERRILL LYNCH.....		.....998,260	.....1,000,000	......0	1FE.....
718172 AN 9	PHILIP MORRIS INTERNATIO 1.625 2017 03.....		...03/14/2012	GOLDMAN SACHS & CO.....		.....2,974,590	.....3,000,000	......0	1FE.....
693476 BN 2	PNC FUNDING CORP 3.300 2022 03.....		...03/05/2012	MORGAN STANLEY.....		.....1,988,880	.....2,000,000	......0	1FE.....
74005P BA 1	PRAXAIR INC 2.450 2022 02.....		...02/01/2012	CITIGROUP GLOBAL MARKETS.....		.....5,975,640	.....6,000,000	......0	1FE.....
74153Q AH 5	PRIDE INTERNATIONAL INC 6.875 2020 08.....		...03/06/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,236,350	.....1,000,000	......4,583	2FE.....
742718 DY 2	PROCTER & GAMBLE CO 2.300 2022 02.....		...02/01/2012	GOLDMAN SACHS & CO.....		.....2,978,760	.....3,000,000	......0	1FE.....

QE04.3

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
74733V AB 6	QEP RESOURCES 5.375 2022 10		02/27/2012	WELLS FARGO SECURITIES		500,000	500,000	0	3FE
748356 AA 0	QUESTAR CORP 2.750 2016 02		02/09/2012	GOLDMAN SACHS & CO		978,776	950,000	943	1FE
75281A AN 9	RANGE RESOURCES 5.000 2022 08		02/24/2012	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3FE
761713 AE 6	REYNOLDS AMERICAN 7.625 2016 06		03/06/2012	BAS-MERRILL LYNCH		72,613	60,000	1,245	2FE
77340R AB 3	ROCKIES EXPRESS PIPELINE 6.250 2013 07		02/01/2012	CITIGROUP GLOBAL MARKETS		2,027,500	2,000,000	7,292	3FE
78355H JS 9	RYDER SYSTEMS INC 2.500 2017 03		02/21/2012	BAS-MERRILL LYNCH		998,410	1,000,000	0	2FE
78573A AA 8	SABMILLER HOLDINGS INC ( 3.750 2022 01		01/11/2012	VARIOUS		2,991,270	3,000,000	0	2FE
78390X AA 9	SAIC INC 4.450 2020 12		01/06/2012	BAS-MERRILL LYNCH		534,035	500,000	2,472	1FE
78412D AN 9	SEMCO ENERGY INC (144A) 5.150 2020 04		02/27/2012	BAS-MERRILL LYNCH		570,780	500,000	9,299	2FE
826552 AA 9	SIGMA-ALDRICH 3.375 2020 11		01/20/2012	mitsubishi securities (usa) inc		930,184	890,000	7,009	1FE
844895 AV 4	SOUTHWEST GAS CORP 3.875 2022 04		03/20/2012	J P MORGAN CHASE SECURITIES INC		999,660	1,000,000	0	2FE
845467 AF 6	SOUTHWESTERN ENERGY (144 4.100 2022 03		02/29/2012	J P MORGAN CHASE SECURITIES INC		998,770	1,000,000	0	2FE
852061 AQ 3	SPRINT NEXTEL CORP (144A 7.000 2020 03		03/06/2012	VARIOUS		2,270,000	2,250,000	3,111	3FE
87612E AZ 9	TARGET CORP 2.900 2022 01		01/09/2012	GOLDMAN SACHS & CO		4,968,150	5,000,000	0	1FE
872540 AM 1	TJX COS INC 6.950 2019 04		01/18/2012	STIFEL NICOLAUS & CO INC		232,580	185,000	3,500	1FE
89233P 5S 1	TOYOTA MOTOR CREDIT 2.050 2017 01		01/09/2012	CITIGROUP GLOBAL MARKETS		3,993,400	4,000,000	0	1FE
89233P 5Z 5	TOYOTA MOTOR CREDIT 1.000 2015 02		02/14/2012	BARCLAYS CAPITAL INC		998,500	1,000,000	0	1FE
893570 BY 6	TRANSCONTINENTAL GAS PIP 6.050 2018 06		01/06/2012	BNY MELLON CAPITAL MARKETS INC		690,549	596,000	2,604	2FE
90520E AC 5	UNION BANK NA 3.000 2016 06		02/14/2012	DEUTSCHE BANC		1,040,090	1,000,000	5,917	1FE
907818 DK 1	UNION PACIFIC CO 4.163 2022 07		03/02/2012	J P MORGAN CHASE SECURITIES INC		1,101,190	1,000,000	6,013	2FE
913017 AS 8	UNITED TECHNOLOGIES CORP 8.750 2021 03		02/02/2012	CORTVIEW CAPITAL SECURITIES		668,441	461,000	17,480	1FE
91324P BV 3	UNITEDHEALTH GROUP INC 2.875 2022 03		03/05/2012	BAS-MERRILL LYNCH		2,979,300	3,000,000	0	1FE
91159H HC 7	US BANCORP 3.000 2022 03		02/29/2012	VARIOUS		3,005,120	3,000,000	250	1FE
920355 AG 9	VALSPAR CORP 4.200 2022 01		01/10/2012	DEUTSCHE BANC		1,997,080	2,000,000	0	2FE
92343V AV 6	VERIZON COMMUNICATIONS I 6.350 2019 04		02/13/2012	ROYAL BANK OF SCOTLAND		1,240,890	1,000,000	23,813	1FE
92343V BC 7	VERIZON COMMUNICATIONS I 3.500 2021 11		02/16/2012	GOLDMAN SACHS & CO		1,040,380	1,000,000	10,597	1FE
918204 AV 0	VF CORP 3.500 2021 09		02/14/2012	HSBC		499,814	475,000	7,989	1FE
927804 FK 5	VIRGINIA ELECTRIC & POWE 2.950 2022 01		01/09/2012	MORGAN STANLEY		997,590	1,000,000	0	1FE
25468P CT 1	WALT DISNEY COMPANY 2.550 2022 02		02/09/2012	J P MORGAN CHASE SECURITIES INC		3,972,000	4,000,000	0	1FE
94974B EV 8	WELLS FARGO 4.600 2021 04		02/01/2012	CREDIT SUISSE FIRST BOSTON		1,104,770	1,000,000	15,972	1FE
94974B FA 3	WELLS FARGO 1.250 2015 02		02/08/2012	WELLS FARGO SECURITIES		997,160	1,000,000	0	1FE
94974B FC 9	WELLS FARGO 3.500 2022 03		03/01/2012	WELLS FARGO SECURITIES		1,995,640	2,000,000	0	1FE
959802 AP 4	WESTERN UNION CO 3.650 2018 08		01/06/2012	CREDIT SUISSE FIRST BOSTON		1,016,150	1,000,000	14,093	1FE
976826 BG 1	WISCONSIN POWER & LIGHT 5.000 2019 07		03/26/2012	CORTVIEW CAPITAL SECURITIES		1,720,350	1,500,000	15,417	1FE
976843 BF 8	WISCONSIN PUBLIC SERVICE 5.650 2017 11		01/19/2012	STIFEL NICOLAUS & CO INC		610,896	520,000	6,774	1FE
983130 AS 4	WYNN LAS VEGAS (144A) 5.375 2022 03		03/05/2012	DEUTSCHE BANC		2,000,000	2,000,000	0	3FE
984121 CD 3	XEROX CORP 4.500 2021 05		02/03/2012	BAS-MERRILL LYNCH		1,015,330	1,000,000	10,375	2FE
984121 CF 8	XEROX CORP 2.950 2017 03		03/09/2012	BNP PARIBAS		1,006,910	1,000,000	0	2FE
06366Q W8 6	BANK OF MONTREAL 2.500 2017 01	A	02/03/2012	VARIOUS		2,045,900	2,025,000	1,922	1FE
064159 AM 8	BANK OF NOVA SCOTIA 2.550 2017 01	A	01/05/2012	BARCLAYS CAPITAL INC		998,000	1,000,000	0	1FE

QE04.4

**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)
06415C AE 9	BANK OF NOVA SCOTIA (144 1.750 2017 03.....	A.....	...03/15/2012	BARCLAYS CAPITAL INC.....	.....	.....998,900	.....1,000,000	.....0	1FE.....
097751 AY 7	BOMBARDIER INC (144A) 5.750 2022 03.....	A.....	...03/05/2012	CITIGROUP GLOBAL MARKETS.....	.....	.....5,000,000	.....5,000,000	.....0	3FE.....
12800U AL 4	CAISSE CENTRALE DESJARDI 1.600 2017 03.....	A.....	...02/28/2012	ROYAL BANK OF SCOTLAND.....	.....	.....1,499,640	.....1,500,000	.....0	1FE.....
136385 AR 2	CANADIAN NATURAL RESOURC 3.450 2021 11.....	A.....	...03/19/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....1,005,690	.....1,000,000	.....12,075	2FE.....
63307E AB 3	NATIONAL BANK OF CANADA 2.200 2016 10.....	A.....	...02/06/2012	ROYAL BANK OF SCOTLAND.....	.....	.....1,035,410	.....1,000,000	.....6,783	1FE.....
71644E AB 8	PETRO CANADA 9.250 2021 10.....	A.....	...02/02/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....1,427,040	.....1,000,000	.....28,778	2FE.....
73755L AH 0	POTASH CORP 4.875 2020 03.....	A.....	...01/30/2012	MORGAN STANLEY.....	.....	.....1,159,350	.....1,000,000	.....16,521	2FE.....
78008K 5V 1	ROYAL BANK OF CANADA 2.875 2016 04.....	A.....	...01/03/2012	RBC CAPITAL MARKETS.....	.....	.....1,041,530	.....1,000,000	.....6,149	1FE.....
878744 AA 9	TECK RESOURCES 3.000 2019 03.....	A.....	...02/17/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....3,989,325	.....4,000,000	.....0	2FE.....
891145 TN 4	TORONTO DOMINION BANK (1 1.500 2017 03.....	A.....	...03/05/2012	BARCLAYS CAPITAL INC.....	.....	.....996,600	.....1,000,000	.....0	1FE.....
92658T AP 3	VIDEOTRON LTEE (144A) 5.000 2022 07.....	A.....	...03/02/2012	BAS-MERRILL LYNCH.....	.....	.....4,000,000	.....4,000,000	.....0	3FE.....
034863 AE 0	ANGLO AMERICAN (144A) 2.625 2017 04.....	F.....	...03/26/2012	MORGAN STANLEY.....	.....	.....1,995,620	.....2,000,000	.....0	2FE.....
03938L AX 2	ARCELORMITTAL 6.250 2022 02.....	F.....	...02/23/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....992,840	.....1,000,000	.....0	2FE.....
046353 AB 4	ASTRAZENECA PLC 5.900 2017 09.....	F.....	...02/14/2012	JEFFERIES & CO INC.....	.....	.....1,218,240	.....1,000,000	.....24,911	1FE.....
055451 AL 2	BHP BILLITON FINANCE USA 3.250 2021 11.....	F.....	...03/09/2012	CITIGROUP GLOBAL MARKETS.....	.....	.....1,028,150	.....1,000,000	.....10,201	1FE.....
055451 AP 3	BHP FINANCE USA 1.625 2017 02.....	F.....	...02/21/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....997,280	.....1,000,000	.....0	1FE.....
055451 AQ 1	BHP FINANCE USA 2.875 2022 02.....	F.....	...02/21/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....1,981,280	.....2,000,000	.....0	1FE.....
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625 2020 02.....	F.....	...02/06/2012	GOLDMAN SACHS & CO.....	.....	.....2,206,800	.....2,000,000	.....44,708	1FE.....
21987B AP 3	CODELCO (144A) 3.875 2021 11.....	F.....	...01/11/2012	CITIGROUP GLOBAL MARKETS.....	.....	.....1,036,460	.....1,000,000	.....7,965	1FE.....
20271A AB 3	COMMONWEALTH BANK OF AUS 2.250 2017 03.....	F.....	...03/05/2012	MORGAN STANLEY.....	.....	.....999,290	.....1,000,000	.....0	1FE.....
28264Q R6 3	EKSPORTFINANS 3.000 2014 11.....	F.....	...02/15/2012	GMP SECURITIES.....	.....	.....1,860,000	.....2,000,000	.....15,667	3FE.....
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500 2022 01.....	F.....	...01/18/2012	CITIGROUP GLOBAL MARKETS.....	.....	.....991,900	.....1,000,000	.....0	2FE.....
423012 AA 1	HEINEKEN NV (144A) 3.400 2022 04.....	F.....	...03/29/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....997,310	.....1,000,000	.....0	2FE.....
714264 AF 5	PERNOD-RICARD SA (144A) 2.950 2017 01.....	F.....	...01/05/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....998,330	.....1,000,000	.....0	2FE.....
714264 AH 1	PERNOD-RICARD SA (144A) 4.250 2022 07.....	F.....	...01/05/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....6,970,600	.....7,000,000	.....0	2FE.....
500472 AF 2	PHILIPS ELECTRONICS 3.750 2022 03.....	F.....	...03/05/2012	DEUTSCHE BANC.....	.....	.....1,990,900	.....2,000,000	.....0	1FE.....
76720A AB 2	RIO TINTO FINANCE 2.000 2017 03.....	F.....	...03/19/2012	CREDIT SUISSE FIRST BOSTON.....	.....	.....998,720	.....1,000,000	.....0	1FE.....
76720A AC 0	RIO TINTO FINANCE 3.500 2022 03.....	F.....	...03/19/2012	CREDIT SUISSE FIRST BOSTON.....	.....	.....1,989,480	.....2,000,000	.....0	1FE.....
80685P AA 6	SCHLUMBERGER NORGE AS (1 4.200 2021 01.....	F.....	...01/04/2012	WELLS FARGO SECURITIES.....	.....	.....1,753,351	.....1,601,000	.....32,500	1FE.....
822582 AM 4	SHELL INTERNATIONAL FIN 4.375 2020 03.....	F.....	...02/01/2012	MORGAN STANLEY.....	.....	.....1,312,637	.....1,114,000	.....17,735	1FE.....
00254E KM 3	SWEDISH EXPORT CREDIT 1.750 2015 10.....	F.....	...01/05/2012	SOCIETY GENERALE AMERICAS.....	.....	.....987,340	.....1,000,000	.....3,889	1FE.....
87164K AA 2	SYNGENTA FINANCE 3.125 2022 03.....	F.....	...03/21/2012	CITIGROUP GLOBAL MARKETS.....	.....	.....1,996,760	.....2,000,000	.....0	1FE.....
89153V AA 7	TOTAL CAPITAL INTERNATIO 1.500 2017 02.....	F.....	...02/14/2012	CREDIT SUISSE FIRST BOSTON.....	.....	.....995,640	.....1,000,000	.....0	1FE.....
89153V AB 5	TOTAL CAPITAL INTERNATIO 2.875 2022 02.....	F.....	...02/15/2012	VARIOUS.....	.....	.....4,002,680	.....4,000,000	.....319	1FE.....
902133 AM 9	TYCO ELECTRONICS 3.500 2022 02.....	F.....	...01/31/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....1,992,140	.....2,000,000	.....0	2FE.....
91911T AM 5	VALE OVERSEAS LIMITED 4.375 2022 01.....	F.....	...01/04/2012	J P MORGAN CHASE SECURITIES INC.....	.....	.....1,976,080	.....2,000,000	.....0	2FE.....
92857W AX 8	VODAFONE GROUP PLC 1.625 2017 03.....	F.....	...03/13/2012	MORGAN STANLEY.....	.....	.....994,470	.....1,000,000	.....0	1FE.....
928670 AB 4	VOLKSWAGEN INTL FIN NV ( 4.000 2020 08.....	F.....	...01/17/2012	DEUTSCHE BANC.....	.....	.....1,043,850	.....1,000,000	.....17,556	1FE.....
928670 AK 4	VOLKSWAGEN INTL FIN NV ( 2.375 2017 03.....	F.....	...03/19/2012	BAS-MERRILL LYNCH.....	.....	.....1,987,100	.....2,000,000	.....0	1FE.....
12667F A4 7	CWALT 2004-33 3A1 (CMO) 2.715 2034 12.....	.....	...01/06/2012	DEUTSCHE BANC.....	.....	.....2,900,556	.....4,042,586	.....2,931	1AM.....

QE04.5

### 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)
94981Y AB 7	WFMB 2004-BB A2 (CMO) 2.618 2035 01.....		...02/03/2012	ROYAL BANK OF SCOTLAND.....		.....2,591,170	.....3,002,079	.....1,528	1AM.....
44614A AA 1	HUNT 2012-1 A1 .341 2013 03.....		...03/01/2012	CREDIT SUISSE FIRST BOSTON.....		.....10,000,000	.....10,000,000	.....0	1FE.....
65475U AA 0	NAROT 2012-A A1 .358 2013 03.....		...02/15/2012	J P MORGAN CHASE SECURITIES INC.....		.....10,000,000	.....10,000,000	.....0	1Z.....
80281A AB 5	SDART 2012-1 A2 1.250 2015 04.....		...01/11/2012	CITIGROUP GLOBAL MARKETS.....		.....2,999,920	.....3,000,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....333,949,181	.....325,405,666	.....1,379,520	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....580,521,372	.....544,755,665	.....1,681,904	.....XXX.....
8399999.	Total - Bonds.....					.....580,521,372	.....544,755,665	.....1,681,904	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....580,521,372	.....XXX.....	.....1,681,904	.....XXX.....

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

QE04.6

**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 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

**Bonds - U.S. Government**

QE05

797224	AA 0	SAN CLEMENTE	3.585	02/27/2012	PAID ON PRINCIPAL	90,666	90,666	90,666	90,666	0	0	0	0	0	90,666	0	0	0	813	08/27/2021	1FE
912828	ML 1	U S TREASURY NOTES	1.000	12/31/2011	MATURED	0	0	0	0	0	0	0	0	0	0	0	0	0	125,000	12/31/2011	1
36202F	2L 9	GNMA II PASS #00005279	3.500	03/20/2012	VARIOUS	26,533,514	25,096,789	26,149,534	26,149,534	0	(16,627)	0	(16,627)	0	26,132,907	0	400,607	400,607	121,862	01/20/2042	1
36216G	CH 9	GNMA II PASS #163972	9.000	03/20/2012	PAID ON PRINCIPAL	2,269	2,269	2,424	2,351	0	(83)	0	(83)	0	2,269	0	0	0	34	04/20/2016	1
362161	EL 1	GNMA II PASS #180239	9.000	03/20/2012	PAID ON PRINCIPAL	965	965	1,031	1,012	0	(47)	0	(47)	0	965	0	0	0	15	02/20/2017	1
362165	Y5 5	GNMA II PASS #184432	9.000	03/20/2012	PAID ON PRINCIPAL	3,305	3,305	3,531	3,398	0	(93)	0	(93)	0	3,305	0	0	0	50	12/20/2016	1
36219Y	W3 6	GNMA II PASS #263566	9.000	03/20/2012	PAID ON PRINCIPAL	1,091	1,091	1,166	1,138	0	(47)	0	(47)	0	1,091	0	0	0	16	10/20/2018	1
36220M	D6 3	GNMA II PASS #281925	9.000	03/20/2012	PAID ON PRINCIPAL	1,371	1,371	1,465	1,432	0	(60)	0	(60)	0	1,371	0	0	0	21	10/20/2019	1
36202D	6D 8	GNMA II PASS #3568	5.000	03/20/2012	PAID ON PRINCIPAL	711,050	711,050	682,454	691,430	0	19,620	0	19,620	0	711,050	0	0	0	6,025	06/20/2034	1
36202E	CM 9	GNMA II PASS #3676	4.500	03/20/2012	PAID ON PRINCIPAL	721,638	721,638	684,992	693,115	0	28,522	0	28,522	0	721,638	0	0	0	5,475	02/20/2035	1
36202E	EU 9	GNMA II PASS #3747	5.000	03/20/2012	PAID ON PRINCIPAL	610,572	610,572	593,400	598,360	0	12,211	0	12,211	0	610,572	0	0	0	5,149	08/20/2035	1
36202E	FM 6	GNMA II PASS #3772	5.000	03/20/2012	PAID ON PRINCIPAL	506,362	506,362	495,206	498,444	0	7,918	0	7,918	0	506,362	0	0	0	4,216	10/20/2035	1
36202A	3G 0	GNMA II PASS #799	9.000	03/20/2012	PAID ON PRINCIPAL	172	172	184	179	0	(7)	0	(7)	0	172	0	0	0	3	07/20/2017	1
000000	00 0	GNMA II PASSBA	3.500	02/13/2012	CITIGROUP GLOBAL MARK	26,334,961	25,000,000	26,089,844	26,089,844	0	0	0	0	0	26,089,844	0	245,117	245,117	48,611	02/20/2042	1
36216F	HQ 6	GNMA PASS TH #163239	9.000	03/15/2012	PAID ON PRINCIPAL	58	58	62	62	0	(4)	0	(4)	0	58	0	0	0	1	04/15/2020	1
362160	6H 1	GNMA PASS TH #180072	9.000	03/15/2012	PAID ON PRINCIPAL	4,530	4,530	4,832	4,715	0	(185)	0	(185)	0	4,530	0	0	0	34	08/15/2021	1
36220E	BG 1	GNMA PASS TH #275539	9.000	03/15/2012	PAID ON PRINCIPAL	187	187	200	197	0	(10)	0	(10)	0	187	0	0	0	3	01/15/2020	1
36220M	FV 6	GNMA PASS TH #281980	9.000	02/15/2012	PAID ON PRINCIPAL	3,295	3,295	3,514	3,587	0	(293)	0	(293)	0	3,295	0	0	0	49	03/15/2020	1
36220M	HV 4	GNMA PASS TH #282044	9.000	03/15/2012	PAID ON PRINCIPAL	41	41	44	43	0	(2)	0	(2)	0	41	0	0	0	1	01/15/2020	1
36220P	P2 2	GNMA PASS TH #284041	9.000	03/15/2012	PAID ON PRINCIPAL	157	157	168	166	0	(9)	0	(9)	0	157	0	0	0	2	02/15/2020	1
36220Q	CW 8	GNMA PASS TH #284585	9.000	03/15/2012	PAID ON PRINCIPAL	34	34	36	35	0	(2)	0	(2)	0	34	0	0	0	0	01/15/2020	1
36220Q	J3 5	GNMA PASS TH #284782	9.000	03/15/2012	PAID ON PRINCIPAL	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	01/15/2020	1
36220R	TF 5	GNMA PASS TH #285950	9.000	03/15/2012	PAID ON PRINCIPAL	259	259	276	271	0	(12)	0	(12)	0	259	0	0	0	4	06/15/2020	1
36220R	6S 2	GNMA PASS TH #286281	9.000	03/15/2012	PAID ON PRINCIPAL	14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	01/15/2020	1
36220S	JR 8	GNMA PASS TH #286572	9.000	03/15/2012	PAID ON PRINCIPAL	126	126	134	128	0	(2)	0	(2)	0	126	0	0	0	2	04/15/2020	1
36220S	2Z 8	GNMA PASS TH #287092	9.000	03/15/2012	PAID ON PRINCIPAL	38	38	41	41	0	(2)	0	(2)	0	38	0	0	0	1	03/15/2020	1
36220U	ZA 2	GNMA PASS TH #288837	9.000	03/15/2012	PAID ON PRINCIPAL	44	44	47	46	0	(2)	0	(2)	0	44	0	0	0	1	04/15/2020	1
36220W	C4 7	GNMA PASS TH #289991	9.000	03/15/2012	PAID ON PRINCIPAL	60	60	64	63	0	(3)	0	(3)	0	60	0	0	0	1	08/15/2020	1
36220W	EQ 6	GNMA PASS TH #290043	9.000	03/15/2012	PAID ON PRINCIPAL	67	67	72	72	0	(4)	0	(4)	0	67	0	0	0	1	05/15/2020	1
36220W	QZ 3	GNMA PASS TH #290372	9.000	03/15/2012	PAID ON PRINCIPAL	98	98	105	105	0	(7)	0	(7)	0	98	0	0	0	1	09/15/2020	1
36220W	U5 4	GNMA PASS TH #290504	9.000	03/15/2012	PAID ON PRINCIPAL	98	98	104	100	0	(3)	0	(3)	0	98	0	0	0	1	12/15/2020	1
36220Y	7H 0	GNMA PASS TH #292596	9.000	03/15/2012	PAID ON PRINCIPAL	42	42	45	42	0	(0)	0	(0)	0	42	0	0	0	1	11/15/2020	1
362209	ER 5	GNMA PASS TH #300844	9.000	03/15/2012	PAID ON PRINCIPAL	1,892	1,892	2,018	1,908	0	(16)	0	(16)	0	1,892	0	0	0	38	12/15/2020	1
36223G	WQ 8	GNMA PASS TH #307655	9.000	03/15/2012	PAID ON PRINCIPAL	12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	08/15/2021	1
36223K	6F 2	GNMA PASS TH #310570	9.000	03/15/2012	PAID ON PRINCIPAL	94	94	100	100	0	(6)	0	(6)	0	94	0	0	0	1	08/15/2021	1

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36223M FK 7	GNMA PASS TH #311670 9.000		03/15/2012	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2021	1
36223N UA 0	GNMA PASS TH #312977 9.000		03/15/2012	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #402868 9.000		03/15/2012	PAID ON PRINCIPAL		201	201	213	212	0	(11)	0	(11)	0	201	0	0	0	3	06/15/2024	1
36213C YY 0	GNMA PASS TH #550727 5.000		03/15/2012	PAID ON PRINCIPAL		387,176	387,176	381,126	382,870	0	4,305	0	4,305	0	387,176	0	0	0	3,077	11/15/2035	1
36290R U6 8	GNMA PASS TH #615405 4.500		03/15/2012	PAID ON PRINCIPAL		363,471	363,471	352,453	354,439	0	9,032	0	9,032	0	363,471	0	0	0	2,425	08/15/2033	1
36291A DH 9	GNMA PASS TH #622104 4.500		03/15/2012	PAID ON PRINCIPAL		121,549	121,549	117,865	118,482	0	3,067	0	3,067	0	121,549	0	0	0	771	09/15/2033	1
36292F H6 7	GNMA PASS TH #647453 5.000		03/15/2012	PAID ON PRINCIPAL		364,620	364,620	358,923	360,718	0	3,903	0	3,903	0	364,620	0	0	0	2,206	10/15/2035	1
36225A ER 7	GNMA PASS TH #780144 7.000		03/15/2012	PAID ON PRINCIPAL		39,490	39,490	37,676	38,149	0	1,341	0	1,341	0	39,490	0	0	0	414	07/15/2024	1
36225C BX 3	G2 (ARM) #80053 2.375		03/20/2012	PAID ON PRINCIPAL		42	42	43	42	0	0	0	0	0	42	0	0	0	0	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 2.375		03/20/2012	PAID ON PRINCIPAL		141	141	143	140	0	2	0	2	0	141	0	0	0	1	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		03/25/2012	PAID ON PRINCIPAL		245,729	245,729	228,528	240,840	0	4,889	0	4,889	0	245,729	0	0	0	2,844	11/25/2016	1
000000 00 0	FHA CITICORP 85-4 PROJ 6.875		03/26/2012	PAID ON PRINCIPAL		338,734	338,734	313,700	330,825	0	7,909	0	7,909	0	338,734	0	0	0	6,047	12/01/2015	1
000000 00 0	FHA GOLDOME 87-11 PROJ 6.875		03/25/2012	PAID ON PRINCIPAL		65,316	65,316	65,153	65,040	0	276	0	276	0	65,316	0	0	0	750	07/25/2015	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		03/26/2012	PAID ON PRINCIPAL		249,005	249,005	233,574	242,392	0	6,613	0	6,613	0	249,005	0	0	0	3,090	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		03/25/2012	PAID ON PRINCIPAL		28,030	28,030	25,227	27,645	0	385	0	385	0	28,030	0	0	0	319	02/01/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		03/25/2012	PAID ON PRINCIPAL		45,457	45,457	44,093	45,255	0	202	0	202	0	45,457	0	0	0	493	05/01/2014	1
000000 00 0	FHA USGI GIFHA TOWERS 6.930		03/25/2012	PAID ON PRINCIPAL		29,774	29,774	27,555	29,260	0	514	0	514	0	29,774	0	0	0	345	10/25/2014	1
000000 00 0	FHA USGI 2067 6.930		03/25/2012	PAID ON PRINCIPAL		41,560	41,560	38,483	40,869	0	691	0	691	0	41,560	0	0	0	481	09/25/2014	1
0599999	Total - Bonds - U.S. Government					57,849,401	55,077,716	57,032,567	57,109,815	0	93,862	0	93,862	0	57,203,678	0	645,724	645,724	340,696	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
419780 2D 2	HAWAII GENERAL OBLIGAT 5.375		01/06/2012	REDEEMED		5,430,000	5,430,000	5,892,039	5,430,000	0	0	0	0	0	5,430,000	0	0	0	125,663	08/01/2015	1FE
677519 DT 4	OHIO GENERAL OBLIGATIO 5.000		03/15/2012	REDEEMED		2,000,000	2,000,000	2,155,380	2,004,600	0	(4,600)	0	(4,600)	0	2,000,000	0	0	0	50,000	09/15/2018	1FE
709141 UQ 6	PENNSYLVANIA GO FIRST 5.250		02/01/2012	REDEEMED		6,000,000	6,000,000	6,077,580	6,000,240	0	(240)	0	(240)	0	6,000,000	0	0	0	157,500	02/01/2018	1FE
837107 Y7 0	SOUTH CAROLINA GENERAL 5.000		01/01/2012	REDEEMED		13,650,150	13,515,000	14,254,406	13,650,150	0	0	0	0	0	13,650,150	0	0	0	337,875	01/01/2017	1FE
837107 4M 0	SOUTH CAROLINA GENERAL 5.000		01/01/2012	REDEEMED		4,822,750	4,775,000	5,058,396	4,822,750	0	0	0	0	0	4,822,750	0	0	0	119,375	01/01/2017	1FE
837107 4N 8	SOUTH CAROLINA GENERAL 5.000		01/01/2012	REDEEMED		2,020,000	2,000,000	2,100,520	2,020,000	0	0	0	0	0	2,020,000	0	0	0	50,000	01/01/2018	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					33,922,900	33,720,000	35,538,321	33,927,740	0	(4,840)	0	(4,840)	0	33,922,900	0	0	0	840,413	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
486062 Z6 2	KATY ISD GO S2002A (PS 5.125		02/15/2012	REDEEMED		1,100,000	1,100,000	1,145,188	1,100,605	0	(605)	0	(605)	0	1,100,000	0	0	0	28,188	02/15/2019	1FE
486062 Z7 0	KATY ISD GO S2002A (PS 5.125		02/15/2012	REDEEMED		900,000	900,000	930,159	900,441	0	(441)	0	(441)	0	900,000	0	0	0	23,063	02/15/2020	1FE
486063 FW 5	KATY ISD GO S2002A (PS 5.250		02/15/2012	REDEEMED		830,000	830,000	900,882	831,046	0	(1,046)	0	(1,046)	0	830,000	0	0	0	21,788	02/15/2015	1FE
486063 FY 1	KATY ISD GO S2002A (PS 5.250		02/15/2012	REDEEMED		920,000	920,000	983,360	920,957	0	(957)	0	(957)	0	920,000	0	0	0	24,150	02/15/2017	1FE
486063 GA 2	KATY ISD GO S2002A (PS 5.250		02/15/2012	REDEEMED		70,000	70,000	75,978	70,088	0	(88)	0	(88)	0	70,000	0	0	0	1,838	02/15/2015	1FE
486063 GC 8	KATY ISD GO S2002A (PS 5.250		02/15/2012	REDEEMED		80,000	80,000	85,510	80,083	0	(83)	0	(83)	0	80,000	0	0	0	2,100	02/15/2017	1FE
512445 SC 2	LAKEVILLE GENERAL OBLI 5.000		02/01/2012	PAID ON PRINCIPAL		415,000	415,000	437,028	422,702	0	(7,702)	0	(7,702)	0	415,000	0	0	0	10,375	02/01/2014	1FE
584002 HX 0	MECKLENBURG CO GENERAL 5.000		02/01/2012	MATURED		5,000,000	5,000,000	5,513,650	5,006,800	0	(6,800)	0	(6,800)	0	5,000,000	0	0	0	125,000	02/01/2012	1FE

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
737050 US 1	PORTSMOUTH GENERAL OBL 5.000		01/15/2012	MATURED		1,270,000	1,270,000	1,374,242	1,271,588	0	(1,588)	0	(1,588)	0	1,270,000	0	0	0	31,750	01/15/2012	1FE
821686 VL 3	SHELBY CO GENERAL OBLI 5.000		03/01/2012	MATURED		9,555,000	9,555,000	10,268,281	9,575,734	0	(20,734)	0	(20,734)	0	9,555,000	0	0	0	238,875	03/01/2012	1FE
821686 G5 5	SHELBY CO GENERAL OBLI 5.000		02/13/2012	GOLDMAN SACHS & CO		1,932,288	1,600,000	1,788,624	1,729,248	0	(2,816)	0	(2,816)	0	1,726,432	0	205,856	205,856	30,000	04/01/2017	1FE
969887 JR 0	WILLIAMSON CO GO S2002 5.125		02/15/2012	REDEEMED		6,180,000	6,180,000	6,594,554	6,187,910	0	(7,910)	0	(7,910)	0	6,180,000	0	0	0	158,363	02/15/2020	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					28,252,288	27,920,000	30,097,456	28,097,203	0	(50,771)	0	(50,771)	0	28,046,432	0	205,856	205,856	695,488	XXX	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

04144N AT 5	ARLINGTON CO IND DEV S 5.375		01/01/2012	MATURED		2,705,000	2,705,000	2,821,207	2,705,000	0	0	0	0	2,705,000	0	0	0	72,697	01/01/2012	1FE	
181108 QC 8	CLARK CO PUB UTIL DIST 5.500		01/01/2012	MATURED		5,000,000	5,000,000	5,373,950	5,000,000	0	0	0	0	5,000,000	0	0	0	137,500	01/01/2012	1FE	
186432 WU 0	CLEVELAND WTRWKS REV S 5.250		01/01/2012	REDEEMED		3,120,000	3,120,000	3,307,512	3,120,000	0	0	0	0	3,120,000	0	0	0	81,900	01/01/2018	1FE	
186432 XJ 4	CLEVELAND WTRWKS REV S 5.250		01/01/2012	REDEEMED		2,375,000	2,375,000	2,618,770	2,375,000	0	0	0	0	2,375,000	0	0	0	62,344	01/01/2013	1FE	
186432 XM 7	CLEVELAND WTRWKS REV S 5.250		01/01/2012	REDEEMED		2,130,000	2,130,000	2,272,817	2,130,000	0	0	0	0	2,130,000	0	0	0	55,913	01/01/2017	1FE	
194653 FX 4	COLLIER CO SCH BRD COP 5.375		02/15/2012	REDEEMED		6,000,000	6,000,000	6,372,540	6,005,160	0	(5,160)	0	(5,160)	6,000,000	0	0	0	161,250	02/15/2020	1FE	
251237 YR 8	DETROIT SEWER DISP REV 5.500		01/10/2012	RBC DAIN RAUSCHER INC		14,114,786	12,535,000	13,860,702	13,087,167	0	(4,011)	0	(4,011)	13,083,156	0	1,031,631	1,031,631	367,693	07/01/2016	1FE	
382512 CL 3	GOODYEAR PUB IMPT CORP 5.000		01/01/2012	REDEEMED		720,000	720,000	710,813	713,311	0	0	0	0	713,311	0	6,689	6,689	18,000	07/01/2018	1FE	
387874 VJ 6	GRANT CO PUB UTIL DIST 5.375		01/01/2012	REDEEMED		5,815,000	5,815,000	6,037,889	5,815,000	0	0	0	0	5,815,000	0	0	0	156,278	01/01/2017	1FE	
387874 VS 6	GRANT CO PUB UTIL DIST 5.375		01/01/2012	REDEEMED		9,470,000	9,470,000	9,832,985	9,470,000	0	0	0	0	9,470,000	0	0	0	254,506	01/01/2017	1FE	
495289 GU 8	KING CO SEWER REV S200 5.500		01/01/2012	REDEEMED		11,000,000	11,000,000	11,866,690	11,000,000	0	0	0	0	11,000,000	0	0	0	302,500	01/01/2016	1FE	
54811A FZ 1	LOWER COLORADO RIV REF 5.375		02/13/2012	REDEEMED		635,000	635,000	666,864	635,000	0	0	0	0	635,000	0	0	0	8,343	05/15/2018	1FE	
54811A QB 2	LOWER COLORADO RIV REF 5.375		03/08/2012	REDEEMED		105,000	105,000	110,269	105,000	0	0	0	0	105,000	0	0	0	1,772	05/15/2018	1FE	
64461R CS 5	NEW HAMP HLTH & HGHR E 5.550		03/01/2012	REDEEMED		5,300,000	5,300,000	4,809,167	4,973,732	0	3,021	0	3,021	4,976,753	0	323,247	323,247	73,538	06/01/2023	1FE	
646139 QF 5	NEW JERSEY TURNPIKE AU 6.000		01/01/2012	MATURED		16,880,000	16,880,000	19,674,020	16,880,000	0	0	0	0	16,880,000	0	0	0	506,400	01/01/2012	1FE	
646139 XE 0	NEW JERSEY TURNPIKE AU 6.500		01/01/2012	PAID ON PRINCIPAL		2,445,000	2,445,000	2,728,386	2,557,030	0	(112,030)	0	(112,030)	2,445,000	0	0	0	79,463	01/01/2016	1	
735388 3W 8	PORT SEATTLE REV S2001 5.625		03/14/2012	REDEEMED		5,000,000	5,000,000	5,165,300	4,999,650	0	250	0	250	4,999,900	0	100	100	127,344	04/01/2013	1FE	
735388 4B 3	PORT SEATTLE REV S2001 5.625		03/14/2012	REDEEMED		6,255,000	6,255,000	6,418,693	6,255,000	0	0	0	0	6,255,000	0	0	0	159,307	04/01/2018	1FE	
796253 XV 9	SAN ANTONIO ELEC & GAS 5.375		02/01/2012	REDEEMED		3,605,000	3,605,000	3,788,711	3,618,086	0	(13,086)	0	(13,086)	3,605,000	0	0	0	96,884	02/01/2016	1FE	
896029 4W 2	TRIBOROUGH BRDG & TUNN 5.250		01/01/2012	REDEEMED		5,000,000	5,000,000	5,272,900	5,000,000	0	0	0	0	5,000,000	0	0	0	131,250	01/01/2017	1FE	
896029 XJ 9	TRIBOROUGH BRDG & TUNN 6.625		01/01/2012	MATURED		9,740,000	9,740,000	11,588,555	9,740,000	0	0	0	0	9,740,000	0	0	0	322,638	01/01/2012	1	
915115 L7 2	UNIV OF TEXAS PERM UNI 5.250		01/01/2012	REDEEMED		2,450,000	2,450,000	2,585,559	2,450,000	0	0	0	0	2,450,000	0	0	0	64,313	07/01/2016	1FE	
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		03/15/2012	PAID ON PRINCIPAL		9,403	9,403	9,403	0	9,403	0	0	9,403	9,403	0	0	0	0	116	04/15/2021	5*
18828* AA 0	CLINTON HSG REV S78 7.125		03/15/2012	VARIOUS		1,112,381	1,112,381	1,112,381	1,112,381	0	0	0	0	1,112,381	0	0	0	19,613	05/15/2020	5*	
3128QG CC 4	FH (3/1 ARM) #1N0067 2.736		03/15/2012	PAID ON PRINCIPAL		903	903	906	894	0	8	0	8	903	0	0	0	4	12/15/2035	1	
3128JR G4 2	FH (3/1 ARM) #847419 2.577		01/15/2012	PAID ON PRINCIPAL		6,282	6,282	6,255	6,213	0	69	0	69	6,282	0	0	0	14	03/15/2035	1	
3128JR G4 2	FH (3/1 ARM) #847419 2.604		02/15/2012	PAID ON PRINCIPAL		5,059	5,059	5,036	5,003	0	56	0	56	5,059	0	0	0	22	03/15/2035	1	
3128JR G4 2	FH (3/1 ARM) #847419 2.675		03/15/2012	PAID ON PRINCIPAL		4,483	4,483	4,464	4,434	0	49	0	49	4,483	0	0	0	29	03/15/2035	1	
3128JR KQ 8	FH (5/1 ARM) #847503 2.548		01/15/2012	PAID ON PRINCIPAL		65,162	65,162	63,996	64,248	0	914	0	914	65,162	0	0	0	138	12/15/2035	1	
3128JR KQ 8	FH (5/1 ARM) #847503 2.553		02/15/2012	PAID ON PRINCIPAL		21,858	21,858	21,467	21,551	0	307	0	307	21,858	0	0	0	92	12/15/2035	1	

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**SCHEDULE D - PART 4**

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

1	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	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
3128JR KQ 8	FH (5/1 ARM) #847503 2.562		03/15/2012	PAID ON PRINCIPAL		14,970	14,970	14,702	14,760	0	210	0	210	0	14,970	0	0	0	95	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		205,584	205,584	204,942	205,034	0	550	0	550	0	205,584	0	0	0	1,635	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		690	690	722	757	0	(67)	0	(67)	0	690	0	0	0	7	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		2,585	2,585	2,711	2,906	0	(321)	0	(321)	0	2,585	0	0	0	41	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		2,472	2,472	2,592	2,773	0	(301)	0	(301)	0	2,472	0	0	0	25	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		93	93	97	106	0	(13)	0	(13)	0	93	0	0	0	1	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		113	113	119	125	0	(12)	0	(12)	0	113	0	0	0	1	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		73	73	77	81	0	(8)	0	(8)	0	73	0	0	0	1	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		4,927	4,927	5,058	5,115	0	(188)	0	(188)	0	4,927	0	0	0	44	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		273	273	280	283	0	(10)	0	(10)	0	273	0	0	0	3	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		6,667	6,667	6,818	6,913	0	(247)	0	(247)	0	6,667	0	0	0	49	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		42	42	43	44	0	(2)	0	(2)	0	42	0	0	0	0	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		134	134	141	151	0	(18)	0	(18)	0	134	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		162	162	170	185	0	(23)	0	(23)	0	162	0	0	0	2	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		17	17	18	21	0	(4)	0	(4)	0	17	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		65	65	68	72	0	(6)	0	(6)	0	65	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		18	18	19	20	0	(3)	0	(3)	0	18	0	0	0	0	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		74	74	77	84	0	(11)	0	(11)	0	74	0	0	0	1	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		607	607	637	682	0	(74)	0	(74)	0	607	0	0	0	4	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		67	67	70	77	0	(10)	0	(10)	0	67	0	0	0	1	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		2,664	2,664	2,794	2,997	0	(333)	0	(333)	0	2,664	0	0	0	49	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		47	47	49	55	0	(8)	0	(8)	0	47	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		27	27	28	32	0	(5)	0	(5)	0	27	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		8	8	8	10	0	(2)	0	(2)	0	8	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		29	29	30	33	0	(4)	0	(4)	0	29	0	0	0	0	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		11,987	11,987	12,572	13,919	0	(1,932)	0	(1,932)	0	11,987	0	0	0	223	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		343	343	360	392	0	(49)	0	(49)	0	343	0	0	0	4	08/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		94	94	99	102	0	(8)	0	(8)	0	94	0	0	0	1	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		85	85	89	98	0	(13)	0	(13)	0	85	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		76	76	80	89	0	(13)	0	(13)	0	76	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		84	84	88	92	0	(8)	0	(8)	0	84	0	0	0	1	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		88	88	92	98	0	(11)	0	(11)	0	88	0	0	0	1	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		121	121	127	138	0	(16)	0	(16)	0	121	0	0	0	2	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		53	53	55	61	0	(8)	0	(8)	0	53	0	0	0	1	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		621	621	637	656	0	(35)	0	(35)	0	621	0	0	0	8	07/15/2031	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual 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.							
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		18	18	19	21	0	(3)	0	(3)	0	18	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		573	573	599	618	0	(45)	0	(45)	0	573	0	0	0	0	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		16	16	16	18	0	(2)	0	(2)	0	16	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		280	280	293	309	0	(28)	0	(28)	0	280	0	0	0	0	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		141	141	148	155	0	(14)	0	(14)	0	141	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		399	399	410	426	0	(27)	0	(27)	0	399	0	0	0	0	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		522	522	548	570	0	(47)	0	(47)	0	522	0	0	0	0	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		84	84	88	98	0	(15)	0	(15)	0	84	0	0	0	0	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		55	55	58	59	0	(4)	0	(4)	0	55	0	0	0	0	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		8,663	8,663	8,859	9,033	0	(370)	0	(370)	0	8,663	0	0	0	0	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		58,264	58,264	59,808	60,513	0	(2,250)	0	(2,250)	0	58,264	0	0	0	0	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		109	109	111	113	0	(4)	0	(4)	0	109	0	0	0	0	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		16,066	16,066	16,523	16,996	0	(929)	0	(929)	0	16,066	0	0	0	0	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		5,584	5,584	5,732	5,810	0	(226)	0	(226)	0	5,584	0	0	0	0	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		2,730	2,730	2,802	2,786	0	(56)	0	(56)	0	2,730	0	0	0	0	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		6,887	6,887	7,069	7,152	0	(265)	0	(265)	0	6,887	0	0	0	0	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		27,279	27,279	28,055	28,414	0	(1,135)	0	(1,135)	0	27,279	0	0	0	0	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		1,969	1,969	2,021	2,056	0	(88)	0	(88)	0	1,969	0	0	0	0	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		612	612	629	653	0	(41)	0	(41)	0	612	0	0	0	0	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		205	205	210	217	0	(12)	0	(12)	0	205	0	0	0	0	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		9,794	9,794	10,054	10,113	0	(319)	0	(319)	0	9,794	0	0	0	0	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		137	137	134	135	0	2	0	2	0	137	0	0	0	0	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		101	101	98	99	0	2	0	2	0	101	0	0	0	0	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		189	189	184	185	0	3	0	3	0	189	0	0	0	0	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	03/15/2012	PAID ON PRINCIPAL		15,919	15,919	16,310	16,437	0	(518)	0	(518)	0	15,919	0	0	0	0	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		15	15	14	15	0	0	0	0	0	15	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		48	48	46	47	0	1	0	1	0	48	0	0	0	0	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		228	228	222	225	0	3	0	3	0	228	0	0	0	0	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		63	63	62	62	0	1	0	1	0	63	0	0	0	0	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		91	91	89	90	0	1	0	1	0	91	0	0	0	0	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		63	63	62	62	0	1	0	1	0	63	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		10	10	9	10	0	0	0	0	0	10	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		91	91	89	89	0	2	0	2	0	91	0	0	0	0	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	03/15/2012	PAID ON PRINCIPAL		12,727	12,727	12,735	12,722	0	6	0	6	0	12,727	0	0	0	0	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	03/15/2012	PAID ON PRINCIPAL		15,699	15,699	15,709	15,699	0	0	0	0	0	15,699	0	0	0	0	04/15/2016	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig 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	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		28,641	28,641	29,080	28,861	0	(220)	0	(220)	0	28,641	0	0	0	210	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		22,670	22,670	23,017	22,839	0	(169)	0	(169)	0	22,670	0	0	0	199	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		5,518	5,518	5,603	5,565	0	(47)	0	(47)	0	5,518	0	0	0	32	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		3,035	3,035	3,081	3,059	0	(24)	0	(24)	0	3,035	0	0	0	26	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		61,410	61,410	62,351	61,850	0	(440)	0	(440)	0	61,410	0	0	0	643	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		91,491	91,491	92,892	92,046	0	(555)	0	(555)	0	91,491	0	0	0	626	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		442	442	464	506	0	(63)	0	(63)	0	442	0	0	0	5	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		435	435	456	488	0	(53)	0	(53)	0	435	0	0	0	5	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		2,576,677	2,576,677	2,570,531	2,570,510	0	6,168	0	6,168	0	2,576,677	0	0	0	23,300	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		197,436	197,436	202,515	203,097	0	(5,661)	0	(5,661)	0	197,436	0	0	0	1,998	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		16,951	16,951	17,335	17,533	0	(581)	0	(581)	0	16,951	0	0	0	171	05/15/2033	1
31283H ZZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		301,548	301,548	308,939	309,738	0	(8,189)	0	(8,189)	0	301,548	0	0	0	3,066	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		431,642	431,642	442,205	443,629	0	(11,987)	0	(11,987)	0	431,642	0	0	0	3,845	02/15/2034	1
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2012	PAID ON PRINCIPAL		375,993	375,993	346,376	359,257	0	16,735	0	16,735	0	375,993	0	0	0	3,348	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		03/15/2012	PAID ON PRINCIPAL		607,039	607,039	564,491	584,372	0	22,667	0	22,667	0	607,039	0	0	0	6,788	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2012	PAID ON PRINCIPAL		86,607	86,607	88,812	87,285	0	(678)	0	(678)	0	86,607	0	0	0	1,030	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2012	PAID ON PRINCIPAL		29,603	29,603	28,917	29,146	0	457	0	457	0	29,603	0	0	0	298	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2012	PAID ON PRINCIPAL		26,024	26,024	25,968	25,965	0	59	0	59	0	26,024	0	0	0	253	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2012	PAID ON PRINCIPAL		182,510	182,510	173,618	177,052	0	5,458	0	5,458	0	182,510	0	0	0	1,719	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2012	PAID ON PRINCIPAL		308,296	308,296	291,504	298,030	0	10,266	0	10,266	0	308,296	0	0	0	3,150	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		03/15/2012	PAID ON PRINCIPAL		330,171	330,171	306,386	317,921	0	12,250	0	12,250	0	330,171	0	0	0	3,414	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		03/15/2012	PAID ON PRINCIPAL		1,128,574	1,128,574	1,134,923	1,129,486	0	(911)	0	(911)	0	1,128,574	0	0	0	11,174	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2012	PAID ON PRINCIPAL		259,537	259,537	257,651	258,132	0	1,405	0	1,405	0	259,537	0	0	0	3,078	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		03/15/2012	PAID ON PRINCIPAL		524,118	524,118	528,130	524,548	0	(431)	0	(431)	0	524,118	0	0	0	5,772	05/15/2032	1
31393H DF 6	FHR 2543 OB CMO 6.000		03/15/2012	PAID ON PRINCIPAL		98,111	98,111	102,893	98,209	0	(99)	0	(99)	0	98,111	0	0	0	1,009	03/15/2032	1
31393J AR 9	FHR 2549 NB CMO 6.000		01/15/2012	PAID ON PRINCIPAL		38,082	38,082	39,808	38,055	0	27	0	27	0	38,082	0	0	0	190	03/15/2030	1
31394M SG 6	FHR 2719 WC CMO 4.500		03/15/2012	PAID ON PRINCIPAL		1,117,022	1,117,022	1,029,232	1,088,860	0	28,162	0	28,162	0	1,117,022	0	0	0	8,990	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		03/15/2012	PAID ON PRINCIPAL		2,861,396	2,861,396	2,662,729	2,800,973	0	60,423	0	60,423	0	2,861,396	0	0	0	21,056	01/15/2024	1
31282X A8 4	FHS 146 75 CMO 7.500		03/15/2012	PAID ON PRINCIPAL		12,799	12,799	12,906	12,874	0	(76)	0	(76)	0	12,799	0	0	0	161	01/01/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.497		01/25/2012	PAID ON PRINCIPAL		30,692	30,692	30,387	30,299	0	393	0	393	0	30,692	0	0	0	63	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.513		02/25/2012	PAID ON PRINCIPAL		22,135	22,135	21,915	21,852	0	283	0	283	0	22,135	0	0	0	92	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.538		03/25/2012	PAID ON PRINCIPAL		45,425	45,425	44,975	44,844	0	581	0	581	0	45,425	0	0	0	283	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		03/25/2012	PAID ON PRINCIPAL		384,200	384,200	382,954	383,001	0	1,199	0	1,199	0	384,200	0	0	0	2,311	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		03/25/2012	PAID ON PRINCIPAL		177,013	177,013	176,439	176,473	0	540	0	540	0	177,013	0	0	0	949	01/25/2026	1
31368H JA 2	FNMA PASS TH #190257 7.000		03/25/2012	PAID ON PRINCIPAL		613	613	581	593	0	20	0	20	0	613	0	0	0	7	02/25/2024	1

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**SCHEDULE D - PART 4**

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

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 eig 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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31368H	KV 4 FNMA PASS TH #190308	7.500	03/25/2012	PAID ON PRINCIPAL		2,872	2,872	2,992	3,291	0	(419)	0	(419)	0	2,872	0	0	0	40	09/25/2030	1
31368H	S6 1 FNMA PASS TH #190541	7.000	03/25/2012	PAID ON PRINCIPAL		164	164	156	159	0	5	0	5	0	164	0	0	0	2	01/25/2024	1
31369B	LB 9 FNMA PASS TH #205622	7.000	03/25/2012	PAID ON PRINCIPAL		796	796	749	769	0	27	0	27	0	796	0	0	0	9	05/25/2023	1
31370B	FK 3 FNMA PASS TH #226170	7.000	03/25/2012	PAID ON PRINCIPAL		103	103	97	99	0	4	0	4	0	103	0	0	0	1	07/25/2023	1
31370D	H9 2 FNMA PASS TH #228056	7.000	03/25/2012	PAID ON PRINCIPAL		127	127	120	123	0	4	0	4	0	127	0	0	0	1	07/25/2023	1
31370P	MQ 1 FNMA PASS TH #237167	7.000	03/25/2012	PAID ON PRINCIPAL		78	78	73	75	0	3	0	3	0	78	0	0	0	1	03/25/2024	1
31370V	A4 0 FNMA PASS TH #242227	7.000	03/25/2012	PAID ON PRINCIPAL		1,434	1,434	1,339	1,374	0	59	0	59	0	1,434	0	0	0	24	10/25/2023	1
31370W	3A 2 FNMA PASS TH #243893	7.000	03/25/2012	PAID ON PRINCIPAL		58	58	55	56	0	2	0	2	0	58	0	0	0	1	11/25/2023	1
31370Y	S7 8 FNMA PASS TH #245442	7.000	03/25/2012	PAID ON PRINCIPAL		84	84	79	80	0	3	0	3	0	84	0	0	0	1	11/25/2023	1
31370Y	3K 6 FNMA PASS TH #245702	7.000	03/25/2012	PAID ON PRINCIPAL		44	44	42	43	0	1	0	1	0	44	0	0	0	1	01/25/2024	1
31371F	JB 9 FNMA PASS TH #250558	6.500	03/25/2012	PAID ON PRINCIPAL		503	503	475	491	0	12	0	12	0	503	0	0	0	5	04/25/2016	1
31371F	J3 7 FNMA PASS TH #250582	6.500	03/25/2012	PAID ON PRINCIPAL		1,610	1,610	1,521	1,573	0	37	0	37	0	1,610	0	0	0	11	04/25/2016	1
31371F	KC 5 FNMA PASS TH #250591	6.500	03/25/2012	PAID ON PRINCIPAL		561	561	530	550	0	11	0	11	0	561	0	0	0	6	05/25/2016	1
31371F	K7 6 FNMA PASS TH #250618	7.000	03/25/2012	PAID ON PRINCIPAL		155	155	154	154	0	1	0	1	0	155	0	0	0	2	06/25/2016	1
31371F	L4 2 FNMA PASS TH #250647	7.000	03/25/2012	PAID ON PRINCIPAL		314	314	311	312	0	2	0	2	0	314	0	0	0	4	07/25/2016	1
31371F	RB 0 FNMA PASS TH #250782	7.000	03/25/2012	PAID ON PRINCIPAL		746	746	739	741	0	5	0	5	0	746	0	0	0	9	10/25/2016	1
31371H	2F 4 FNMA PASS TH #252874	7.500	03/25/2012	PAID ON PRINCIPAL		326	326	340	360	0	(34)	0	(34)	0	326	0	0	0	5	11/25/2029	1
31371J	SC 9 FNMA PASS TH #253515	7.500	03/25/2012	PAID ON PRINCIPAL		509	509	531	573	0	(64)	0	(64)	0	509	0	0	0	8	11/25/2030	1
31371J	5D 2 FNMA PASS TH #253844	5.500	03/25/2012	PAID ON PRINCIPAL		32,463	32,463	32,199	32,255	0	208	0	208	0	32,463	0	0	0	280	06/25/2016	1
31371K	DN 8 FNMA PASS TH #254009	7.500	03/25/2012	PAID ON PRINCIPAL		2,954	2,954	3,076	3,252	0	(298)	0	(298)	0	2,954	0	0	0	34	10/25/2031	1
31371K	ET 4 FNMA PASS TH #254046	5.500	03/25/2012	PAID ON PRINCIPAL		4,173	4,173	4,148	4,152	0	21	0	21	0	4,173	0	0	0	41	11/25/2016	1
31371K	H5 3 FNMA PASS TH #254152	5.000	03/25/2012	PAID ON PRINCIPAL		5,173	5,173	5,034	5,097	0	76	0	76	0	5,173	0	0	0	51	12/25/2016	1
31371K	RC 7 FNMA PASS TH #254383	7.500	03/25/2012	PAID ON PRINCIPAL		49,026	49,026	51,251	53,462	0	(4,436)	0	(4,436)	0	49,026	0	0	0	620	06/25/2032	1
31371K	2V 2 FNMA PASS TH #254688	5.500	03/25/2012	PAID ON PRINCIPAL		215,481	215,481	220,969	219,617	0	(4,135)	0	(4,135)	0	215,481	0	0	0	1,921	03/25/2023	1
31371K	2X 8 FNMA PASS TH #254690	5.500	03/25/2012	PAID ON PRINCIPAL		297,108	297,108	303,468	301,815	0	(4,707)	0	(4,707)	0	297,108	0	0	0	2,650	04/25/2023	1
31371K	5X 5 FNMA PASS TH #254762	5.000	03/25/2012	PAID ON PRINCIPAL		102,881	102,881	102,656	102,615	0	266	0	266	0	102,881	0	0	0	826	05/25/2023	1
31371L	A8 2 FNMA PASS TH #254831	5.000	03/25/2012	PAID ON PRINCIPAL		86,718	86,718	86,528	86,491	0	227	0	227	0	86,718	0	0	0	689	08/25/2023	1
31371L	A9 0 FNMA PASS TH #254832	5.500	03/25/2012	PAID ON PRINCIPAL		675,433	675,433	690,630	686,302	0	(10,870)	0	(10,870)	0	675,433	0	0	0	6,093	08/25/2023	1
31371L	DM 8 FNMA PASS TH #254908	5.000	03/25/2012	PAID ON PRINCIPAL		277,345	277,345	279,165	277,993	0	(648)	0	(648)	0	277,345	0	0	0	2,263	09/25/2023	1
31371L	EZ 8 FNMA PASS TH #254952	4.500	03/25/2012	PAID ON PRINCIPAL		47,181	47,181	47,284	47,152	0	29	0	29	0	47,181	0	0	0	351	11/25/2018	1
31371L	FC 8 FNMA PASS TH #254963	5.500	03/25/2012	PAID ON PRINCIPAL		600	600	613	609	0	(9)	0	(9)	0	600	0	0	0	5	10/25/2023	1
31371L	F3 8 FNMA PASS TH #254986	5.500	03/25/2012	PAID ON PRINCIPAL		154,850	154,850	158,140	157,185	0	(2,335)	0	(2,335)	0	154,850	0	0	0	1,430	11/25/2023	1
31371L	HY 8 FNMA PASS TH #255047	5.500	03/25/2012	PAID ON PRINCIPAL		132,487	132,487	135,303	134,404	0	(1,917)	0	(1,917)	0	132,487	0	0	0	1,289	01/25/2024	1
31371L	JU 4 FNMA PASS TH #255075	5.500	03/25/2012	PAID ON PRINCIPAL		418,844	418,844	429,512	426,121	0	(7,277)	0	(7,277)	0	418,844	0	0	0	3,764	02/25/2024	1
31371S	KE 3 FNMA PASS TH #260493	7.000	03/25/2012	PAID ON PRINCIPAL		64	64	61	63	0	2	0	2	0	64	0	0	0	1	01/25/2024	1
31371S	KF 0 FNMA PASS TH #260494	7.000	03/25/2012	PAID ON PRINCIPAL		15	15	14	14	0	0	0	0	0	15	0	0	0	0	01/25/2024	1

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										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	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31371T G5 5	FNMA PASS TH #261320	7.000	03/25/2012	PAID ON PRINCIPAL		33	33	31	32	0	1	0	1	0	33	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	03/25/2012	PAID ON PRINCIPAL		45	45	44	44	0	1	0	1	0	45	0	0	0	0	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	03/25/2012	PAID ON PRINCIPAL		50	50	46	47	0	2	0	2	0	50	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	03/25/2012	PAID ON PRINCIPAL		226	226	216	220	0	6	0	6	0	226	0	0	0	3	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	03/25/2012	PAID ON PRINCIPAL		403	403	378	390	0	14	0	14	0	403	0	0	0	5	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	03/25/2012	PAID ON PRINCIPAL		201	201	191	194	0	7	0	7	0	201	0	0	0	2	03/25/2024	1
31372B JB 7	FNMA PASS TH #267658	7.000	03/25/2012	PAID ON PRINCIPAL		196	196	187	193	0	3	0	3	0	196	0	0	0	2	01/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000	03/25/2012	PAID ON PRINCIPAL		18	18	17	18	0	1	0	1	0	18	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000	03/25/2012	PAID ON PRINCIPAL		200	200	191	195	0	5	0	5	0	200	0	0	0	2	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000	03/25/2012	PAID ON PRINCIPAL		36	36	35	35	0	1	0	1	0	36	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000	03/25/2012	PAID ON PRINCIPAL		74	74	70	72	0	2	0	2	0	74	0	0	0	1	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000	03/25/2012	PAID ON PRINCIPAL		115	115	109	111	0	3	0	3	0	115	0	0	0	1	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000	03/25/2012	PAID ON PRINCIPAL		272	272	257	263	0	9	0	9	0	272	0	0	0	3	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000	03/25/2012	PAID ON PRINCIPAL		187	187	182	184	0	3	0	3	0	187	0	0	0	2	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	03/25/2012	PAID ON PRINCIPAL		310	310	294	300	0	10	0	10	0	310	0	0	0	4	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027	7.000	03/25/2012	PAID ON PRINCIPAL		33	33	31	32	0	1	0	1	0	33	0	0	0	0	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	03/25/2012	PAID ON PRINCIPAL		1,535	1,535	1,445	1,483	0	51	0	51	0	1,535	0	0	0	18	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	03/25/2012	PAID ON PRINCIPAL		647	647	617	625	0	21	0	21	0	647	0	0	0	8	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000	03/25/2012	PAID ON PRINCIPAL		122	122	114	118	0	4	0	4	0	122	0	0	0	1	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881	7.000	03/25/2012	PAID ON PRINCIPAL		836	836	784	803	0	32	0	32	0	836	0	0	0	10	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000	03/25/2012	PAID ON PRINCIPAL		447	447	421	431	0	16	0	16	0	447	0	0	0	5	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000	03/25/2012	PAID ON PRINCIPAL		99	99	94	96	0	2	0	2	0	99	0	0	0	1	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000	03/25/2012	PAID ON PRINCIPAL		13,501	13,501	12,744	13,096	0	405	0	405	0	13,501	0	0	0	157	05/25/2024	1
31373N FL 2	FNMA PASS TH #298171	6.500	03/25/2012	PAID ON PRINCIPAL		1,041	1,041	984	1,023	0	19	0	19	0	1,041	0	0	0	11	05/25/2016	1
31373U F3 6	FNMA PASS TH #303586	6.500	03/25/2012	PAID ON PRINCIPAL		11,049	11,049	10,355	10,542	0	507	0	507	0	11,049	0	0	0	115	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500	03/25/2012	PAID ON PRINCIPAL		112	112	117	120	0	(8)	0	(8)	0	112	0	0	0	1	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000	03/25/2012	PAID ON PRINCIPAL		387	387	368	376	0	11	0	11	0	387	0	0	0	5	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945	7.000	03/25/2012	PAID ON PRINCIPAL		214	214	213	213	0	1	0	1	0	214	0	0	0	3	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499	6.500	03/25/2012	PAID ON PRINCIPAL		21	21	19	19	0	1	0	1	0	21	0	0	0	0	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500	03/25/2012	PAID ON PRINCIPAL		297	297	274	281	0	16	0	16	0	297	0	0	0	3	11/25/2025	1
31375D 4U 4	FNMA PASS TH #332135	6.500	01/25/2012	PAID ON PRINCIPAL		45,903	45,903	42,389	43,482	0	2,421	0	2,421	0	45,903	0	0	0	249	12/25/2025	1
31375D 5F 6	FNMA PASS TH #332146	6.500	03/25/2012	PAID ON PRINCIPAL		1,424	1,424	1,315	1,351	0	73	0	73	0	1,424	0	0	0	15	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000	03/25/2012	PAID ON PRINCIPAL		18	18	18	18	0	0	0	0	0	18	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940	6.500	03/25/2012	PAID ON PRINCIPAL		16,733	16,733	16,019	16,300	0	434	0	434	0	16,733	0	0	0	213	06/25/2024	1
31375M HX 4	FNMA PASS TH #338746	6.500	03/25/2012	PAID ON PRINCIPAL		217	217	205	214	0	3	0	3	0	217	0	0	0	2	03/25/2016	1
31375P ZX 7	FNMA PASS TH #341058	6.500	02/25/2012	PAID ON PRINCIPAL		27	27	26	27	0	0	0	0	0	27	0	0	0	0	04/25/2016	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31375R SY 9	FNMA PASS TH #342635	6.500	03/25/2012	PAID ON PRINCIPAL		506	506	478	494	0	12	0	12	0	506	0	0	0	5	04/25/2016	1
31375S CQ 1	FNMA PASS TH #343079	6.500	03/25/2012	PAID ON PRINCIPAL		2,020	2,020	1,909	1,976	0	45	0	45	0	2,020	0	0	0	22	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171	6.500	03/25/2012	PAID ON PRINCIPAL		1,286	1,286	1,215	1,259	0	27	0	27	0	1,286	0	0	0	14	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	03/25/2012	PAID ON PRINCIPAL		986	986	978	980	0	6	0	6	0	986	0	0	0	12	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	03/25/2012	PAID ON PRINCIPAL		1,519	1,519	1,435	1,489	0	30	0	30	0	1,519	0	0	0	16	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	03/25/2012	PAID ON PRINCIPAL		80	80	79	79	0	1	0	1	0	80	0	0	0	1	08/25/2016	1
31376Q N3 3	FNMA PASS TH #362310	7.000	03/25/2012	PAID ON PRINCIPAL		1,740	1,740	1,725	1,731	0	9	0	9	0	1,740	0	0	0	20	10/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	03/25/2012	PAID ON PRINCIPAL		924	924	916	918	0	6	0	6	0	924	0	0	0	11	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	03/25/2012	PAID ON PRINCIPAL		2,438	2,438	2,353	2,360	0	78	0	78	0	2,438	0	0	0	31	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	03/25/2012	PAID ON PRINCIPAL		351	351	339	341	0	10	0	10	0	351	0	0	0	4	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	03/25/2012	PAID ON PRINCIPAL		492	492	494	494	0	(2)	0	(2)	0	492	0	0	0	6	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877	7.500	03/25/2012	PAID ON PRINCIPAL		168	168	168	168	0	0	0	0	0	168	0	0	0	2	07/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	03/25/2012	PAID ON PRINCIPAL		34	34	34	34	0	(0)	0	(0)	0	34	0	0	0	0	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543	6.500	03/25/2012	PAID ON PRINCIPAL		62,391	62,391	62,533	62,402	0	(10)	0	(10)	0	62,391	0	0	0	357	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982	7.000	03/25/2012	PAID ON PRINCIPAL		555	555	563	560	0	(6)	0	(6)	0	555	0	0	0	6	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543	6.500	03/25/2012	PAID ON PRINCIPAL		3,960	3,960	3,943	3,943	0	17	0	17	0	3,960	0	0	0	43	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720	6.500	03/25/2012	PAID ON PRINCIPAL		1,737	1,737	1,730	1,730	0	7	0	7	0	1,737	0	0	0	19	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390	7.500	03/25/2012	PAID ON PRINCIPAL		11	11	11	12	0	(2)	0	(2)	0	11	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033	7.500	03/25/2012	PAID ON PRINCIPAL		50	50	52	55	0	(5)	0	(5)	0	50	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #507342	7.500	03/25/2012	PAID ON PRINCIPAL		97	97	101	101	0	(4)	0	(4)	0	97	0	0	0	1	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747	7.000	03/25/2012	PAID ON PRINCIPAL		4,582	4,582	4,281	4,391	0	191	0	191	0	4,582	0	0	0	58	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930	7.000	03/25/2012	PAID ON PRINCIPAL		85	85	81	82	0	2	0	2	0	85	0	0	0	1	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966	7.000	03/25/2012	PAID ON PRINCIPAL		900	900	852	869	0	31	0	31	0	900	0	0	0	10	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994	7.000	03/25/2012	PAID ON PRINCIPAL		296	296	278	284	0	11	0	11	0	296	0	0	0	3	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414	7.500	03/25/2012	PAID ON PRINCIPAL		15	15	16	17	0	(1)	0	(1)	0	15	0	0	0	0	08/25/2029	1
31384E T8 3	FNMA PASS TH #521775	7.500	02/25/2012	PAID ON PRINCIPAL		2,505	2,505	2,609	2,681	0	(177)	0	(177)	0	2,505	0	0	0	31	01/25/2030	1
31384H PU 1	FNMA PASS TH #524335	7.500	03/25/2012	PAID ON PRINCIPAL		10	10	11	12	0	(2)	0	(2)	0	10	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376	7.500	03/25/2012	PAID ON PRINCIPAL		79	79	83	89	0	(9)	0	(9)	0	79	0	0	0	1	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153	7.500	03/25/2012	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072	7.500	03/25/2012	PAID ON PRINCIPAL		22	22	23	25	0	(3)	0	(3)	0	22	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050	7.500	03/25/2012	PAID ON PRINCIPAL		20,984	20,984	21,902	23,123	0	(2,140)	0	(2,140)	0	20,984	0	0	0	301	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299	7.500	03/25/2012	PAID ON PRINCIPAL		3,317	3,317	3,454	3,710	0	(394)	0	(394)	0	3,317	0	0	0	54	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562	7.500	03/25/2012	PAID ON PRINCIPAL		88	88	91	100	0	(13)	0	(13)	0	88	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069	6.000	03/25/2012	PAID ON PRINCIPAL		10,895	10,895	11,352	11,180	0	(284)	0	(284)	0	10,895	0	0	0	114	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	03/25/2012	PAID ON PRINCIPAL		2,941	2,941	3,061	3,021	0	(80)	0	(80)	0	2,941	0	0	0	29	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448	7.500	03/25/2012	PAID ON PRINCIPAL		2,884	2,884	3,003	3,198	0	(313)	0	(313)	0	2,884	0	0	0	27	02/25/2032	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31385J D4 7	FNMA PASS TH #545623	6.000	03/25/2012	PAID ON PRINCIPAL		3,516	3,516	3,660	3,612	0	(96)	0	(96)	0	3,516	0	0	0	37	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	03/25/2012	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385R 6U 9	FNMA PASS TH #550883	7.500	03/25/2012	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956	7.500	03/25/2012	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783	4.500	03/25/2012	PAID ON PRINCIPAL		947,684	947,684	934,765	939,405	0	8,280	0	8,280	0	947,684	0	0	0	7,014	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	03/25/2012	PAID ON PRINCIPAL		26	26	27	30	0	(4)	0	(4)	0	26	0	0	0	0	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066	7.500	03/25/2012	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S PK 7	FNMA PASS TH #572026	5.500	03/25/2012	PAID ON PRINCIPAL		28,783	28,783	28,612	28,650	0	133	0	133	0	28,783	0	0	0	183	04/25/2016	1
31386T MD 4	FNMA PASS TH #572856	5.500	03/25/2012	PAID ON PRINCIPAL		1,189	1,189	1,182	1,183	0	6	0	6	0	1,189	0	0	0	11	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	03/25/2012	PAID ON PRINCIPAL		5,302	5,302	5,271	5,277	0	26	0	26	0	5,302	0	0	0	49	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	03/25/2012	PAID ON PRINCIPAL		34,468	34,468	34,188	34,248	0	220	0	220	0	34,468	0	0	0	314	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	03/25/2012	PAID ON PRINCIPAL		9,721	9,721	9,663	9,672	0	49	0	49	0	9,721	0	0	0	68	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	03/25/2012	PAID ON PRINCIPAL		8,652	8,652	8,419	8,537	0	115	0	115	0	8,652	0	0	0	72	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169	5.500	03/25/2012	PAID ON PRINCIPAL		1,333	1,333	1,333	1,331	0	2	0	2	0	1,333	0	0	0	12	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	03/25/2012	PAID ON PRINCIPAL		25,704	25,704	25,628	25,620	0	84	0	84	0	25,704	0	0	0	236	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	03/25/2012	PAID ON PRINCIPAL		14,728	14,728	14,724	14,705	0	23	0	23	0	14,728	0	0	0	135	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	03/25/2012	PAID ON PRINCIPAL		253	253	264	267	0	(14)	0	(14)	0	253	0	0	0	3	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	03/25/2012	PAID ON PRINCIPAL		36,736	36,736	36,727	36,667	0	69	0	69	0	36,736	0	0	0	335	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	03/25/2012	PAID ON PRINCIPAL		9,860	9,860	10,285	10,182	0	(323)	0	(323)	0	9,860	0	0	0	91	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	03/25/2012	PAID ON PRINCIPAL		13,356	13,356	13,499	13,440	0	(84)	0	(84)	0	13,356	0	0	0	121	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	03/25/2012	PAID ON PRINCIPAL		11,938	11,938	11,936	11,920	0	18	0	18	0	11,938	0	0	0	108	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	03/25/2012	PAID ON PRINCIPAL		6,720	6,720	6,666	6,679	0	41	0	41	0	6,720	0	0	0	61	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	03/25/2012	PAID ON PRINCIPAL		8,735	8,735	8,733	8,723	0	13	0	13	0	8,735	0	0	0	80	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	03/25/2012	PAID ON PRINCIPAL		23,200	23,200	23,194	23,160	0	39	0	39	0	23,200	0	0	0	213	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	03/25/2012	PAID ON PRINCIPAL		3,792	3,792	3,955	3,937	0	(145)	0	(145)	0	3,792	0	0	0	41	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	03/25/2012	PAID ON PRINCIPAL		80,791	80,791	80,109	80,270	0	521	0	521	0	80,791	0	0	0	878	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	03/25/2012	PAID ON PRINCIPAL		76,788	76,788	76,332	76,403	0	385	0	385	0	76,788	0	0	0	879	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	03/25/2012	PAID ON PRINCIPAL		2,663	2,663	2,778	2,779	0	(116)	0	(116)	0	2,663	0	0	0	27	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	03/25/2012	PAID ON PRINCIPAL		27,631	27,631	27,629	27,593	0	38	0	38	0	27,631	0	0	0	255	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	03/25/2012	PAID ON PRINCIPAL		228	228	238	249	0	(21)	0	(21)	0	228	0	0	0	3	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	03/25/2012	PAID ON PRINCIPAL		12,698	12,698	12,695	12,680	0	18	0	18	0	12,698	0	0	0	115	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	03/25/2012	PAID ON PRINCIPAL		13,065	13,065	12,959	12,979	0	87	0	87	0	13,065	0	0	0	120	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	03/25/2012	PAID ON PRINCIPAL		59,935	59,935	59,757	59,742	0	193	0	193	0	59,935	0	0	0	623	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	03/25/2012	PAID ON PRINCIPAL		21,251	21,251	22,123	21,847	0	(595)	0	(595)	0	21,251	0	0	0	142	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	03/25/2012	PAID ON PRINCIPAL		8,536	8,536	8,534	8,524	0	12	0	12	0	8,536	0	0	0	92	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	03/25/2012	PAID ON PRINCIPAL		11,904	11,904	11,834	11,844	0	60	0	60	0	11,904	0	0	0	126	11/25/2016	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig 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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388P	XP 1 FNMA PASS TH #610986	5.500	03/25/2012	PAID ON PRINCIPAL		8,580	8,580	8,529	8,537	0	42	0	42	0	8,580	0	0	0	75	10/25/2016	1
31388Q	FL 8 FNMA PASS TH #611371	5.000	03/25/2012	PAID ON PRINCIPAL		4,345	4,345	4,228	4,284	0	61	0	61	0	4,345	0	0	0	36	10/25/2016	1
31388Q	HX 0 FNMA PASS TH #611446	5.500	03/25/2012	PAID ON PRINCIPAL		8,085	8,085	8,037	8,042	0	42	0	42	0	8,085	0	0	0	74	11/25/2016	1
31388R	C4 7 FNMA PASS TH #612191	5.000	03/25/2012	PAID ON PRINCIPAL		6,281	6,281	6,112	6,162	0	119	0	119	0	6,281	0	0	0	63	11/25/2016	1
31388R	FS 1 FNMA PASS TH #612277	5.500	03/25/2012	PAID ON PRINCIPAL		21,178	21,178	21,053	21,075	0	104	0	104	0	21,178	0	0	0	196	10/25/2016	1
31388R	TN 7 FNMA PASS TH #612657	5.500	03/25/2012	PAID ON PRINCIPAL		7,480	7,480	7,435	7,441	0	38	0	38	0	7,480	0	0	0	69	10/25/2016	1
31388R	4L 8 FNMA PASS TH #612927	5.500	03/25/2012	PAID ON PRINCIPAL		10,005	10,005	10,112	10,071	0	(66)	0	(66)	0	10,005	0	0	0	91	12/25/2016	1
31388T	KX 0 FNMA PASS TH #614210	5.500	03/25/2012	PAID ON PRINCIPAL		11,496	11,496	11,619	11,547	0	(51)	0	(51)	0	11,496	0	0	0	127	12/25/2016	1
31388T	KY 8 FNMA PASS TH #614211	5.500	03/25/2012	PAID ON PRINCIPAL		68,088	68,088	68,816	68,350	0	(262)	0	(262)	0	68,088	0	0	0	515	12/25/2016	1
31388U	S2 7 FNMA PASS TH #615337	5.500	03/25/2012	PAID ON PRINCIPAL		15,709	15,709	15,877	15,801	0	(92)	0	(92)	0	15,709	0	0	0	144	12/25/2016	1
31388V	V4 7 FNMA PASS TH #616335	5.500	03/25/2012	PAID ON PRINCIPAL		21,903	21,903	22,137	22,017	0	(114)	0	(114)	0	21,903	0	0	0	206	12/25/2016	1
31388V	XR 4 FNMA PASS TH #616388	5.500	03/25/2012	PAID ON PRINCIPAL		24,029	24,029	24,286	24,160	0	(131)	0	(131)	0	24,029	0	0	0	222	12/25/2016	1
31388V	5C 8 FNMA PASS TH #616543	5.000	03/25/2012	PAID ON PRINCIPAL		119,591	119,591	116,377	117,967	0	1,624	0	1,624	0	119,591	0	0	0	724	12/25/2016	1
31389E	FJ 9 FNMA PASS TH #623069	6.000	03/25/2012	PAID ON PRINCIPAL		20,476	20,476	21,355	21,096	0	(620)	0	(620)	0	20,476	0	0	0	204	12/25/2016	1
31389J	B7 8 FNMA PASS TH #626562	6.000	03/25/2012	PAID ON PRINCIPAL		10,697	10,697	11,136	11,057	0	(360)	0	(360)	0	10,697	0	0	0	107	02/25/2017	1
31389J	K2 9 FNMA PASS TH #626813	6.000	03/25/2012	PAID ON PRINCIPAL		3,899	3,899	4,067	4,024	0	(125)	0	(125)	0	3,899	0	0	0	39	07/25/2017	1
31389N	5H 4 FNMA PASS TH #630948	6.000	03/25/2012	PAID ON PRINCIPAL		3,375	3,375	3,520	3,491	0	(117)	0	(117)	0	3,375	0	0	0	36	02/25/2017	1
31389Y	M7 3 FNMA PASS TH #639482	7.500	03/25/2012	PAID ON PRINCIPAL		781	781	817	871	0	(90)	0	(90)	0	781	0	0	0	10	01/25/2032	1
31390E	R9 5 FNMA PASS TH #644112	6.000	03/25/2012	PAID ON PRINCIPAL		2,607	2,607	2,719	2,713	0	(106)	0	(106)	0	2,607	0	0	0	28	05/25/2017	1
31390F	ND 7 FNMA PASS TH #644888	6.000	03/25/2012	PAID ON PRINCIPAL		4,105	4,105	4,282	4,269	0	(165)	0	(165)	0	4,105	0	0	0	41	06/25/2017	1
31390K	RG 5 FNMA PASS TH #648587	7.500	03/25/2012	PAID ON PRINCIPAL		10,730	10,730	11,217	11,965	0	(1,235)	0	(1,235)	0	10,730	0	0	0	134	05/25/2032	1
31390L	2C 9 FNMA PASS TH #649771	6.000	03/25/2012	PAID ON PRINCIPAL		3,807	3,807	3,972	3,937	0	(130)	0	(130)	0	3,807	0	0	0	38	06/25/2017	1
31390S	3R 0 FNMA PASS TH #655208	6.000	03/25/2012	PAID ON PRINCIPAL		7,490	7,490	7,813	7,707	0	(217)	0	(217)	0	7,490	0	0	0	76	09/25/2017	1
31391E	HS 3 FNMA PASS TH #664541	6.000	03/25/2012	PAID ON PRINCIPAL		8,301	8,301	8,658	8,658	0	(357)	0	(357)	0	8,301	0	0	0	83	10/25/2017	1
31391F	DW 5 FNMA PASS TH #665317	6.000	03/25/2012	PAID ON PRINCIPAL		20,004	20,004	20,862	20,556	0	(552)	0	(552)	0	20,004	0	0	0	201	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463	5.000	03/25/2012	PAID ON PRINCIPAL		75,381	75,381	77,231	76,146	0	(765)	0	(765)	0	75,381	0	0	0	655	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450	5.000	03/25/2012	PAID ON PRINCIPAL		315,975	315,975	323,729	319,863	0	(3,888)	0	(3,888)	0	315,975	0	0	0	2,642	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199	5.000	03/25/2012	PAID ON PRINCIPAL		139,070	139,070	142,483	140,748	0	(1,678)	0	(1,678)	0	139,070	0	0	0	1,354	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794	5.000	03/25/2012	PAID ON PRINCIPAL		114,834	114,834	117,652	116,220	0	(1,386)	0	(1,386)	0	114,834	0	0	0	1,305	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048	5.500	03/25/2012	PAID ON PRINCIPAL		9,979	9,979	10,193	10,149	0	(170)	0	(170)	0	9,979	0	0	0	93	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337	5.000	03/25/2012	PAID ON PRINCIPAL		778,886	778,886	797,850	786,348	0	(7,462)	0	(7,462)	0	778,886	0	0	0	6,575	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060	6.000	03/25/2012	PAID ON PRINCIPAL		2,385	2,385	2,441	2,449	0	(64)	0	(64)	0	2,385	0	0	0	24	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116	5.000	03/25/2012	PAID ON PRINCIPAL		222,050	222,050	227,471	224,335	0	(2,285)	0	(2,285)	0	222,050	0	0	0	1,944	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144	5.000	03/25/2012	PAID ON PRINCIPAL		77,024	77,024	76,573	76,667	0	358	0	358	0	77,024	0	0	0	399	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772	5.000	03/25/2012	PAID ON PRINCIPAL		75,319	75,319	77,167	76,227	0	(908)	0	(908)	0	75,319	0	0	0	780	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724	5.000	03/25/2012	PAID ON PRINCIPAL		89,350	89,350	91,543	90,354	0	(1,003)	0	(1,003)	0	89,350	0	0	0	523	08/25/2018	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
31402Q	LF 6	FNMA PASS TH #734826	4.500	03/25/2012	PAID ON PRINCIPAL		222,214	222,214	214,159	217,680	0	4,534	0	4,534	0	222,214	0	0	0	1,566	08/25/2033	1
31403F	Q6 4	FNMA PASS TH #747577	5.000	03/25/2012	PAID ON PRINCIPAL		400,640	400,640	398,574	398,915	0	1,725	0	1,725	0	400,640	0	0	0	3,534	11/25/2033	1
31403G	RL 8	FNMA PASS TH #748491	5.000	03/25/2012	PAID ON PRINCIPAL		337,165	337,165	335,417	335,694	0	1,470	0	1,470	0	337,165	0	0	0	3,063	10/25/2033	1
31403L	LR 0	FNMA PASS TH #751936	5.500	03/25/2012	PAID ON PRINCIPAL		17,168	17,168	17,535	17,387	0	(220)	0	(220)	0	17,168	0	0	0	157	11/25/2023	1
31403N	CD 7	FNMA PASS TH #753468	4.500	03/25/2012	PAID ON PRINCIPAL		20,267	20,267	20,334	20,270	0	(3)	0	(3)	0	20,267	0	0	0	134	11/25/2018	1
31404B	SY 9	FNMA PASS TH #763835	5.000	03/25/2012	PAID ON PRINCIPAL		13,799	13,799	13,724	13,736	0	63	0	63	0	13,799	0	0	0	94	01/25/2034	1
31404J	MA 0	FNMA PASS TH #769953	5.000	03/25/2012	PAID ON PRINCIPAL		114,436	114,436	114,365	114,243	0	193	0	193	0	114,436	0	0	0	755	03/25/2034	1
31404Y	Q2 2	FNMA PASS TH #770319	5.000	03/25/2012	PAID ON PRINCIPAL		223,234	223,234	221,926	222,174	0	1,060	0	1,060	0	223,234	0	0	0	1,824	04/25/2034	1
31404N	2P 0	FNMA PASS TH #773982	5.000	03/25/2012	PAID ON PRINCIPAL		116,315	116,315	115,633	115,780	0	535	0	535	0	116,315	0	0	0	968	03/25/2034	1
31404N	2S 4	FNMA PASS TH #773985	5.000	03/25/2012	PAID ON PRINCIPAL		116,369	116,369	115,687	115,825	0	544	0	544	0	116,369	0	0	0	976	03/25/2034	1
31404W	GW 0	FNMA PASS TH #780613	5.000	03/25/2012	PAID ON PRINCIPAL		324,312	324,312	309,769	314,905	0	9,407	0	9,407	0	324,312	0	0	0	2,475	05/25/2034	1
31404W	R9 9	FNMA PASS TH #780912	5.000	03/25/2012	PAID ON PRINCIPAL		39,838	39,838	38,207	38,848	0	990	0	990	0	39,838	0	0	0	332	06/25/2029	1
31406V	2P 0	FNMA PASS TH #821682	5.000	03/25/2012	PAID ON PRINCIPAL		975,661	975,661	970,264	971,114	0	4,547	0	4,547	0	975,661	0	0	0	7,879	06/25/2035	1
31407X	A8 4	FNMA PASS TH #843431	5.000	03/25/2012	PAID ON PRINCIPAL		667,474	667,474	638,481	650,652	0	16,822	0	16,822	0	667,474	0	0	0	6,073	07/25/2035	1
31358F	3N 7	FNR G-5 Z CMO	8.250	03/25/2012	PAID ON PRINCIPAL		11,855	11,855	12,034	11,960	0	(105)	0	(105)	0	11,855	0	0	0	152	03/25/2021	1
31358T	3G 2	FNR G93-10 J CMO	5.000	03/25/2012	PAID ON PRINCIPAL		38,109	38,109	33,227	35,391	0	2,718	0	2,718	0	38,109	0	0	0	362	03/25/2023	1
31359U	2Q 7	FNR 1998-64 ZB CMO	6.500	03/25/2012	PAID ON PRINCIPAL		761,745	761,745	733,743	743,753	0	17,992	0	17,992	0	761,745	0	0	0	8,603	09/25/2028	1
31359W	AW 1	FNR 1999-28 ZB CMO	6.500	03/25/2012	PAID ON PRINCIPAL		255,071	255,071	242,637	247,156	0	7,914	0	7,914	0	255,071	0	0	0	2,859	06/25/2029	1
31359V	S5 3	FNR 1999-29 ZB CMO	6.500	03/25/2012	PAID ON PRINCIPAL		64,271	64,271	61,128	61,595	0	2,676	0	2,676	0	64,271	0	0	0	760	06/25/2029	1
31392B	AN 6	FNR 2001-70 PE CMO	6.000	03/25/2012	PAID ON PRINCIPAL		469,093	469,093	490,056	468,068	0	1,025	0	1,025	0	469,093	0	0	0	4,323	07/25/2031	1
31392C	KX 1	FNR 2002-15 QG CMO	6.000	03/25/2012	PAID ON PRINCIPAL		371,725	371,725	389,266	373,873	0	(2,148)	0	(2,148)	0	371,725	0	0	0	3,491	12/25/2031	1
31392D	NT 5	FNR 2002-40 MG CMO	6.500	03/25/2012	PAID ON PRINCIPAL		265,645	265,645	263,279	263,884	0	1,761	0	1,761	0	265,645	0	0	0	2,737	06/25/2032	1
31392G	EK 7	FNR 2002-90 A1 CMO	6.500	03/25/2012	PAID ON PRINCIPAL		17,599	17,599	18,311	18,462	0	(863)	0	(863)	0	17,599	0	0	0	175	06/25/2042	1
31397L	C9 8	FNR 2008-53 BL CMO	5.000	03/25/2012	PAID ON PRINCIPAL		982,779	982,779	1,036,832	1,013,191	0	(30,413)	0	(30,413)	0	982,779	0	0	0	8,728	05/25/2022	1
3837H4	WJ 0	GNR 2000-23 Z CMO	7.500	03/20/2012	PAID ON PRINCIPAL		73,273	73,273	75,198	74,631	0	(1,358)	0	(1,358)	0	73,273	0	0	0	924	08/20/2030	1
38373R	SY 6	GNR 2001-40 Z CMO	6.000	03/20/2012	PAID ON PRINCIPAL		250,091	250,091	227,891	236,289	0	13,801	0	13,801	0	250,091	0	0	0	2,477	08/20/2031	1
47959*	AA 0	JOHNSTOWN NONPROFIT HS	7.125	03/15/2012	PAID ON PRINCIPAL		14,061	14,061	14,061	14,061	0	0	0	0	0	14,061	0	0	0	169	06/15/2020	5*
938865	BM 3	WASHINGTON HSG DEV COR	7.250	03/01/2012	PAID ON PRINCIPAL		26,877	26,877	26,877	26,877	0	0	0	0	0	26,877	0	0	0	325	03/01/2020	1
3199999		Total - Bonds - U.S. Special Revenue & Assessment				147,682,605	146,102,819	155,363,588	146,306,957	9,403	4,579	0	13,982	0	146,320,938	0	1,361,666	1,361,666	3,497,628	XXX	XXX	

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**Bonds - Industrial and Miscellaneous**

22025Y	AH 3	CORRECTIONS CORP OF AM	6.250	02/13/2012	REDEEMED		1,754,000	1,754,000	1,745,230	1,752,018	0	248	0	248	0	1,752,266	0	1,734	1,734	45,068	03/15/2013	3FE
126650	BC 3	CVS LEASE PASS THRU CE	5.880	03/10/2012	PAID ON PRINCIPAL		35,803	35,803	30,026	30,382	0	5,421	0	5,421	0	35,803	0	0	0	351	01/10/2028	2FE
126650	BQ 2	CVS LEASE PASS THRU CE	6.943	03/10/2012	PAID ON PRINCIPAL		15,983	15,983	14,986	15,040	0	942	0	942	0	15,983	0	0	0	185	01/10/2030	2FE
28932M	AG 0	ELM RD GENERATING STAT	4.673	01/20/2012	PAID ON PRINCIPAL		53,912	53,912	54,160	54,153	0	(240)	0	(240)	0	53,912	0	0	0	2,536	01/19/2031	1FE
35671D	AS 4	FREEPORT-MC	8.375	03/14/2012	REDEEMED		2,091,066	2,000,000	2,220,000	2,112,269	0	(23,136)	0	(23,136)	0	2,089,132	0	1,934	1,934	75,840	04/01/2017	2FE

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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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36967H AN 7	GENERAL ELECTRIC CAPIT 2.250		03/12/2012	MATURED		1,000,000	1,000,000	999,600	999,942	0	58	0	58	0	1,000,000	0	0	0	11,250	03/12/2012	1FE
42307T AF 5	H J HEINZ CO 6.000		03/15/2012	MATURED		1,000,000	1,000,000	1,054,550	1,003,981	0	(3,981)	0	(3,981)	0	1,000,000	0	0	0	30,000	03/15/2012	2FE
61688A AE 8	JP MORGAN & CO 7.140		02/15/2012	MATURED		15,705,000	15,705,000	13,637,908	15,669,805	0	35,195	0	35,195	0	15,705,000	0	0	0	323,166	02/15/2012	1FE
48666K AM 1	KB HOME 6.250		02/16/2012	TENDERED		3,825,000	3,825,000	3,788,701	3,522,557	287,203	222	0	287,426	0	3,809,983	0	15,017	15,017	40,508	06/15/2015	4FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		03/15/2012	PAID ON PRINCIPAL		16,364	16,364	16,364	16,364	0	0	0	0	0	16,364	0	0	0	270	06/15/2033	3FE
629855 AP 2	NALCO CO 8.250		01/10/2012	REDEEMED		2,243,659	2,000,000	2,115,000	2,076,228	0	(494)	0	(494)	0	2,075,734	0	167,925	167,925	24,887	05/15/2017	2FE
695257 AA 3	PACTIV CORP 5.875		03/16/2012	REDEEMED		2,036,981	2,000,000	1,995,420	1,999,395	0	(114)	0	(114)	0	1,999,280	0	37,700	37,700	78,660	07/15/2012	5FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		01/03/2012	PAID ON PRINCIPAL		77,880	77,880	97,572	92,061	0	(14,181)	0	(14,181)	0	77,880	0	0	0	3,645	01/01/2021	1FE
774477 AG 8	ROCKWOOD SPECIALTIES G 7.500		03/24/2012	REDEEMED		1,518,750	1,500,000	1,479,250	1,489,775	0	709	0	709	0	1,490,484	0	28,266	28,266	40,313	11/15/2014	4FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/02/2012	PAID ON PRINCIPAL		56,138	56,138	56,138	56,138	0	0	0	0	0	56,138	0	0	0	1,647	07/02/2030	1FE
92926K AC 7	WCA WASTE CORP (144A) 7.500		03/23/2012	TENDERED		2,025,000	2,000,000	2,010,000	2,000,425	8,459	(649)	0	7,809	0	2,008,234	0	16,766	16,766	40,833	06/15/2019	4FE
94974B EZ 9	WELLS FARGO & CO 2.625		02/01/2012	NOMURA SECURITIES INT		1,023,230	1,000,000	997,440	997,456	0	36	0	36	0	997,492	0	25,738	25,738	3,938	12/15/2016	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		02/21/2012	PAID ON PRINCIPAL		180,373	180,373	188,265	179,784	0	589	0	589	0	180,373	0	0	0	1,685	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		03/25/2012	PAID ON PRINCIPAL		1,486,155	1,486,155	1,477,679	1,442,072	35,606	8,476	0	44,082	0	1,486,155	0	0	0	13,237	01/31/2036	3FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .591		03/26/2012	PAID ON PRINCIPAL		108,070	108,070	84,295	84,327	0	23,743	0	23,743	0	108,070	0	0	0	(49)	01/25/2035	1AM
07386H NQ 0	BALTA 2004-12 1A1 CMO .594		02/27/2012	PAID ON PRINCIPAL		53,253	53,253	41,537	41,553	0	11,700	0	11,700	0	53,253	0	0	0	(49)	01/25/2035	1AM
07386H NQ 0	BALTA 2004-12 1A1 CMO .626		01/25/2012	PAID ON PRINCIPAL		42,117	42,117	32,851	32,864	0	9,253	0	9,253	0	42,117	0	0	0	(63)	01/25/2035	1AM
07386H NQ 0	BALTA 2004-12 1A1 CMO .643		01/04/2012	PAID ON PRINCIPAL		55,893	55,893	43,596	43,613	0	12,280	0	12,280	0	55,893	0	0	0	(112)	01/25/2035	1AM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.878		01/25/2012	PAID ON PRINCIPAL		16,383	16,383	15,898	15,889	0	494	0	494	0	16,383	0	0	0	39	05/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.878		03/25/2012	PAID ON PRINCIPAL		19,892	19,892	19,303	19,292	0	600	0	600	0	19,892	0	0	0	103	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.888		01/25/2012	PAID ON PRINCIPAL		6,564	6,564	6,367	6,371	0	193	0	193	0	6,564	0	0	0	16	06/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.888		03/25/2012	PAID ON PRINCIPAL		9,602	9,602	9,313	9,319	0	282	0	282	0	9,602	0	0	0	66	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		393,322	393,322	397,670	394,635	0	(1,314)	0	(1,314)	0	393,322	0	0	0	2,980	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		344,311	344,311	336,475	339,337	(0)	4,974	0	4,974	0	344,311	0	0	0	2,688	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		533,101	533,101	521,023	525,919	0	7,182	0	7,182	0	533,101	0	0	0	4,762	12/25/2018	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		2,345	2,345	2,344	2,350	0	(6)	0	(6)	0	2,345	0	0	0	24	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		4,166	4,166	4,138	4,141	0	24	0	24	0	4,166	0	0	0	35	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO ( 5.500		03/26/2012	PAID ON PRINCIPAL		75,108	75,108	76,070	75,956	0	(848)	0	(848)	0	75,108	0	0	0	696	12/25/2035	3AM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		56,470	56,470	58,581	59,456	1,946	(4,931)	0	(2,986)	0	56,470	0	0	0	571	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		340,900	340,900	344,043	341,948	0	(1,047)	0	(1,047)	0	340,900	0	0	0	2,330	10/25/2019	1FM
12667F A4 7	CWALT 2004-33 3A1 (CMO 2.715		03/25/2012	PAID ON PRINCIPAL		43,292	43,292	31,062	31,062	0	12,230	0	12,230	0	43,292	0	0	0	178	12/25/2034	1AM
36242D KV 4	GSR 2004-12 2A2 CMO 2.753		03/25/2012	PAID ON PRINCIPAL		99,968	99,968	82,615	75,568	0	24,401	0	24,401	0	99,968	0	0	0	674	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.753		01/25/2012	PAID ON PRINCIPAL		5,888	5,888	4,866	4,451	0	1,437	0	1,437	0	5,888	0	0	0	13	12/25/2034	1FM
46630G BC 8	JPMMT 2007-A1 7A2 CMO 4.292		03/25/2012	PAID ON PRINCIPAL		157,182	157,182	153,081	128,376	0	28,806	0	28,806	0	157,182	0	0	0	1,553	12/25/2035	1FM
46630G BC 8	JPMMT 2007-A1 7A2 CMO 4.439		01/25/2012	PAID ON PRINCIPAL		54,790	54,790	53,360	44,749	0	10,041	0	10,041	0	54,790	0	0	0	203	12/25/2035	1FM
55275R AD 4	MABS 2006-NC3 A4 .401		03/26/2012	PAID ON PRINCIPAL		49,886	49,886	23,257	23,945	0	25,940	0	25,940	0	49,886	0	0	0	54	10/25/2036	1FM

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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 eig 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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55275R AD 4	MABS 2006-NC3 A4 .404		02/27/2012	PAID ON PRINCIPAL		85,520	85,520	39,869	41,050	0	44,470	0	44,470	0	85,520	0	0	0	65	10/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .436		01/25/2012	PAID ON PRINCIPAL		105,085	105,085	48,991	50,442	0	54,644	0	54,644	0	105,085	0	0	0	38	10/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .421		03/26/2012	PAID ON PRINCIPAL		58,965	58,965	24,187	23,947	0	35,017	0	35,017	0	58,965	0	0	0	67	02/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .424		02/27/2012	PAID ON PRINCIPAL		42,842	42,842	17,574	17,399	0	25,443	0	25,443	0	42,842	0	0	0	34	02/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .456		01/25/2012	PAID ON PRINCIPAL		45,789	45,789	18,783	18,596	0	27,193	0	27,193	0	45,789	0	0	0	17	02/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		249,640	249,640	252,137	250,324	0	(684)	0	(684)	0	249,640	0	0	0	2,007	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		73,254	73,254	73,541	73,232	0	22	0	22	0	73,254	0	0	0	462	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/26/2012	PAID ON PRINCIPAL		1,455,069	1,455,069	1,421,875	1,419,928	0	35,141	0	35,141	0	1,455,069	0	0	0	17,246	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		1,158,343	1,158,343	1,152,370	1,153,382	0	4,961	0	4,961	0	1,158,343	0	0	0	10,820	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .641		03/26/2012	PAID ON PRINCIPAL		163,044	163,044	146,357	146,762	(0)	16,283	0	16,283	0	163,044	0	0	0	274	08/25/2034	1FE
61744C BD 7	MSAC 2004-SD1 A .644		02/27/2012	PAID ON PRINCIPAL		432,035	432,035	387,816	388,889	0	43,146	0	43,146	0	432,035	0	0	0	509	08/25/2034	1FE
61744C BD 7	MSAC 2004-SD1 A .676		01/25/2012	PAID ON PRINCIPAL		105,392	105,392	94,605	94,867	0	10,525	0	10,525	0	105,392	0	0	0	59	08/25/2034	1FE
68383N BL 6	OPMAC 2005-3 A1B CMO .504		03/25/2012	PAID ON PRINCIPAL		218,004	218,004	201,790	201,840	0	16,164	0	16,164	0	218,004	0	0	0	258	07/25/2035	1AM
68383N BL 6	OPMAC 2005-3 A1B CMO .536		01/25/2012	PAID ON PRINCIPAL		81,073	81,073	75,044	75,062	0	6,011	0	6,011	0	81,073	0	0	0	36	07/25/2035	1AM
76110H M6 3	RALI 2005-QA1 A1 CMO .541		03/25/2012	PAID ON PRINCIPAL		50,145	50,145	41,871	41,845	0	8,300	0	8,300	0	50,145	0	0	0	72	01/25/2035	1AM
76110H M6 3	RALI 2005-QA1 A1 CMO .544		02/25/2012	PAID ON PRINCIPAL		77,053	77,053	64,340	64,300	0	12,754	0	12,754	0	77,053	0	0	0	75	01/25/2035	1AM
76110H M6 3	RALI 2005-QA1 A1 CMO .576		01/25/2012	PAID ON PRINCIPAL		78,608	78,608	65,638	65,597	0	13,011	0	13,011	0	78,608	0	0	0	39	01/25/2035	1AM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2012	PAID ON PRINCIPAL		38,477	38,477	38,471	38,385	0	92	0	92	0	38,477	0	0	0	274	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM) .881		03/26/2012	PAID ON PRINCIPAL		2,674	2,674	1,943	1,816	0	858	0	858	0	2,674	0	0	0	6	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM) .884		02/27/2012	PAID ON PRINCIPAL		3,912	3,912	2,842	2,657	0	1,255	0	1,255	0	3,912	0	0	0	6	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM) .916		01/25/2012	PAID ON PRINCIPAL		3,902	3,902	2,834	2,650	0	1,252	0	1,252	0	3,902	0	0	0	3	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		788,163	788,163	760,269	769,104	0	19,059	0	19,059	0	788,163	0	0	0	5,928	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .311		03/26/2012	PAID ON PRINCIPAL		47,477	47,477	18,334	18,334	0	29,143	0	29,143	0	47,477	0	0	0	41	04/25/2037	1FM
81377N AA 2	SABR 2007-BR3 A2A .314		02/27/2012	PAID ON PRINCIPAL		38,067	38,067	14,700	14,700	0	23,367	0	23,367	0	38,067	0	0	0	23	04/25/2037	1FM
81377N AA 2	SABR 2007-BR3 A2A .346		01/25/2012	PAID ON PRINCIPAL		38,922	38,922	15,031	15,031	0	23,892	0	23,892	0	38,922	0	0	0	11	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2012	PAID ON PRINCIPAL		972	972	939	956	0	16	0	16	0	972	0	0	0	10	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.516		03/26/2012	PAID ON PRINCIPAL		456,345	456,345	361,832	359,924	0	96,421	0	96,421	0	456,345	0	0	0	1,765	04/25/2033	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.519		02/27/2012	PAID ON PRINCIPAL		18,408	18,408	14,595	14,518	0	3,889	0	3,889	0	18,408	0	0	0	49	04/25/2033	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.551		01/25/2012	PAID ON PRINCIPAL		95,543	95,543	75,755	75,356	0	20,187	0	20,187	0	95,543	0	0	0	121	04/25/2033	1FM
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		386	386	391	385	0	1	0	1	0	386	0	0	0	4	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.130		03/25/2012	PAID ON PRINCIPAL		6,706	6,706	6,773	6,111	0	594	0	594	0	6,706	0	0	0	32	03/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.234		01/25/2012	PAID ON PRINCIPAL		719	719	726	655	0	64	0	64	0	719	0	0	0	1	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		1,467,283	1,467,283	1,461,781	1,462,118	0	5,165	0	5,165	0	1,467,283	0	0	0	12,245	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		106,687	106,687	105,087	105,729	0	958	0	958	0	106,687	0	0	0	829	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		64,821	64,821	65,024	64,811	0	11	0	11	0	64,821	0	0	0	522	07/25/2018	1FM
94979W AA 7	WFMSB 2003-G A1 CMO 4.100		03/25/2012	PAID ON PRINCIPAL		159,536	159,536	151,964	150,844	0	8,692	0	8,692	0	159,536	0	0	0	732	06/25/2033	1FM

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual 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.							
94980D AB 4	WFMB 2003-M A2 CMO 4.692		01/25/2012	PAID ON PRINCIPAL		43,015	43,015	41,842	41,720	0	1,295	0	1,295	0	43,015	0	0	0	168	12/25/2033	1FM
94980D AB 4	WFMB 2003-M A2 CMO 4.694		03/25/2012	PAID ON PRINCIPAL		92,312	92,312	89,795	89,533	0	2,779	0	2,779	0	92,312	0	0	0	964	12/25/2033	1FM
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		86,836	86,836	86,321	86,463	0	373	0	373	0	86,836	0	0	0	611	12/25/2018	1FM
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		03/25/2012	PAID ON PRINCIPAL		761,507	761,507	745,979	752,981	0	8,526	0	8,526	0	761,507	0	0	0	6,841	12/25/2033	1FM
94981Y AB 7	WFMB 2004-BB A2 (CMO) 2.618		03/25/2012	PAID ON PRINCIPAL		33,106	33,106	28,574	28,574	0	4,531	0	4,531	0	33,106	0	0	0	72	01/25/2035	1AM
94981N AH 8	WFMB 2005-AR4 2A2 CMO 2.713		03/26/2012	PAID ON PRINCIPAL		136,621	136,621	120,227	120,204	0	16,417	0	16,417	0	136,621	0	0	0	762	04/25/2035	1AM
94981N AH 8	WFMB 2005-AR4 2A2 CMO 2.736		01/25/2012	PAID ON PRINCIPAL		59,261	59,261	52,149	52,140	0	7,121	0	7,121	0	59,261	0	0	0	135	04/25/2035	1AM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.220		01/20/2012	PAID ON PRINCIPAL		30,486	30,486	27,532	27,532	0	2,955	0	2,955	0	30,486	0	0	0	133	10/20/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.229		03/20/2012	PAID ON PRINCIPAL		6,285	6,285	5,676	5,676	0	609	0	609	0	6,285	0	0	0	74	10/20/2035	1FM
36828Q DN 3	GECMC 2004-C1 A3 4.596		03/12/2012	PAID ON PRINCIPAL		67,984	67,984	68,322	67,991	0	(7)	0	(7)	0	67,984	0	0	0	534	11/10/2038	1FM
46625M NP 0	JPMCC 2002-CIB5 A2 5.161		03/12/2012	PAID ON PRINCIPAL		288,329	288,329	289,951	288,042	0	287	0	287	0	288,329	0	0	0	2,551	10/12/2037	1FM
929766 EA 7	WBCMT 2003-C4 A2 4.566		03/15/2012	PAID ON PRINCIPAL		13,556	13,556	13,765	13,565	0	(9)	0	(9)	0	13,556	0	0	0	106	04/15/2035	1FM
65475U AA 0	NAROT 2012-A A1 .358		03/15/2012	PAID ON PRINCIPAL		1,160,288	1,160,288	1,160,288	1,160,288	0	0	0	0	0	1,160,288	0	0	0	254	03/15/2013	1Z
3899999.	Total - Bonds - Industrial & Miscellaneous					49,216,242	48,777,556	46,276,528	47,781,222	333,214	806,726	0	1,139,940	0	48,921,162	0	295,080	295,080	822,614	XXX	XXX
8399997.	Total - Bonds - Part 4					316,923,436	311,598,091	324,308,460	313,222,937	342,617	849,556	0	1,192,173	0	314,415,110	0	2,508,326	2,508,326	6,196,839	XXX	XXX
8399999.	Total - Bonds					316,923,436	311,598,091	324,308,460	313,222,937	342,617	849,556	0	1,192,173	0	314,415,110	0	2,508,326	2,508,326	6,196,839	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
263534 20 8	DUPONT (EI) DE NEMOURS & CO SERIES A		03/12/2012	JANNEY MONTGOMERY SCOTT, INC.		19,084,000	1,646,074	100.00	1,056,748	1,602,865	(546,118)	0	(546,118)	0	1,056,748	0	589,326	589,326	16,699	XXX	P2LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					1,646,074	1,646,074	XXX	1,056,748	1,602,865	(546,118)	0	(546,118)	0	1,056,748	0	589,326	589,326	16,699	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					1,646,074	1,646,074	XXX	1,056,748	1,602,865	(546,118)	0	(546,118)	0	1,056,748	0	589,326	589,326	16,699	XXX	XXX
8999999.	Total - Preferred Stocks					1,646,074	1,646,074	XXX	1,056,748	1,602,865	(546,118)	0	(546,118)	0	1,056,748	0	589,326	589,326	16,699	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
963281 10 0	WHEREHOUSE ENTMT INC.		03/08/2012	DTC PREMIUM PROJECT		129,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
00758@ 10 2	AE DEVELOPMENT GROUP INC.		03/01/2012	DISSOLVED		100,000	3,574,549	XXX	32,383,625	3,574,549	28,809,076	0	28,809,076	0	32,383,625	0	(28,809,076)	(28,809,076)	0	XXX	J
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					3,574,549	3,574,549	XXX	32,383,625	3,574,549	28,809,076	0	28,809,076	0	32,383,625	0	(28,809,076)	(28,809,076)	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					3,574,549	3,574,549	XXX	32,383,625	3,574,549	28,809,076	0	28,809,076	0	32,383,625	0	(28,809,076)	(28,809,076)	0	XXX	XXX
9799999.	Total - Common Stocks					3,574,549	3,574,549	XXX	32,383,625	3,574,549	28,809,076	0	28,809,076	0	32,383,625	0	(28,809,076)	(28,809,076)	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					5,220,622	5,220,622	XXX	33,440,373	5,177,414	28,262,959	0	28,262,959	0	33,440,373	0	(28,219,750)	(28,219,750)	16,699	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					322,144,058	322,144,058	XXX	357,748,833	318,400,351	28,605,576	849,556	29,455,132	0	347,855,483	0	(25,711,424)	(25,711,424)	6,213,538	XXX	XXX

QE05.14

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

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

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the 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		
<b>Short Futures</b>																			
<b>Hedging Other</b>																			
FVM2.....	(2,750)	(2,750,000)	US 5YR NOTE (CBT) Jun12.....	Portfolio Hedge.....	D-1.....	Interest.....	.07/05/2012...	Chicago Board of Trade	.02/28/2012...	.....123.3125	.....122.5391	.....2,126,960	.....0	.....2,126,960	.....2,126,960	.....0	.....0	.....1,787,500	0001.....
13429999. Total-Short Futures-Hedging Other.....												.....2,126,960	.....0	.....2,126,960	.....2,126,960	.....0	.....0	.....1,787,500	.....XXX
1389999. Total-Short Futures.....												.....2,126,960	.....0	.....2,126,960	.....2,126,960	.....0	.....0	.....1,787,500	.....XXX
1409999. Total-Hedging Other.....												.....2,126,960	.....0	.....2,126,960	.....2,126,960	.....0	.....0	.....1,787,500	.....XXX
1449999. TOTAL.....												.....2,126,960	.....0	.....2,126,960	.....2,126,960	.....0	.....0	.....1,787,500	.....XXX

QE07

Broker Name	Net Cash Deposits
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**NONE**

### SCHEDULE DB - PART D

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 With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....0	.....0	.....0	.....2,126,960	.....0	.....2,126,960	.....1,787,500	.....1,787,500
0899999. Totals.....			.....0	.....0	.....0	.....0	.....2,126,960	.....0	.....2,126,960	.....1,787,500	.....1,787,500

QE08



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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	1,436,832	1,436,832	04/02/2012...
	REPO - DEU A TREASURY.....		1.....	13,649,917	13,649,917	04/02/2012...
	REPO - RBS A TREASURY.....		1.....	13,649,917	13,649,917	04/02/2012...
0199999	U.S. Government - Issuer Obligations.....			28,736,666	28,736,666	...XXX.....
0599999	Total - U.S. Government.....			28,736,666	28,736,666	...XXX.....
6199999	Total - Issuer Obligations.....			28,736,666	28,736,666	...XXX.....
6599999	Subtotal - Bonds.....			28,736,666	28,736,666	...XXX.....
9999999	Totals.....			28,736,666	28,736,666	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....5,638,260 Book/Adjusted Carrying Value \$.....5,638,260
- Average balance for the year to date: Fair Value \$.....22,634,955 Book/Adjusted Carrying Value \$.....22,634,955
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....28,736,666 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	7
CUSIP Identification	Description	Code	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 \$.....28,736,666 Book/Adjusted Carrying Value \$.....28,736,666

Statement for March 31, 2012 of the **TRAVELERS CASUALTY AND SURETY COMPANY**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

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

**Open Depositories**

Bank of America, N.A..... Hartford,CT.....	.....	.....0.250	.....(11)	.....0	.....(169,635)	.....(464,882)	.....(507,755)	XXX..
Citibank, N.A..... New Castle,DE.....	.....	.....0.000	.....0	.....0	.....(18,665)	.....(2,184)	.....(27,351)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....	.....	.....0.000	.....0	.....0	.....25,924	.....44,314	.....30,980	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(11)	.....0	.....(162,375)	.....(422,752)	.....(504,126)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(11)	.....0	.....(162,375)	.....(422,752)	.....(504,126)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....156	.....75	.....417	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(11)	.....0	.....(162,219)	.....(422,676)	.....(503,708)	XXX..

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1,440)	0	0	8,495
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	(11,746)	0	1	9,607
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(2,510)	0	0	2,053
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(15,696)	0	1	20,155

**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	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1,028)	0	0	6,068
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	(12,428)	0	0	10,165
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(341)	0	0	279
23. Michigan.....MI	0	0	0	0	(7,730)	0	0	6,322
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	(7,128)	0	0	5,830
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(14,421)	0	0	11,795
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(1,426)	0	0	1,166
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(422)	0	0	345
39. Pennsylvania.....PA	0	0	0	0	(7,308)	0	0	5,977
40. Rhode Island.....RI	0	0	0	0	(20)	0	0	16
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	223	0	0	137,365
48. Washington.....WA	0	0	0	0	(402)	0	0	329
49. West Virginia.....WV	0	0	0	0	(6,265)	0	0	5,123
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	(58,696)	0	0	190,779

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1,645)	0	0	9,708
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(301)	0	0	246
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(7,765)	0	0	6,351
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(9,711)	0	0	16,305

**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 Sch. T  
NONE**

**Overflow Page  
NONE**





**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2012

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....80,238	.....249,447	.....450

2. Commercial Multiple Peril (CMP) Packaged Policies

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