



QUARTERLY STATEMENT
AS OF MARCH 31, 2012
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

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

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., and William Patrick Hannon.

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.

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

Subscribed and sworn to before me this

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



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

THE TRAVELERS INDEMNITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,792,582,639	0	12,792,582,639	12,867,340,653
2. Stocks:				
2.1 Preferred stocks.....	59,181,610	0	59,181,610	59,115,935
2.2 Common stocks.....	3,476,434,414	39,044,401	3,437,390,013	3,332,764,668
3. Mortgage loans on real estate:				
3.1 First liens.....	31,521,317	0	31,521,317	31,960,707
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	196,229,181	0	196,229,181	197,891,542
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 (\$.....(551,774,311)), cash equivalents (\$.....0) and short-term investments (\$.....401,791,423).....	(149,982,888)	0	(149,982,888)	(512,369,453)
6. Contract loans (including \$.....0 premium notes).....	1,856,755	1,856,755	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	778,827,876	147,598,297	631,229,579	609,921,369
9. Receivables for securities.....	1,215,269	0	1,215,269	1,119,650
10. Securities lending reinvested collateral assets.....	41,193,476	0	41,193,476	47,186,079
11. Aggregate write-ins for invested assets.....	(7,267,257)	0	(7,267,257)	(7,828,675)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,221,792,392	188,499,453	17,033,292,939	16,627,102,474
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	153,152,531	0	153,152,531	160,151,382
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	591,422,857	37,115,901	554,306,956	334,818,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....15,809,837 earned but unbilled premiums).....	943,341,543	7,346,268	935,995,275	887,206,397
15.3 Accrued retrospective premiums.....	40,328,504	736,685	39,591,819	43,360,947
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,642,843,656	0	1,642,843,656	1,705,194,806
16.2 Funds held by or deposited with reinsured companies.....	3,747,270	0	3,747,270	3,853,771
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	0
18.2 Net deferred tax asset.....	782,407,099	353,444,133	428,962,966	495,739,615
19. Guaranty funds receivable or on deposit.....	2,943,592	0	2,943,592	4,163,092
20. Electronic data processing equipment and software.....	39,142,549	0	39,142,549	39,430,207
21. Furniture and equipment, including health care delivery assets (\$.....0).....	269,453,655	269,453,655	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	277,429,189
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,159,573,990	773,032,079	386,541,911	370,202,823
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,850,149,639	1,629,628,175	21,220,521,464	20,948,653,374
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,850,149,639	1,629,628,175	21,220,521,464	20,948,653,374

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(7,267,257)	0	(7,267,257)	(7,828,675)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(7,267,257)	0	(7,267,257)	(7,828,675)
2501. COLI supplemental benefits trust.....	134,624,365	0	134,624,365	130,470,614
2502. Suspense, undistributed payments.....	90,514,291	0	90,514,291	69,793,170
2503. Equities and deposits in pools and associations.....	55,121,243	0	55,121,243	68,833,124
2598. Summary of remaining write-ins for Line 25 from overflow page.....	879,314,092	773,032,079	106,282,012	101,105,915
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,159,573,990	773,032,079	386,541,911	370,202,823

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....485,804,260).....	6,941,467,763	6,941,647,410
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,056,250,651	1,185,923,481
3. Loss adjustment expenses.....	1,541,661,929	1,558,083,496
4. Commissions payable, contingent commissions and other similar charges.....	69,869,971	126,458,140
5. Other expenses (excluding taxes, licenses and fees).....	85,223,688	106,677,202
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	84,357,186	83,311,074
7.1 Current federal and foreign income taxes (including \$....15,227,660 on realized capital gains (losses)).....	1,022,186	39,303,364
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,340,572,125 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.....	2,000,246,320	1,985,991,936
10. Advance premium.....	87,948,254	68,317,105
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,690,984	10,768,744
12. Ceded reinsurance premiums payable (net of ceding commissions).....	106,869,543	87,967,346
13. Funds held by company under reinsurance treaties.....	122,572,356	183,234,061
14. Amounts withheld or retained by company for account of others.....	1,062,624,409	1,063,989,902
15. Remittances and items not allocated.....	252,867,943	224,037,217
16. Provision for reinsurance.....	201,381,765	201,381,765
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.....	347,438,312	0
20. Derivatives.....	0	0
21. Payable for securities.....	104,659,305	7,402,643
22. Payable for securities lending.....	41,193,476	47,186,079
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.....	52,904,353	51,706,211
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,172,250,393	13,973,387,175
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,172,250,393	13,973,387,175
29. Aggregate write-ins for special surplus funds.....	23,891,164	150,091,175
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,779,434,286	2,580,229,403
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	7,048,271,071	6,975,266,199
38. Totals.....	21,220,521,464	20,948,653,374

DETAILS OF WRITE-INS

2501. Escheat liability.....	77,021,081	75,075,659
2502. Retroactive reinsurance reserve assumed.....	528,902	529,763
2503. Undistributed salaries.....	447,953	7,034
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(25,093,582)	(23,906,245)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	52,904,353	51,706,211
2901. Special surplus from retroactive reinsurance.....	23,891,164	24,458,124
2902. Special surplus for deferred taxes.....	0	125,633,051
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).....	23,891,164	150,091,175
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

THE TRAVELERS INDEMNITY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....416,539,176).....	390,067,234	387,666,118	1,573,540,029
1.2 Assumed..... (written \$....4,879,957,963).....	4,786,417,149	4,577,358,758	18,830,892,524
1.3 Ceded..... (written \$....4,168,478,437).....	4,058,074,026	3,891,274,750	15,982,433,895
1.4 Net..... (written \$....1,128,018,702).....	1,118,410,357	1,073,750,126	4,421,998,658
DEDUCTIONS:			
2. Losses incurred (current accident year \$....624,926,407):			
2.1 Direct.....	171,147,199	647,954,208	1,071,728,597
2.2 Assumed.....	2,387,591,396	2,304,974,591	12,429,541,142
2.3 Ceded.....	1,982,699,648	2,393,136,875	10,633,719,717
2.4 Net.....	576,038,947	559,791,925	2,867,550,021
3. Loss adjustment expenses incurred.....	124,119,180	117,711,032	529,939,046
4. Other underwriting expenses incurred.....	350,318,914	348,091,533	1,403,048,009
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,050,477,041	1,025,594,490	4,800,537,076
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	67,933,316	48,155,635	(378,538,418)
INVESTMENT INCOME			
9. Net investment income earned.....	152,554,224	159,282,862	797,610,599
10. Net realized capital gains (losses) less capital gains tax of \$....8,906,681.....	(2,200,769)	6,088,048	2,075,974
11. Net investment gain (loss) (Lines 9 + 10).....	150,353,455	165,370,910	799,686,574
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....8,319,039 amount charged off \$....10,759,905).....	(2,440,866)	(4,758,456)	(13,644,590)
13. Finance and service charges not included in premiums.....	5,551,791	5,403,041	21,231,153
14. Aggregate write-ins for miscellaneous income.....	8,318,653	8,398,277	24,959,798
15. Total other income (Lines 12 through 14).....	11,429,577	9,042,862	32,546,361
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	229,716,348	222,569,407	453,694,516
17. Dividends to policyholders.....	2,529,516	1,694,099	8,116,326
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).....	227,186,833	220,875,309	445,578,190
19. Federal and foreign income taxes incurred.....	(15,403,397)	28,794,004	41,416,922
20. Net income (Line 18 minus Line 19) (to Line 22).....	242,590,230	192,081,305	404,161,268
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,975,266,199	7,069,447,782	7,069,447,782
22. Net income (from Line 20).....	242,590,230	192,081,305	404,161,268
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 \$....3,203,666.....	114,959,979	119,477,531	24,444,755
25. Change in net unrealized foreign exchange capital gain (loss).....	(83,624)	272,541	2,990,799
26. Change in net deferred income tax.....	(56,529,813)	(38,831,255)	65,062,196
27. Change in nonadmitted assets.....	(41,758,734)	73,990,822	(80,640,507)
28. Change in provision for reinsurance.....	0	0	(13,311,369)
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.....	(7,173,166)	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.....	(179,000,000)	0	(505,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	(13,700,754)	8,111,275
38. Change in surplus as regards policyholders (Lines 22 through 37).....	73,004,872	333,290,189	(94,181,582)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,048,271,071	7,402,737,971	6,975,266,199
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	4,520,204	7,231,636	21,643,052
1402. Change in COLI cash values.....	4,153,751	1,351,374	4,798,799
1403. Other assets tri-party/tax credit bond income.....	81,042	32,739	147,820
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(436,344)	(217,473)	(1,629,874)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,318,653	8,398,277	24,959,798
3701. Change in special surplus from deferred taxes.....	0	(10,593,795)	13,301,057
3702. Prior period adjustment.....	0	(3,106,959)	(5,189,782)
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	(13,700,754)	8,111,275

THE TRAVELERS INDEMNITY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	907,370,303	897,979,836	4,780,829,990
2. Net investment income.....	179,554,940	181,861,349	848,432,621
3. Miscellaneous income.....	11,429,577	9,042,862	32,546,361
4. Total (Lines 1 through 3).....	1,098,354,820	1,088,884,047	5,661,808,972
5. Benefit and loss related payments.....	643,433,773	551,478,374	2,620,880,058
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.....	567,228,630	586,420,228	1,934,060,445
8. Dividends paid to policyholders.....	1,607,276	846,926	6,053,339
9. Federal and foreign income taxes paid (recovered) net of \$.....2,520,095 tax on capital gains (losses).....	31,784,462	30,407,150	19,012,788
10. Total (Lines 5 through 9).....	1,244,054,142	1,169,152,678	4,580,006,630
11. Net cash from operations (Line 4 minus Line 10).....	(145,699,321)	(80,268,631)	1,081,802,342
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	415,782,374	458,753,343	1,870,489,418
12.2 Stocks.....	4,257,138	1,953,942	38,589,973
12.3 Mortgage loans.....	439,390	414,193	1,706,743
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	43,529,478	27,966,598	54,337,502
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	99,623	99,623
12.7 Miscellaneous proceeds.....	103,249,266	64,725,549	21,852,921
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	567,257,646	553,913,248	1,987,076,181
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	347,192,415	692,613,546	2,293,965,421
13.2 Stocks.....	5,515,124	3,022,449	37,536,799
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	24,619	408,156	17,089,976
13.5 Other invested assets.....	87,426,758	10,159,463	103,029,539
13.6 Miscellaneous applications.....	95,619	9,339,499	39,261,353
13.7 Total investments acquired (Lines 13.1 to 13.6).....	440,254,536	715,543,113	2,490,883,087
14. Net increase (decrease) in contract loans and premium notes.....	(548,882)	217,076	(544,961)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	127,551,992	(161,846,941)	(503,261,946)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	179,000,000	0	505,000,000
16.6 Other cash provided (applied).....	559,533,895	234,609,850	(720,814,790)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	380,533,895	234,609,850	(1,225,814,790)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	362,386,565	(7,505,722)	(647,274,394)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(512,369,453)	134,904,941	134,904,941
19.2 End of period (Line 18 plus Line 19.1).....	(149,982,888)	127,399,219	(512,369,453)

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

20.0001	Stock distributions from limited partnerships.....	5,515,124	3,022,449	4,400,026
20.0002	Exchange of bonds.....	810,589	0	0
20.0003	Interest payment received in securities.....	645,497	0	0
20.0004	Adjustment to prior year dissolution.....	0	0	3,136,772
20.0005	Stock company converted to limited liability company.....	0	0	646,320

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

The Travelers Indemnity Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has 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 \$7,173,166, 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 \$12,097,978 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 securities:

CUSIP
929227ZC3
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:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
Present value of Cash flows is less than Amortized cost	\$63,405,650	\$1,675,505	\$62,271,771

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

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
126378BB3	20,168,922	19,901,291	267,631	19,901,291	17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
12669GV40	7,483,517	7,430,440	53,077	7,430,440	7,205,629	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
12544AAS4	12,954,243	12,924,288	29,955	12,924,288	12,793,264	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010
32029AAE7	6,636,854	6,458,660	178,194	6,458,660	6,418,880	Q4 - 2010
225458FE3	3,565,049	3,562,982	2,067	3,562,982	3,366,573	Q4 - 2010
126671RX6	128,686	128,390	295	128,390	104,978	Q4 - 2010
161546FW1	2,593,581	2,592,268	1,314	2,592,268	2,628,973	Q4 - 2010
021460AG5	11,658,357	11,408,886	249,471	11,408,886	11,026,683	Q1 - 2011
12544AAS4	12,967,785	12,842,232	125,553	12,842,232	13,207,787	Q1 - 2011
12668BQA4	8,814,946	8,582,425	232,520	8,582,425	8,144,090	Q1 - 2011
12668TAB0	8,920,068	8,867,812	52,256	8,867,812	8,769,977	Q1 - 2011
16162WNF2	6,433,944	6,433,888	56	6,433,888	6,450,789	Q1 - 2011
16162WQJ1	9,120,254	9,088,541	31,713	9,088,541	9,036,240	Q1 - 2011
32029AAE7	6,540,299	5,910,190	630,109	5,910,190	6,172,387	Q1 - 2011
007036QM1	10,404,891	10,309,727	95,164	10,309,727	8,922,521	Q2 - 2011
021460AG5	11,141,065	10,910,089	230,975	10,910,089	10,458,595	Q2 - 2011
05948XBV2	494,488	481,067	13,421	481,067	477,616	Q2 - 2011
12668TAB0	8,193,112	7,973,837	219,274	7,973,837	8,007,427	Q2 - 2011
12669EHN9	651,915	648,019	3,896	648,019	615,955	Q2 - 2011
94983FAA8	3,976,724	3,975,160	1,564	3,975,160	4,076,592	Q2 - 2011
05948XBV2	477,130	476,845	285	476,845	453,425	Q3 - 2011
161546FW1	1,719,098	1,718,516	582	1,718,516	1,726,963	Q3 - 2011

NOTES TO FINANCIAL STATEMENTS

46628YAA8	27,889,806	27,713,281	176,524	27,713,281	27,224,480	Q3 - 2011
94980SAD7	38,315,737	37,994,883	320,854	37,994,883	38,343,373	Q3 - 2011
94983FAA8	3,611,298	3,599,577	11,721	3,599,577	3,626,875	Q3 - 2011
007036QM1	9,216,913	8,845,234	371,679	8,845,234	8,116,370	Q4 - 2011
12544AAS4	12,907,492	12,158,640	748,852	12,158,640	11,960,770	Q4 - 2011
126378BB3	12,187,527	11,775,637	411,889	11,775,637	10,868,409	Q4 - 2011
126671RX6	96,542	96,326	217	96,326	78,887	Q4 - 2011
12668TAB0	6,388,515	6,319,095	69,420	6,319,095	6,266,179	Q4 - 2011
126694W95	6,467,441	6,353,249	114,193	6,353,249	5,998,670	Q4 - 2011
161546FW1	1,567,662	1,567,273	389	1,567,273	1,574,628	Q4 - 2011
16162WQJ1	6,708,399	6,660,992	47,407	6,660,992	6,089,381	Q4 - 2011
46628YAA8	26,964,836	26,597,322	367,513	26,597,322	26,042,013	Q4 - 2011
94984AAS9	26,615,662	26,212,164	403,498	26,212,164	25,981,063	Q4 - 2011
94980SAD7	36,139,837	35,642,240	497,597	35,642,240	36,955,637	Q1 - 2012
61750MAF2	6,227,908	5,463,600	764,308	5,463,600	5,143,515	Q1 - 2012
16162WQJ1	6,186,957	6,060,008	126,950	6,060,008	5,978,455	Q1 - 2012
75406VAC7	9,944,593	9,681,737	262,856	9,681,737	9,417,777	Q1 - 2012
74957VAJ8	2,857,572	2,839,734	17,838	2,839,734	2,736,048	Q1 - 2012
16162WNF2	470,242	469,747	495	469,747	469,599	Q1 - 2012
126671RX6	91,526	91,100	426	91,100	77,381	Q1 - 2012
161546FW1	1,409,666	1,409,166	500	1,409,166	1,415,399	Q1 - 2012
929227ZC3	34,262	32,084	2,178	32,084	34,074	Q1 - 2012
939336PC1	43,086	40,730	2,357	40,730	43,887	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:

at March 31, 2012	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	Gross Unrealized Losses
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	
Loan-backed securities	\$ 48,091	\$ 1,966	\$ 358,100	\$ 7,209	\$ 406,191	\$ 9,175
Structured securities	97,485,026	4,795,003	121,437,736	7,989,797	218,922,762	12,784,800

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

On March 20, 2012, the Company paid ordinary dividends of \$179 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 - Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not Applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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	\$ -	50,845,190	29,260,710	\$ 80,105,900
Preferred stock				
Non-redeemable preferred stock	43,996,023	-	-	43,996,023
Common stock	33,542,727	150,162	-	33,692,889
Total assets at fair value	<u>\$77,538,750</u>	<u>50,995,352</u>	<u>29,260,710</u>	<u>\$157,794,812</u>

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

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

	Balance at 01/01/12	Transfers in level 3	Transfers out level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases and Issuances	Sales and Settlements	Balance at 3/31/12
Bonds	\$ 43,258,983	-	(12,565,368)	(7,347)	1,119,085	-	(2,544,643)	\$ 29,260,710
Total	<u>\$ 43,258,983</u>	<u>-</u>	<u>(12,565,368)</u>	<u>(7,347)</u>	<u>1,119,085</u>	<u>-</u>	<u>(2,544,643)</u>	<u>\$ 29,260,710</u>

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

(4) Bonds 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.

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

(5) Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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>Description</u>	Aggregate <u>fair value</u>	Admitted <u>assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
Short term bonds	\$ 401,791,423	401,791,423	239,432,540	145,185,651	\$ 17,173,232
Long term bonds	13,741,941,765	12,792,582,639	539,147,047	13,117,133,977	85,660,741
Preferred stock	63,439,201	59,181,610	63,439,201	-	-
Common stock	33,692,889	3,437,390,013	33,542,727	150,162	-

(At December 31, 2011) <u>Description</u>	Aggregate <u>fair value</u>	Admitted <u>assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
Short term bonds	\$ 67,483,745	67,483,745	46,839,523	17,786,541	\$ 2,857,681
Long term bonds	13,775,234,941	12,867,340,653	540,984,625	13,143,079,608	91,170,708
Preferred stock	62,475,291	59,115,935	62,475,291	-	-
Common stock	32,391,812	3,332,764,668	32,254,966	136,846	-

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.

Note 25 – Changes 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 \$61,157,000, 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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

THE TRAVELERS INDEMNITY COMPANY GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0
 13. Amount of real estate and mortgages held in short-term investments: \$.....0
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,335,277,833	\$3,442,741,524
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$185,653,883	\$262,612,347
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,520,931,716	\$3,705,353,871
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
 If no, attach a description with this statement.

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [] No [X]

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
UBS	1 North Wacker 31st 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 [X]

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

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

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

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

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []
 17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation 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	29,908,777	29,908,777	0	0	170,123	170,123
Total	XXX	XXX	0	0	29,908,777	29,908,777	0	0	170,123	170,123

5. Operating Percentages:

5.1 A&H loss percent 28.3 %

5.2 A&H cost containment percent 3.4 %

5.3 A&H expense percent excluding cost containment expenses (0.8)%

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)
All Other Insurers				
00000.....	AA-1120102.....	LLOYDS SYNDICATE 1458.....	GB.....	YES.....

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	5,333,188	5,947,969	3,342,948	1,317,761	70,365,269	54,229,144
2. Alaska.....AK	L	465,023	412,682	312,949	66,070	3,529,041	3,796,963
3. Arizona.....AZ	L	10,022,800	7,619,788	11,031,312	10,537,487	87,821,338	100,644,806
4. Arkansas.....AR	L	6,649,941	6,554,842	4,604,706	1,765,763	80,512,462	79,838,437
5. California.....CA	Q	766,215	(347,037)	3,573,564	1,347,022	81,751,144	95,188,836
6. Colorado.....CO	L	9,807,055	11,483,583	3,861,224	5,096,851	81,643,610	87,726,964
7. Connecticut.....CT	L	8,855,955	7,919,748	4,946,465	5,950,837	145,883,797	150,414,408
8. Delaware.....DE	L	491,974	1,144,029	622,536	1,227,069	33,605,871	35,882,700
9. District of Columbia.....DC	L	5,014,664	4,560,236	2,208,935	1,148,699	48,465,256	44,916,438
10. Florida.....FL	L	9,295,659	10,614,712	8,657,163	6,370,244	230,780,474	256,444,793
11. Georgia.....GA	L	11,833,134	14,303,597	5,117,124	5,304,331	75,296,188	72,948,536
12. Hawaii.....HI	L	1,138,492	1,733,009	561,037	249,445	23,473,243	23,282,225
13. Idaho.....ID	L	1,987,730	1,327,347	1,121,838	321,291	13,488,934	15,188,973
14. Illinois.....IL	L	17,648,700	16,375,756	11,657,547	13,987,570	233,857,256	245,538,759
15. Indiana.....IN	L	10,667,524	9,727,022	3,003,810	3,048,621	45,618,361	48,249,429
16. Iowa.....IA	L	3,182,561	2,044,333	1,979,899	3,830,519	54,590,312	59,541,675
17. Kansas.....KS	L	10,590,037	10,917,950	4,235,607	3,726,441	84,038,086	79,863,087
18. Kentucky.....KY	L	4,797,186	4,538,915	1,992,786	1,678,497	83,036,396	84,860,139
19. Louisiana.....LA	L	8,630,325	8,792,568	4,928,685	1,783,361	78,977,833	83,422,792
20. Maine.....ME	L	1,032,260	996,237	507,247	264,930	22,346,029	23,044,414
21. Maryland.....MD	L	9,673,997	9,146,789	5,076,934	4,324,366	81,388,048	78,948,681
22. Massachusetts.....MA	L	33,058,309	29,210,420	12,873,055	16,391,997	250,415,966	236,569,103
23. Michigan.....MI	L	11,650,195	10,124,702	6,821,494	5,062,741	133,474,281	433,400,233
24. Minnesota.....MN	L	8,025,988	7,073,874	2,226,556	3,421,272	78,399,612	84,855,465
25. Mississippi.....MS	L	6,871,037	6,663,809	3,432,436	2,614,311	72,781,527	67,623,223
26. Missouri.....MO	L	10,125,136	10,244,250	10,258,663	3,834,904	98,947,821	94,943,536
27. Montana.....MT	L	1,956,100	1,877,002	1,132,486	1,075,512	11,056,627	19,316,190
28. Nebraska.....NE	L	9,247,852	9,448,260	13,170,775	2,835,745	100,125,790	61,255,587
29. Nevada.....NV	L	3,100,638	2,385,725	911,946	910,016	27,509,555	31,699,984
30. New Hampshire.....NH	L	4,530,648	3,511,541	1,323,083	1,205,565	36,580,662	40,387,321
31. New Jersey.....NJ	L	21,569,508	21,709,427	15,563,530	13,529,272	367,970,646	528,914,291
32. New Mexico.....NM	L	2,345,196	2,177,946	1,992,399	1,681,225	17,742,416	14,952,097
33. New York.....NY	L	40,224,109	39,705,646	26,261,773	17,739,825	531,800,968	554,490,700
34. North Carolina.....NC	L	11,656,969	11,628,521	7,594,411	8,232,311	121,160,771	130,664,323
35. North Dakota.....ND	L	1,015,951	881,550	591,664	750,738	3,141,016	2,511,946
36. Ohio.....OH	L	10,206,028	9,118,222	5,578,922	6,704,693	90,355,239	88,766,988
37. Oklahoma.....OK	L	4,896,983	4,623,071	7,441,355	5,990,262	54,248,778	43,382,855
38. Oregon.....OR	L	4,687,260	4,801,599	1,771,121	1,277,748	25,858,999	25,787,099
39. Pennsylvania.....PA	L	25,161,914	27,707,493	16,986,302	11,190,264	330,444,971	304,821,800
40. Rhode Island.....RI	L	895,073	756,468	733,578	609,861	18,206,641	19,805,940
41. South Carolina.....SC	L	3,585,854	3,195,591	1,077,945	1,087,256	38,204,373	42,031,167
42. South Dakota.....SD	L	2,768,752	2,250,093	776,444	79,817	14,198,462	14,407,833
43. Tennessee.....TN	L	11,872,141	10,311,233	4,550,050	7,578,177	154,128,793	159,608,076
44. Texas.....TX	L	14,140,766	18,855,345	9,380,052	5,833,881	352,342,445	348,514,678
45. Utah.....UT	L	2,826,530	3,302,509	682,021	634,221	16,340,276	13,430,078
46. Vermont.....VT	L	1,000,404	1,438,335	889,341	1,283,712	25,504,525	26,730,328
47. Virginia.....VA	L	12,450,718	11,154,361	4,756,894	5,857,297	124,691,472	121,996,461
48. Washington.....WA	L	7,312,793	7,155,921	5,961,401	3,648,625	37,358,996	34,949,710
49. West Virginia.....WV	L	3,286,043	3,311,839	894,911	1,589,684	55,774,411	52,952,590
50. Wisconsin.....WI	L	5,695,174	7,035,162	1,962,827	751,259	51,594,889	51,360,649
51. Wyoming.....WY	L	1,129,820	1,453,995	192,359	347,480	4,307,330	3,633,453
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	(639)	74,135	0	249	0	0
54. Puerto Rico.....PR	L	47,859	86,022	4,396	0	8,851	50,228
55. US Virgin Islands.....VI	L	1,559	4,706	0	0	38,599	38,599
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	1,312,088	1,092,415	106,170	7,186	2,345,403	1,806,717
59. Totals.....	(a).....53	416,539,176	410,185,262	251,244,676	207,104,280	4,907,530,060	5,379,631,450

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	113,228	1,092,415	20,569	7,186	2,022,875	1,806,717
5802. Germany.....	XXX	382,786	0	0	0	54,719	0
5803. Korea, Republic of.....	XXX	245,603	0	0	0	28,628	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	570,471	0	85,601	0	239,181	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	1,312,088	1,092,415	106,170	7,186	2,345,403	1,806,717

(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)	*
Members														
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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....		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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Gulf Underwriting Limited.....	GB.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	DS.....	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.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	33,514,584	22,717,020	67.8	54.4
2. Allied lines.....	40,763,912	(1,629,722)	(4.0)	76.7
3. Farmowners multiple peril.....	7,783,854	5,794,914	74.4	106.9
4. Homeowners multiple peril.....	11,587,123	5,192,706	44.8	48.2
5. Commercial multiple peril.....	61,571,635	32,525,767	52.8	49.8
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	15,023	320,209	2,131.4	247.1
9. Inland marine.....	2,688,070	503,754	18.7	14.9
10. Financial guaranty.....	172,966	(0)	(0.0)	(643.3)
11.1. Medical professional liability - occurrence.....	0	(1)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(10,576,612)	0.0	(8,852.8)
12. Earthquake.....	11,013,103	1,901,007	17.3	39.5
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	113,304	44,652	39.4	46.0
16. Workers' compensation.....	89,938,247	63,736,862	70.9	63.5
17.1. Other liability-occurrence.....	65,538,108	29,724,148	45.4	13.6
17.2. Other liability-claims made.....	3,447,149	(15,747,250)	(456.8)	(125.3)
17.3. Excess workers' compensation.....	17,088	(305,065)	(1,785.2)	1,870.5
18.1. Products liability-occurrence.....	2,234,950	2,432,544	108.8	(374.4)
18.2. Products liability-claims made.....	12,928	18,250	141.2	26.2
19.1, 19.2. Private passenger auto liability.....	5,670,996	3,549,439	62.6	6,044.8
19.3, 19.4. Commercial auto liability.....	36,465,554	23,885,314	65.5	174.1
21. Auto physical damage.....	13,091,586	4,870,546	37.2	42.5
22. Aircraft (all perils).....	0	1,023	0.0	0.0
23. Fidelity.....	12,988	(140)	(1.1)	(4,581.6)
24. Surety.....	719,737	35,924	5.0	(21.1)
26. Burglary and theft.....	4,836	(507,392)	(10,492.9)	34.6
27. Boiler and machinery.....	3,689,452	2,659,772	72.1	34.9
28. Credit.....	41	(466)	(1,151.2)	50.0
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.....	390,067,234	171,147,199	43.9	167.1

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.....	31,832,179	31,832,179	28,948,551
2. Allied lines.....	38,774,699	38,774,699	33,993,531
3. Farmowners multiple peril.....	8,491,180	8,491,180	8,144,326
4. Homeowners multiple peril.....	8,806,283	8,806,283	9,645,594
5. Commercial multiple peril.....	64,302,670	64,302,670	67,746,878
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	(66,145)	(66,145)	1,429
9. Inland marine.....	2,165,890	2,165,890	3,677,320
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	3,087
12. Earthquake.....	10,634,273	10,634,273	9,587,721
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	10,022
16. Workers' compensation.....	111,311,748	111,311,748	97,317,946
17.1. Other liability-occurrence.....	72,600,414	72,600,414	80,140,135
17.2. Other liability-claims made.....	4,064,521	4,064,521	4,570,996
17.3. Excess workers' compensation.....	68,278	68,278	68,732
18.1. Products liability-occurrence.....	2,569,986	2,569,986	2,412,783
18.2. Products liability-claims made.....	(67,102)	(67,102)	52,939
19.1, 19.2. Private passenger auto liability.....	5,297,223	5,297,223	6,495,314
19.3, 19.4. Commercial auto liability.....	38,581,827	38,581,827	39,634,770
21. Auto physical damage.....	13,112,868	13,112,868	14,115,483
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	9,011	9,011	9,239
24. Surety.....	675,772	675,772	187,889
26. Burglary and theft.....	5,505	5,505	6,408
27. Boiler and machinery.....	3,368,064	3,368,064	3,414,067
28. Credit.....	32	32	102
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.....	416,539,176	416,539,176	410,185,262

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.....	2,370,896	3,189,431	5,560,327	146,627	16,930	163,557	2,277,980	13,146	3,010,599	5,301,726	53,711	(148,755)	(95,045)
2. 2010.....	457,403	644,856	1,102,259	80,665	4,160	84,825	423,325	7,038	575,831	1,006,195	46,587	(57,827)	(11,240)
3. Subtotals 2010 + Prior.....	2,828,299	3,834,287	6,662,586	227,292	21,090	248,381	2,701,305	20,184	3,586,431	6,307,920	100,298	(206,582)	(106,284)
4. 2011.....	679,111	1,158,034	1,837,145	244,749	45,958	290,707	599,598	34,309	957,658	1,591,566	165,236	(120,109)	45,128
5. Subtotals 2011 + Prior.....	3,507,410	4,992,321	8,499,731	472,041	67,048	539,088	3,300,903	54,494	4,544,089	7,899,486	265,534	(326,691)	(61,157)
6. 2012.....	XXX	XXX	XXX	XXX	177,671	177,671	XXX	139,618	444,026	583,644	XXX	XXX	XXX
7. Totals.....	3,507,410	4,992,321	8,499,731	472,041	244,719	716,759	3,300,903	194,112	4,988,115	8,483,130	265,534	(326,691)	(61,157)
8. Prior Year-End's Surplus As Regards Policyholders	6,975,266										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. ....(6.5)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(0.9)%

Q14

THE TRAVELERS INDEMNITY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	44,686,818	0	44,686,818	45,676,741
2505. Service contract receivable.....	23,205,249	0	23,205,249	23,370,649
2506. Amounts receivable under high deductible policies.....	14,730,124	2,525,026	12,205,098	11,469,639
2507. State surcharges receivable.....	11,627,401	0	11,627,401	11,164,993
2508. Due from unaffiliated companies.....	9,963,237	0	9,963,237	4,924,700
2509. Other assets tri-party/tax credit bonds.....	4,671,316	0	4,671,316	4,590,275
2510. Performance guarantees receivable.....	9,628	0	9,628	23,101
2511. Ceded deposit asset.....	7,000	0	7,000	8,767
2512. Other assets nonadmitted.....	741,192,991	741,192,991	0	0
2513. Miscellaneous ledger balances.....	29,314,062	29,314,062	0	0
2514. Assumed reinsurance receivable and payable.....	(93,736)	0	(93,736)	(122,949)
2597. Summary of remaining write-ins for Line 25.....	879,314,092	773,032,079	106,282,012	101,105,915

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	285,711	285,711
2505. Other liabilities.....	3,982	3,982
2506. Federal excise tax-reinsurance contracts.....	3,067	111,948
2507. Miscellaneous liabilities Northland.....	0	0
2508. Retrospective premium reserve.....	0	0
2509. Other liabilities tri-party/tax credit bonds.....	0	1,978,689
2510. Retroactive reinsurance reserve ceded.....	(25,386,342)	(26,286,575)
2511.	0	0
2597. Summary of remaining write-ins for Line 25.....	(25,093,582)	(23,906,245)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(68,442)	(90,090)	(478,860)
1405. Retroactive reinsurance gain/loss.....	(367,903)	(127,383)	(1,151,014)
1497. Summary of remaining write-ins for Line 14.....	(436,344)	(217,473)	(1,629,874)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
5804. Mexico.....	XXX	184,279	0	0	0	0	0
5805. United Kingdom.....	XXX	115,961	0	0	0	0	0
5806. Belgium.....	XXX	73,136	0	0	0	9,586	0
5807. China.....	XXX	67,204	0	0	0	22,836	0
5808. Italy.....	XXX	46,891	0	0	0	13,521	0
5809. Netherlands.....	XXX	42,276	0	0	0	15,889	0
5810. Japan.....	XXX	35,271	0	0	0	0	0
5811. France.....	XXX	29,873	0	0	0	16,090	0
5812. Australia.....	XXX	29,236	0	0	0	11,352	0
5813. Poland.....	XXX	15,108	0	0	0	4,150	0
5814. Portugal.....	XXX	13,123	0	0	0	1,492	0
5815. Hungary.....	XXX	11,299	0	0	0	1,863	0
5816. Honduras.....	XXX	10,934	0	0	0	1,494	0
5817. Egypt.....	XXX	5,345	0	85,601	0	608	0
5818. Hong Kong, Special Administrative.....	XXX	5,160	0	0	0	1,256	0
5819. Oman.....	XXX	4,006	0	0	0	402	0
5820. Russian Federation.....	XXX	2,945	0	0	0	13	0
5821. Spain.....	XXX	2,179	0	0	0	1,707	0
5822. New Zealand.....	XXX	1,582	0	0	0	0	0
5823. Singapore.....	XXX	1,538	0	0	0	1,191	0
5824. India.....	XXX	1,366	0	0	0	2,497	0
5825. Norway.....	XXX	1,288	0	0	0	411	0
5826. Sweden.....	XXX	829	0	0	0	785	0
5827. Denmark.....	XXX	604	0	0	0	16	0
5828. Switzerland.....	XXX	596	0	0	0	4,132	0
5829. Taiwan, Republic of China.....	XXX	438	0	0	0	9	0
5830. Philippines.....	XXX	358	0	0	0	0	0
5831. Austria.....	XXX	249	0	0	0	121	0
5832. Dominican Republic.....	XXX	245	0	0	0	0	0
5833. Ireland.....	XXX	144	0	0	0	366	0
5834. Belize.....	XXX	93	0	0	0	0	0
5835. Viet Nam.....	XXX	89	0	0	0	0	0
5836. United Arab Emirates.....	XXX	86	0	0	0	773	0
5837. Thailand.....	XXX	7	0	0	0	517	0
5838. British Virgin Islands.....	XXX	0	0	0	0	0	0
5839. South Africa.....	XXX	(1,745)	0	0	0	719	0
5840. Malaysia.....	XXX	(2,745)	0	0	0	596	0
5841. Bahamas.....	XXX	(61,874)	0	0	0	99,255	0
5842. Brazil.....	XXX	(66,903)	0	0	0	8,038	0
5843. Maldives.....	XXX	0	0	0	0	9,979	0
5844. Argentina.....	XXX	0	0	0	0	3,022	0
5845. Finland.....	XXX	0	0	0	0	1,325	0
5846. Turkey.....	XXX	0	0	0	0	883	0
5847. Uruguay.....	XXX	0	0	0	0	817	0
5848. Chile.....	XXX	0	0	0	0	730	0
5849. Croatia.....	XXX	0	0	0	0	517	0
5850. Aruba.....	XXX	0	0	0	0	118	0
5851. Netherlands Antilles.....	XXX	0	0	0	0	92	0
5852. Peru.....	XXX	0	0	0	0	13	0
5897. Summary of remaining write-ins for Line 58 from overflow.....	XXX	570,471	0	85,601	0	239,181	0

THE TRAVELERS INDEMNITY COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	197,891,541	187,302,607
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	24,619	17,089,976
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.....	1,686,981	6,501,041
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	196,229,180	197,891,541
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	196,229,180	197,891,541

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.....	31,960,706	33,667,449
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.....	439,390	1,706,743
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).....	31,521,317	31,960,706
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	31,521,317	31,960,706
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	31,521,317	31,960,706

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.....	731,237,846	661,618,974
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	64,265,970
2.2 Additional investment made after acquisition.....	87,426,758	38,763,569
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	4,026,695	23,808,733
6. Total gain (loss) on disposals.....	9,003	(168,987)
7. Deduct amounts received on disposals.....	43,529,478	54,337,502
8. Deduct amortization of premium and depreciation.....	299,843	562,655
9. Total foreign exchange change in book/adjusted carrying value.....	(43,105)	35,585
10. Deduct current year's other than temporary impairment recognized.....	0	2,185,841
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	778,827,876	731,237,846
12. Deduct total nonadmitted amounts.....	147,598,297	121,316,477
13. Statement value at end of current period (Line 11 minus Line 12).....	631,229,579	609,921,369

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.....	16,294,126,232	15,907,336,933
2. Cost of bonds and stocks acquired.....	352,707,540	2,331,502,219
3. Accrual of discount.....	4,415,937	18,161,037
4. Unrealized valuation increase (decrease).....	109,794,282	3,107,750
5. Total gain (loss) on disposals.....	8,955,162	23,566,110
6. Deduct consideration for bonds and stocks disposed of.....	420,039,512	1,909,079,391
7. Deduct amortization of premium.....	19,806,646	74,974,504
8. Total foreign exchange change in book/adjusted carrying value.....	16,843	884
9. Deduct current year's other than temporary impairment recognized.....	1,971,173	5,494,808
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,328,198,663	16,294,126,232
11. Deduct total nonadmitted amounts.....	39,044,401	34,904,977
12. Statement value at end of current period (Line 10 minus Line 11).....	16,289,154,262	16,259,221,255

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	10,756,031,184	17,651,435,727	17,364,167,638	71,541,143	11,114,840,416	0	0	10,756,031,184
2. Class 2 (a).....	1,461,648,823	44,616,874	36,513,822	(70,585,404)	1,399,166,471	0	0	1,461,648,823
3. Class 3 (a).....	407,037,780	16,518,339	16,913,715	5,816,825	412,459,228	0	0	407,037,780
4. Class 4 (a).....	242,101,697	500,000	16,813,911	(9,722,419)	216,065,366	0	0	242,101,697
5. Class 5 (a).....	13,573,229	0	2,611,990	3,012,890	13,974,129	0	0	13,573,229
6. Class 6 (a).....	54,431,686	0	1,648,678	(14,914,556)	37,868,453	0	0	54,431,686
7. Total Bonds.....	12,934,824,398	17,713,070,939	17,438,669,754	(14,851,521)	13,194,374,063	0	0	12,934,824,398
PREFERRED STOCK								
8. Class 1.....	604,980	0	0	20,166	625,146	0	0	604,980
9. Class 2.....	34,205,008	0	347,000	4,242,870	38,100,877	0	0	34,205,008
10. Class 3.....	23,822,947	0	0	(4,310,360)	19,512,587	0	0	23,822,947
11. Class 4.....	0	0	0	460,000	460,000	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	483,000	0	0	0	483,000	0	0	483,000
14. Total Preferred Stock.....	59,115,935	0	347,000	412,676	59,181,610	0	0	59,115,935
15. Total Bonds and Preferred Stock.....	12,993,940,333	17,713,070,939	17,439,016,754	(14,438,845)	13,253,555,673	0	0	12,993,940,333

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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.....	401,791,423	XXX.....	401,791,423	4,637	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	67,483,745	651,266,442
2. Cost of short-term investments acquired.....	17,365,878,524	66,381,689,157
3. Accrual of discount.....	1,800	21,252
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	99,623
6. Deduct consideration received on disposals.....	17,031,572,647	66,965,500,989
7. Deduct amortization of premium.....	0	(12)
8. Total foreign exchange change in book/adjusted carrying value.....	0	(91,750)
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).....	401,791,423	67,483,745
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	401,791,423	67,483,745

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....		0
2. Cost paid/(consideration received) on additions.....		0
3. Unrealized valuation increase (decrease).....		0
4. Total gain (loss) on termination recognized.....	NONE	0
5. Considerations received (paid) on terminations.....		0
6. Amortization.....		0
7. Adjustment to the book/adjusted carrying value of hedge item.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Book/adjusted carrying value 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).....		0

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.....		2,320,320	
3.2 Add:			
Change in adjustment to basis of hedged item:			
3.21 Section 1, Column 17, current year to date minus.....	0		
3.22 Section 1, Column 17, prior year.....	0	0	
Change in amount recognized:			
3.23 Section 1, Column 16, current year to date minus.....	2,320,320		
3.24 Section 1, Column 16, prior year.....	(1,460,938)	3,781,258	3,781,258
3.3 Subtotal (Line 3.1 minus Line 3.2).....			(1,460,938)
4.1 Variation margin on terminated contracts during the year.....		(283,124)	
4.2 Less:			
4.21 Amount used to adjust basis of hedged item.....	0		
4.22 Amount recognized.....	(283,124)	(283,124)	
4.3 Subtotal (Line 4.1 minus Line 4.2).....			0
5. Dispositions gains (losses) on contracts terminated in prior year:			
5.1 Recognized.....			(1,460,938)
5.2 Used to adjust basis of hedged items.....			0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			0
7. Deduct nonadmitted assets.....			0
8. Statement value at end of current period (Line 6 minus Line 7).....			0

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	<u>0</u>
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	2,320,320
9.	Total (Line 7 plus Line 8).....	<u>2,320,320</u>
10.	Part D, Column 8.....	2,320,320
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.....	1,950,000
15.	Part D, Column 11.....	1,950,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....24,619
0199999. Totals.....					.....0	.....0	.....0	.....24,619
0399999. Totals.....					.....0	.....0	.....0	.....24,619

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

30234479.....	New York.....	NY.....		04/29/2004....		439,390	0	0	0	0	0	0	439,390	439,390	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						439,390	0	0	0	0	0	0	439,390	439,390	0	0	0
0599999. Total Mortgages.....						439,390	0	0	0	0	0	0	439,390	439,390	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership		
		3 City	4 State											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	Abry Partners IV, L.P.....	Boston.....	MA.....	Abry Partners.....		01/02/2001....	.....3	.....0	.....48	.....0	.....562,211	.....0.2
	American Securities Partners IV, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	.....3	.....0	.....66,643	.....0	.....1,561,547	.....0.9
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	.....3	.....0	.....412,620	.....0	.....17,631,131	.....0.1
	Blackstone Communication Partners I, L.P.....	New York.....	NY.....	Blackstone Group.....		08/29/2000....	.....3	.....0	.....(227)	.....0	.....185,152	.....0.1
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA.....	Columbia Capital.....		07/05/2000....	.....1	.....0	.....14,411	.....0	.....100,850	.....1.4
	Cortec Group Fund III, L.P.....	New York.....	NY.....	Cortec Group.....		04/19/2000....	.....3	.....0	.....2,008	.....0	.....139,893	.....3.2
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	.....3	.....0	.....59,065	.....0	.....1,962,433	.....3.6
	EQT III Northern Europe US no. 1 L.P.....	Stockholm.....	SE.....	EQT Partners.....		07/06/2001....	.....3	.....0	.....42,328	.....0	.....73,184	.....0.3
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA.....	Fox Paine & Company.....		07/10/2000....	.....3	.....0	.....10,056	.....0	.....3,992,042	.....1.4
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001....	.....3	.....0	.....750	.....0	.....530,356	.....1.5
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	.....3	.....0	.....2,553,225	.....0	.....11,302,302	.....0.5
	KKR 1996 Fund L.P.....	New York.....	NY.....	Kohlberg Kravis Roberts & Co.....		02/23/1997....	.....3	.....0	.....297	.....0	.....0	.....0.2
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000....	.....3	.....0	.....725	.....0	.....315,532	.....0.2
	RRE Ventures III-A, L.P.....	New York.....	NY.....	RRE Ventures.....		07/06/2001....	.....1	.....0	.....7,780	.....0	.....0	.....3.2
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007....	.....1	.....0	.....375,000	.....0	.....1,875,000	.....2.9
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	.....3	.....0	.....5,168	.....0	.....89,046	.....0.7
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA.....	Thomas H. Lee Partners.....		08/15/2000....	.....3	.....0	.....8,530	.....0	.....369,827	.....0.3
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010....	.....3	.....0	.....1,098,409	.....0	.....14,079,705	.....1.0
	TVG Asian Communications Fund II, L.P.....	George Town.....	CI.....	Telecom Venture Group Limited.....		06/09/2000....	.....1	.....0	.....(2,901)	.....0	.....120,032	.....0.3
	Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999....	.....3	.....0	.....4,283	.....0	.....74,630	.....0.2
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								04,658,218054,964,873XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
	Colony Investors VIII, L.P.....	Santa Monica.....	CA.....	Colony Investors.....		01/01/2010....	.....0	.....0	.....348,125	.....0	.....2,500,480	.....0.9
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT.....	Douglas Emmett Fund.....		10/07/2008....	.....0	.....0	.....325,468	.....0	.....1,249,456	.....8.1
	Prime Finance Partners II, L.P.....	San Francisco.....	CA.....	Prime Finance Partners.....		07/06/2010....	.....0	.....0	.....4,881,000	.....0	.....0	.....6.7
	Sterling American Property V L.P.....	New York.....	NY.....	Sterling American Property V L.P.....		01/01/2010....	.....0	.....0	.....492,110	.....0	.....5,436,871	.....3.2
	Thayer-Wardman Park Investors LLC.....	Washington.....	DC.....	Thayer Capital Partners.....		01/01/2010....	.....0	.....0	.....91,000	.....0	.....0	.....1.9
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								06,137,70309,186,807XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	American Securities Opportunities Fund, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	.....0	.....0	.....2,899	.....0	.....1,363,819	.....3.1
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010....	.....0	.....0	.....898,455	.....0	.....22,342,388	.....3.8
	Riverwood Capital Partners LP.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		06/29/2010....	.....0	.....0	.....667,711	.....0	.....9,430,370	.....3.4
	1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								01,569,064033,136,578XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated														
	Travelers Indemnity UK Investments LLC.....	Hartford.....	CT.....	Travelers Indemnity Company.....		05/18/2000....	.....0	.....0	.....50,000,000	.....0	.....0	.....100.0
	Crystal Brook LLC.....	Wilmington.....	DE.....	Travelers Indemnity Company.....		11/17/2011....	.....0	.....0	.....16,000,500	.....0	.....7,389,500	.....100.0
	Sutton Holdco LLC.....	Wilmington.....	DE.....	Travelers Indemnity Company.....		11/17/2011....	.....0	.....0	.....8,050,000	.....0	.....14,710,000	.....100.0
	2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								074,050,500022,099,500XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated														
	Stratford Capital Fund III, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		12/23/2010....	.....0	.....0	.....566,687	.....0	.....1,918,345	.....11.6
	WNC Inst Tax Credit Fund 34, LP.....	Various.....	CA.....	WNC.....		05/05/2011....	.....0	.....0	.....444,586	.....0	.....2,126,421	.....4.0

QE03

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									
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	1,011,273	0	4,044,766	XXX
3999999. Subtotal - Unaffiliated.....								0	13,376,258	0	101,333,024	XXX
4099999. Subtotal - Affiliated.....								0	74,050,500	0	22,099,500	XXX
4199999. Totals.....								0	87,426,758	0	123,432,524	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Watershed Capital Partners, L.P.....	San Francisco	CA	Distribution.....	08/02/2005	02/23/2012	16,945	0	0	0	0	0	0	0	16,945	16,945	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								16,945	0	0	0	0	0	0	16,945	16,945	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Alta Communications VIII, L.P.....	Boston	MA	Distribution.....	03/02/2000	03/19/2012	7,934	0	0	0	0	0	0	0	7,934	7,934	0	0	0
	Baker Communications Fund II, L.P.....	New York	NY	Distribution.....	04/17/2000	01/24/2012	318,919	0	0	0	0	0	0	0	318,919	318,919	0	0	0
	Baker Communications Fund, L.P.....	New York	NY	Distribution.....	04/03/1997	03/15/2012	3,770,437	0	0	0	0	0	0	0	3,770,437	3,770,437	0	0	0
	Blackstone Capital Partners III Merchant Banking Fund L.P.	New York	NY	Distribution.....	11/03/1997	02/15/2012	27,471	0	0	0	0	0	0	0	27,471	27,471	0	0	0
	Blackstone Communication Partners I, L.P.....	New York	NY	Distribution.....	08/29/2000	03/15/2012	96,496	0	0	0	0	0	0	0	96,496	96,496	0	0	0
	Blum Strategic Partners II, L.P.....	San Francisco	CA	Distribution.....	07/18/2001	03/15/2012	204,477	0	0	0	0	0	0	0	204,477	204,477	0	0	0
	EQT III Northern Europe US no. 1 L.P.....	Stockholm	SE	Distribution.....	07/06/2001	03/30/2012	315,057	0	0	0	0	0	0	0	315,057	445,375	130,318	0	130,318
	Highbridge Capital Corporation.....	Grand Cayman	CI	Distribution.....	12/11/1995	01/09/2012	95,997	0	0	0	0	0	0	0	95,997	95,997	0	0	0
	JLL Partners Fund IV, L.P.....	New York	NY	Distribution.....	06/29/2001	01/05/2012	7,452	0	0	0	0	0	0	0	7,452	7,452	0	0	0
	Kelso Investment Associates VIII, L.P.....	New York	NY	Distribution.....	06/21/2007	01/31/2012	1,008,427	0	0	0	0	0	0	0	1,008,427	1,008,427	0	0	0
	New Enterprise Associates 10, Limited Partnership.....	Baltimore	MD	Distribution.....	02/06/2001	03/09/2012	101,661	0	0	0	0	0	0	0	101,661	101,661	0	0	0
	Oak Investment Partners X, Limited Partnership.....	Westport	CT	Distribution.....	01/18/2001	02/28/2012	64,363	0	0	0	0	0	0	0	64,363	64,363	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York	NY	Distribution.....	03/01/2006	01/05/2012	44,281	0	0	0	0	0	0	0	44,281	44,281	0	0	0
	Prospect Venture Partners II, L.P.....	Palo Alto	CA	Distribution.....	07/10/2001	02/10/2012	34,826	0	0	0	0	0	0	0	34,826	34,826	0	0	0
	Providence Equity Partners IV L.P.....	Providence	RI	Distribution.....	11/27/2000	03/14/2012	184,745	0	0	0	0	0	0	0	184,745	184,745	0	0	0
	Redpoint Ventures II, L.P.....	Menlo Park	CA	Distribution.....	11/07/2000	02/09/2012	199,015	0	0	0	0	0	0	0	199,015	199,015	0	0	0
	SPC Partners II, L.P.....	San Francisco	CA	Distribution.....	08/07/2000	03/16/2012	138,038	0	0	0	0	0	0	0	138,038	138,038	0	0	0
	Thomas H. Lee Equity Fund V, L.P.....	Boston	MA	Distribution.....	08/15/2000	03/29/2012	1,991	0	0	0	0	0	0	0	1,991	1,991	0	0	0
	Three Cities Fund III, L.P.....	New York	NY	Distribution.....	12/14/1999	03/14/2012	28,058	0	0	0	0	0	0	0	28,058	28,058	0	0	0
	Trident V, L.P.....	Greenwich	CT	Distribution.....	09/22/2010	03/13/2012	375,042	0	0	0	0	0	0	0	375,042	375,042	0	0	0
	TVG Asian Communications Fund II, L.P.....	George Town	CI	Distribution.....	06/09/2000	03/13/2012	(2,901)	0	0	0	0	0	0	0	(2,901)	(2,901)	0	0	0
	Vestar Capital Partners IV, L.P.....	New York	NY	Distribution.....	12/15/1999	03/14/2012	68,010	0	0	0	0	0	0	0	68,010	68,010	0	0	0
	Willis Stein & Partners III, L.P.....	Chicago	IL	Distribution.....	11/21/2000	02/23/2012	450,975	0	0	0	0	0	0	0	450,975	450,975	0	0	0

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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.							
	Apax Globis Japan Fund, L.P.....	New York.....	NY...	Liquidation.....	04/14/2000	03/28/2012	.....0	.....149,105	.....0	.....0	.....0	.....0	.....149,105	.....(27,791)	.....121,314	.....0	.....27,791	.....(149,105)	.....(121,314)	.....0
	Asia Investors L.L.C.....	New York.....	NY...	Distribution.....	02/08/2000	03/29/2012	.....444,056	.....0	.....0	.....0	.....0	.....0	.....444,056	.....0	.....444,056	.....0	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....7,984,830	.....149,105	.....0	.....0	.....0	.....0	.....149,105	.....(27,791)	.....8,106,144	.....8,115,147	.....158,108	.....(149,105)	.....9,003	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Colony Investors VIII, L.P.....	Santa Monica.....	CA...	Distribution.....	01/01/2010	03/20/2012	.....703,983	.....0	.....0	.....0	.....0	.....0	.....703,983	.....0	.....703,983	.....0	.....0	.....0	.....0	.....0
	EI Fund IV, LP.....	Chicago.....	IL....	Distribution.....	02/15/2008	02/06/2012	.....155,039	.....0	.....0	.....0	.....0	.....0	.....155,039	.....0	.....155,039	.....0	.....0	.....0	.....0	.....0
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN...	Distribution.....	01/01/2010	02/29/2012	.....386,649	.....0	.....0	.....0	.....0	.....0	.....386,649	.....0	.....386,649	.....0	.....0	.....0	.....0	.....0
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	03/06/2012	.....2,284,498	.....0	.....0	.....0	.....0	.....0	.....2,284,498	.....0	.....2,284,498	.....0	.....0	.....0	.....0	.....0
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	01/31/2012	.....40,798	.....0	.....0	.....0	.....0	.....0	.....40,798	.....0	.....40,798	.....0	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....3,570,967	.....0	.....0	.....0	.....0	.....0	.....3,570,967	.....0	.....3,570,967	.....0	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	American Securities Opportunities Fund, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	03/26/2012	.....1,961,977	.....0	.....0	.....0	.....0	.....0	.....1,961,977	.....0	.....1,961,977	.....0	.....0	.....0	.....0	.....0
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY...	Distribution.....	02/01/2009	02/08/2012	.....21,347,722	.....0	.....0	.....0	.....0	.....0	.....21,347,722	.....0	.....21,347,722	.....0	.....0	.....0	.....0	.....0
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY...	Distribution.....	10/05/2001	03/28/2012	.....190,145	.....0	.....0	.....0	.....0	.....0	.....190,145	.....0	.....190,145	.....0	.....0	.....0	.....0	.....0
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX....	Distribution.....	04/27/1990	03/26/2012	.....1	.....0	.....0	.....0	.....0	.....0	.....1	.....0	.....1	.....0	.....0	.....0	.....0	.....0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	03/16/2012	.....8,326,575	.....0	.....0	.....0	.....0	.....0	.....8,326,575	.....0	.....8,326,575	.....0	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....31,826,419	.....0	.....0	.....0	.....0	.....0	.....31,826,419	.....0	.....31,826,419	.....0	.....0	.....0	.....0	.....0
3999999. Subtotal - Unaffiliated.....							.....43,399,161	.....149,105	.....0	.....0	.....0	.....0	.....149,105	.....(27,791)	.....43,520,475	.....43,529,478	.....158,108	.....(149,105)	.....9,003	.....0
4199999. Totals.....							.....43,399,161	.....149,105	.....0	.....0	.....0	.....0	.....149,105	.....(27,791)	.....43,520,475	.....43,529,478	.....158,108	.....(149,105)	.....9,003	.....0

QE03.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
925387 AG 7	VESSEL MANAGEMENT SERVIC 3.477 2037 01.....		...03/28/2012	CITIGROUP GLOBAL MARKETS.....		.....2,000,000	.....2,000,000	.....0	1FE.....
36177P CY 9	GNMA PASS THRU #00794586 3.500 2042 03.....		...03/15/2012	CITIGROUP GLOBAL MARKETS.....		.....31,270,313	.....30,000,000	.....52,500	1.....
831641 EW 1	SBIC 2012-10A 2.766 2022 03.....		...03/14/2012	CREDIT SUISSE FIRST BOSTON.....		.....15,000,000	.....15,000,000	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....					.....48,270,313	.....47,000,000	.....52,500	.....XXX.....
Bonds - U.S. States, Territories and Possessions									
575827 KH 2	MASSACHUSETTS GENERAL OB .200 2015 08.....		...03/28/2012	GOLDMAN SACHS & CO.....		.....25,700,000	.....25,700,000	.....2,633	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....25,700,000	.....25,700,000	.....2,633	.....XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
114889 WE 4	BROWARD CO PARKS & LAND 5.000 2024 01.....		...03/06/2012	BAS-MERRILL LYNCH.....		.....4,754,514	.....3,930,000	.....0	1FE.....
114889 WF 1	BROWARD CO PARKS & LAND 5.000 2025 01.....		...03/14/2012	VARIOUS.....		.....10,633,534	.....8,900,000	.....0	1FE.....
161035 DR 8	CHARLOTTE GENERAL OBLIGA 5.000 2030 07.....		...03/15/2012	WELLS FARGO SECURITIES.....		.....7,537,340	.....6,405,000	.....0	1FE.....
161035 DS 6	CHARLOTTE GENERAL OBLIGA 5.000 2031 07.....		...03/15/2012	WELLS FARGO SECURITIES.....		.....7,524,978	.....6,405,000	.....0	1FE.....
366155 YZ 6	GARLAND ISD GO REF S2012 5.000 2027 02.....		...03/06/2012	SOUTHWEST SECURITIES.....		.....4,695,320	.....4,000,000	.....0	1FE.....
494656 H2 0	KING & SNOHOMISH CO SD#4 5.000 2031 12.....		...03/13/2012	SEATTLE NORTHWEST SECURITIES CORP.....		.....1,732,890	.....1,500,000	.....0	1FE.....
567288 SN 6	MARICOPA CO USD#48 SCOTT 4.500 2027 07.....		...03/26/2012	STIFEL NICOLAUS & CO INC.....		.....2,416,348	.....2,200,000	.....23,375	1FE.....
621196 B2 9	MT DIABLO USD GO REF S20 5.000 2029 07.....		...03/07/2012	STIFEL NICOLAUS & CO INC.....		.....5,608,400	.....5,000,000	.....0	1FE.....
797272 LW 9	SAN DIEGO CCD GO REF S20 5.000 2029 08.....		...03/07/2012	CITIGROUP GLOBAL MARKETS.....		.....11,672,000	.....10,000,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....56,575,324	.....48,340,000	.....23,375	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
491313 6C 1	KENTUCKY INFRAS WASTEWTR 5.000 2030 02.....		...03/26/2012	MORGAN STANLEY.....		.....2,296,620	.....2,000,000	.....0	1FE.....
491313 6D 9	KENTUCKY INFRAS WASTEWTR 5.000 2031 02.....		...03/26/2012	MORGAN STANLEY.....		.....1,640,062	.....1,435,000	.....0	1FE.....
574217 VC 6	MARYLAND H/E JOHNS HOPKI .180 2036 07.....		...03/28/2012	GOLDMAN SACHS & CO.....		.....10,000,000	.....10,000,000	.....689	1FE.....
576051 GA 8	MASSACHUSETTS WTR RES AU 5.000 2029 08.....		...03/21/2012	BARCLAYS CAPITAL INC.....		.....5,717,100	.....5,000,000	.....0	1FE.....
576051 FK 7	MASSACHUSETTS WTR RES AU 5.000 2029 08.....		...03/21/2012	BARCLAYS CAPITAL INC.....		.....2,732,774	.....2,390,000	.....0	1FE.....
576051 FL 5	MASSACHUSETTS WTR RES AU 5.000 2030 08.....		...03/21/2012	BARCLAYS CAPITAL INC.....		.....2,851,525	.....2,500,000	.....0	1FE.....
576051 FW 1	MASSACHUSETTS WTR RES AU 5.000 2033 08.....		...03/21/2012	BARCLAYS CAPITAL INC.....		.....6,692,657	.....5,940,000	.....0	1FE.....
607167 DZ 3	MOBILE INDL DEV BRD POLL 1.650 2034 06.....		...03/13/2012	MORGAN KEEGAN & CO INC.....		.....5,450,000	.....5,450,000	.....0	1FE.....
751100 HR 2	RALEIGH COMB ENTERPRISE 5.000 2029 03.....		...03/07/2012	CITIGROUP GLOBAL MARKETS.....		.....6,060,261	.....5,125,000	.....0	1FE.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		...03/26/2012	PAY IN KIND.....		.....645,497	.....645,497	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....44,086,496	.....40,485,497	.....689	.....XXX.....
Bonds - Industrial and Miscellaneous									
00104U AC 2	AEPTC 2012-1 A3 2.845 2026 03.....		...03/07/2012	MORGAN STANLEY.....		.....2,499,987	.....2,500,000	.....0	1FE.....
018804 AP 9	ALLIANT TECHSYSTEMS INC 6.875 2020 09.....		...01/20/2012	WELLS FARGO SECURITIES.....		.....2,582,500	.....2,500,000	.....61,780	3FE.....
0258M0 DD 8	AMERICAN EXPRESS CREDIT 2.375 2017 03.....		...03/21/2012	ROYAL BANK OF SCOTLAND.....		.....2,991,870	.....3,000,000	.....0	1FE.....
03027X AA 8	AMERICAN TOWER CORP 4.700 2022 03.....		...03/07/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,100	.....1,000,000	.....0	2FE.....
03523T BH 0	ANHEUSER BUSCH INBEV WOR 6.875 2019 11.....		...03/19/2012	BNP PARIBAS.....		.....1,263,460	.....1,000,000	.....24,253	1FE.....
037735 CR 6	APPALACHIAN POWER CO 4.600 2021 03.....		...03/12/2012	MORGAN STANLEY.....		.....1,111,970	.....1,000,000	.....21,083	2FE.....
038521 D@ 6	ARAMARK CORP (EXT 3/2012 3.719 2016 07.....		...03/01/2012	EXCHANGE.....		.....744,246	.....749,334	.....0	3FE.....
038521 D# 4	ARAMARK CORP (EXT 3/2013 .091 2016 07.....		...03/01/2012	EXCHANGE.....	66,34366,8100	3FE.....

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
00206R AX 0	AT&T INC 4.450 2021 05.....		...03/13/2012	GOLDMAN SACHS & CO.....		.....1,115,560	.....1,000,000	.....14,957	1FE.....
058498 AR 7	BALL CORP 5.000 2022 03.....		...03/08/2012	KEYBANC CAPITAL MARK.....		.....1,012,500	.....1,000,000	.....556	3FE.....
05531F AK 9	BB&T CORP 2.150 2017 03.....		...03/15/2012	DEUTSCHE BANC.....		.....2,993,490	.....3,000,000	.....0	1FE.....
055381 AS 6	BE AEROSPACE INC 5.250 2022 04.....		...03/08/2012	CREDIT SUISSE FIRST BOSTON.....		.....500,000	.....500,000	.....0	3FE.....
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.....		...03/06/2012	CITIGROUP GLOBAL MARKETS.....		.....1,101,800	.....1,000,000	.....12,250	2FE.....
171340 AG 7	CHURCH & DWIGHT CO 3.350 2015 12.....		...03/27/2012	MITSUBISHI SECURITIES (USA) INC.....		.....1,706,153	.....1,625,000	.....15,878	2FE.....
171798 AB 7	CIMAREX ENERGY 5.875 2022 05.....		...03/22/2012	J P MORGAN CHASE SECURITIES INC.....		.....500,000	.....500,000	.....0	3FE.....
191216 AY 6	COCA-COLA CO 1.650 2018 03.....		...03/09/2012	UBS AG.....		.....3,990,680	.....4,000,000	.....0	1FE.....
25459H BC 8	DIRECTV HOLDINGS/FINANCE 2.400 2017 03.....		...03/05/2012	BAS-MERRILL LYNCH.....		.....998,960	.....1,000,000	.....0	2FE.....
25459H BD 6	DIRECTV HOLDINGS/FINANCE 3.800 2022 03.....		...03/05/2012	BAS-MERRILL LYNCH.....		.....999,580	.....1,000,000	.....0	2FE.....
26138E AP 4	DR PEPPER SNAPPLE 3.200 2021 11.....		...03/19/2012	U S BANCORP.....		.....976,550	.....1,000,000	.....11,289	2FE.....
532457 AZ 1	ELI LILLY 5.500 2027 03.....		...03/27/2012	U S BANCORP.....		.....606,275	.....500,000	.....1,146	1FE.....
26884T AF 9	ERAC USA FINANCE COMPANY 2.750 2017 03.....		...03/13/2012	VARIOUS.....		.....2,002,880	.....2,000,000	.....76	2FE.....
343498 AA 9	FLOWERS FOODS 4.375 2022 04.....		...03/29/2012	DEUTSCHE BANC.....		.....1,995,200	.....2,000,000	.....0	2FE.....
345397 VX 8	FORD MOTOR CREDIT 4.250 2017 02.....		...03/21/2012	CITIGROUP GLOBAL MARKETS.....		.....2,020,000	.....2,000,000	.....12,514	3FE.....
377372 AD 9	GLAXOSMITHKLINE 5.650 2018 05.....		...03/14/2012	WELLS FARGO SECURITIES.....		.....1,209,740	.....1,000,000	.....19,461	1FE.....
397624 AE 7	GREIF INC 6.750 2017 02.....		...03/29/2012	WELLS FARGO SECURITIES.....		.....107,750	.....100,000	.....0	3FE.....
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.....
437076 AP 7	HOME DEPOT INC 5.400 2016 03.....		...03/09/2012	RBC CAPITAL MARKETS.....		.....1,220,741	.....1,050,000	.....2,048	1FE.....
44107T AR 7	HOST HOTELS & RESORTS (1 5.250 2022 03.....		...03/14/2012	GOLDMAN SACHS & CO.....		.....2,000,000	.....2,000,000	.....0	3FE.....
458140 AH 3	INTEL CORP 1.950 2016 10.....		...03/08/2012	STIFEL NICOLAUS & CO INC.....		.....1,037,760	.....1,000,000	.....9,425	1FE.....
46625H HZ 6	JP MORGAN CHASE 4.625 2021 05.....		...03/07/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,062,080	.....1,000,000	.....15,674	1FE.....
46623E JP 5	JP MORGAN CHASE & CO 1.875 2015 03.....		...03/14/2012	J P MORGAN CHASE SECURITIES INC.....		.....999,300	.....1,000,000	.....0	1FE.....
494368 BB 8	KIMBERLY CLARK 6.125 2017 08.....		...03/09/2012	CORTVIEW CAPITAL SECURITIES.....		.....122,872	.....100,000	.....732	1FE.....
565849 AD 8	MARATHON OIL 6.000 2017 10.....		...03/09/2012	BARCLAYS CAPITAL INC.....		.....2,351,280	.....2,000,000	.....54,333	2FE.....
571903 AJ 2	MARRIOTT INTERNATIONAL 3.000 2019 03.....		...03/09/2012	J P MORGAN CHASE SECURITIES INC.....		.....990,300	.....1,000,000	.....1,417	2FE.....
57629W BQ 2	MASSMUTUAL GLOBAL FUNDIN 2.200 2017 04.....		...03/29/2012	CREDIT SUISSE FIRST BOSTON.....		.....2,986,950	.....3,000,000	.....0	1FE.....
585055 AX 4	MEDTRONIC INC 3.125 2022 03.....		...03/15/2012	VARIOUS.....		.....2,992,180	.....3,000,000	.....87	1FE.....
651639 AN 6	NEWMONT MINING 3.500 2022 03.....		...03/05/2012	CITIGROUP GLOBAL MARKETS.....		.....1,984,780	.....2,000,000	.....0	2FE.....
655664 AP 5	NORDSTROM INC 4.000 2021 10.....		...03/08/2012	CITIGROUP GLOBAL MARKETS.....		.....1,094,320	.....1,000,000	.....16,889	1FE.....
655844 BJ 6	NORFOLK SOUTH CORP 3.000 2022 04.....		...03/13/2012	BAS-MERRILL LYNCH.....		.....1,980,020	.....2,000,000	.....83	2FE.....
718172 AN 9	PHILIP MORRIS INTERNATIO 1.625 2017 03.....		...03/14/2012	GOLDMAN SACHS & CO.....		.....3,966,120	.....4,000,000	.....0	1FE.....
693476 BN 2	PNC FUNDING CORP 3.300 2022 03.....		...03/05/2012	MORGAN STANLEY.....		.....994,440	.....1,000,000	.....0	1FE.....
74432N AA 0	PRUDENTIAL COVERED TRUST 2.997 2015 09.....		...03/27/2012	DEUTSCHE BANC.....		.....3,000,000	.....3,000,000	.....0	1FE.....
744533 BK 5	PUBLIC SERVICE OKLAHOMA 5.150 2019 12.....		...03/21/2012	WELLS FARGO SECURITIES.....		.....1,121,390	.....1,000,000	.....16,451	2FE.....
761713 AU 0	REYNOLDS AMERICAN 6.750 2017 06.....		...03/15/2012	CITIGROUP GLOBAL MARKETS.....		.....1,185,140	.....1,000,000	.....17,813	2FE.....
827048 AN 9	SILGAN HOLDINGS (144A) 5.000 2020 04.....		...03/09/2012	BAS-MERRILL LYNCH.....		.....5,000,000	.....5,000,000	.....0	3FE.....
844895 AV 4	SOUTHWEST GAS CORP 3.875 2022 04.....		...03/26/2012	VARIOUS.....		.....2,509,440	.....2,500,000	.....323	2FE.....
854502 AC 5	STANLEY BLACK & DECKER 3.400 2021 12.....		...03/07/2012	GOLDMAN SACHS & CO.....	1,458,6571,405,00014,596	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)
87612E AZ 9	TARGET CORP 2.900 2022 01.....		...03/30/2012	BARCLAYS CAPITAL INC.....		.....997,020	.....1,000,000	.....0	1FE.....
880779 AX 1	TEREX CORP 6.500 2020 04.....		...03/22/2012	CREDIT SUISSE FIRST BOSTON.....		.....500,000	.....500,000	.....0	4FE.....
91324P BV 3	UNITEDHEALTH GROUP INC 2.875 2022 03.....		...03/05/2012	BAS-MERRILL LYNCH.....		.....993,100	.....1,000,000	.....0	1FE.....
91159H HA 1	US BANCORP 4.125 2021 05.....		...03/12/2012	U S BANCORP.....		.....1,101,970	.....1,000,000	.....12,604	1FE.....
91159H HC 7	US BANCORP 3.000 2022 03.....		...02/28/2012	UBS AG.....		.....999,300	.....1,000,000	.....0	1FE.....
984121 CF 8	XEROX CORP 2.950 2017 03.....		...03/08/2012	BAS-MERRILL LYNCH.....		.....1,997,500	.....2,000,000	.....0	2FE.....
008916 AH 1	AGRIUM INC 6.750 2019 01.....	A.....	...03/09/2012	MORGAN STANLEY.....		.....1,216,570	.....1,000,000	.....11,063	2FE.....
06415C AE 9	BANK OF NOVA SCOTIA (144 1.750 2017 03.....	A.....	...03/15/2012	BARCLAYS CAPITAL INC.....		.....1,997,800	.....2,000,000	.....0	1FE.....
067901 AJ 7	BARRICK GOLD CORP (144A) 3.850 2022 04.....	A.....	...03/29/2012	J P MORGAN CHASE SECURITIES INC.....		.....999,430	.....1,000,000	.....0	2FE.....
136375 BV 3	CANADIAN NATIONAL RAILWA 2.850 2021 12.....	A.....	...03/13/2012	RBC CAPITAL MARKETS.....		.....1,008,960	.....1,000,000	.....9,579	1FE.....
891145 TN 4	TORONTO DOMINION BANK (1 1.500 2017 03.....	A.....	...03/05/2012	BARCLAYS CAPITAL INC.....		.....498,300	.....500,000	.....0	1FE.....
92658T AP 3	VIDEOTRON LTEE (144A) 5.000 2022 07.....	A.....	...03/29/2012	BAS-MERRILL LYNCH.....		.....1,985,000	.....2,000,000	.....0	3FE.....
034863 AB 6	ANGLO AMERICAN (144A) 9.375 2019 04.....	F.....	...03/08/2012	HSBC.....		.....1,245,021	.....946,000	.....38,185	2FE.....
034863 AE 0	ANGLO AMERICAN (144A) 2.625 2017 04.....	F.....	...03/26/2012	MORGAN STANLEY.....		.....3,991,240	.....4,000,000	.....0	2FE.....
055451 AQ 1	BHP FINANCE USA 2.875 2022 02.....	F.....	...02/22/2012	J P MORGAN CHASE SECURITIES INC.....		.....993,120	.....1,000,000	.....240	1FE.....
84650W AD 8	BOLIGKREDIT (144A) 2.300 2017 06.....	F.....	...03/29/2012	BARCLAYS CAPITAL INC.....		.....2,992,680	.....3,000,000	.....0	1FE.....
23329P AA 8	DNB BANK ASA (144A) 3.200 2017 04.....	F.....	...03/26/2012	GOLDMAN SACHS & CO.....		.....999,130	.....1,000,000	.....0	1FE.....
423012 AA 1	HEINEKEN NV (144A) 3.400 2022 04.....	F.....	...03/30/2012	J P MORGAN CHASE SECURITIES INC.....		.....4,992,360	.....5,000,000	.....0	2FE.....
500472 AF 2	PHILIPS ELECTRONICS 3.750 2022 03.....	F.....	...03/05/2012	DEUTSCHE BANC.....		.....995,450	.....1,000,000	.....0	1FE.....
76720A AB 2	RIO TINTO FINANCE 2.000 2017 03.....	F.....	...03/19/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,997,440	.....2,000,000	.....0	1FE.....
76720A AC 0	RIO TINTO FINANCE 3.500 2022 03.....	F.....	...03/19/2012	CREDIT SUISSE FIRST BOSTON.....		.....2,984,220	.....3,000,000	.....0	1FE.....
86960B AB 8	SVENSKA HANDELSBANKEN 2.875 2017 04.....	F.....	...03/28/2012	J P MORGAN CHASE SECURITIES INC.....		.....999,080	.....1,000,000	.....0	1FE.....
87020L AD 8	SWEDBANK HYPOTEK AB (144 2.375 2017 04.....	F.....	...03/16/2012	DEUTSCHE BANC.....		.....1,995,740	.....2,000,000	.....0	1FE.....
87164K AA 2	SYNGENTA FINANCE 3.125 2022 03.....	F.....	...03/21/2012	CITIGROUP GLOBAL MARKETS.....		.....2,995,140	.....3,000,000	.....0	1FE.....
881575 AA 2	TESCO PLC (144A) 5.500 2017 11.....	F.....	...03/30/2012	BNP PARIBAS.....		.....173,949	.....150,000	.....0	1FE.....
91911T AG 8	VALE OVERSEAS LIMITED 6.250 2017 01.....	F.....	...03/09/2012	BARCLAYS CAPITAL INC.....		.....1,155,850	.....1,000,000	.....8,854	2FE.....
91911T AM 5	VALE OVERSEAS LIMITED 4.375 2022 01.....	F.....	...03/28/2012	CITIGROUP GLOBAL MARKETS.....		.....1,013,450	.....1,000,000	.....0	2FE.....
92857W AX 8	VODAFONE GROUP PLC 1.625 2017 03.....	F.....	...03/13/2012	MORGAN STANLEY.....		.....2,983,410	.....3,000,000	.....0	1FE.....
928670 AK 4	VOLKSWAGEN INTL FIN NV (2.375 2017 03.....	F.....	...03/19/2012	BAS-MERRILL LYNCH.....		.....2,980,650	.....3,000,000	.....0	1FE.....
94707V AC 4	WEATHERFORD INTL LTD 4.500 2022 04.....	F.....	...03/30/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,550	.....1,000,000	.....0	2FE.....
81744U AB 0	SEMT 2012-2 A2 (CMO) 3.500 2042 03.....		...03/27/2012	BARCLAYS CAPITAL INC.....		.....10,254,810	.....10,000,000	.....27,222	1FE.....
92936Q AG 3	WFRBS 2012-C6 A4 3.440 2045 04.....		...03/16/2012	WELLS FARGO SECURITIES.....		.....5,049,775	.....5,000,000	.....0	1FE.....
43812K AC 7	HAROT 2010-2 A3 1.340 2014 03.....		...03/22/2012	J P MORGAN CHASE SECURITIES INC.....		.....11,832,454	.....11,779,080	.....3,946	1FE.....
80282T AB 3	SDART 2011-3 A2 1.110 2014 08.....		...03/30/2012	VARIOUS.....		.....15,495,091	.....15,465,000	.....2,582	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....172,560,282	.....169,436,223	.....459,388	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....347,192,415	.....330,961,720	.....538,584	.....XXX.....
8399999.	Total - Bonds.....					.....347,192,415	.....330,961,720	.....538,584	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
053588 10 9	AVEO PHARMACEUTICALS INC.....		...01/04/2012	DISTRIBUTION FROM PARTNERSHIP.....	.....2,160,000	.....34,826	.....XXX.....	.....0	L.....
43739Q 10 0	HOMEAWAY INC.....		...03/05/2012	DISTRIBUTION FROM PARTNERSHIP.....	.....1,536,000	.....41,856	.....XXX.....	.....0	L.....

QE04.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
64118V 10 6	NETSPEND HOLDINGS INC.....		...02/27/2012	DISTRIBUTION FROM PARTNERSHIP.....	22,786.000	216,011	XXX	0	L
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		...02/15/2012	DISTRIBUTION FROM PARTNERSHIP.....	22,080.000	594,173	XXX	0	L
698354 10 7	PANDORA MEDIA INC.....		...03/06/2012	DISTRIBUTION FROM PARTNERSHIP.....	35,361.000	456,511	XXX	0	L
87612G 10 1	TARGA RESOURCES CORP.....		...02/28/2012	DISTRIBUTION FROM PARTNERSHIP.....	1,840.000	84,198	XXX	0	L
92046N 10 2	VALUE CLICK.....		...02/15/2012	DISTRIBUTION FROM PARTNERSHIP.....	6,221.000	122,740	XXX	0	L
99C001 11 4	SPECTRAGRAPHICS CORP.....		...01/24/2012	DIRECT WITH COMPANY.....	0.001	0	XXX	0	U
993903 AS 2	QSC AG (5944318) (F).....	D	...03/14/2012	DISTRIBUTION FROM PARTNERSHIP.....	410,642.000	1,249,912	XXX	0	L
N47279 10 9	INTERXION HOLDING NV.....	F	...03/14/2012	DISTRIBUTION FROM PARTNERSHIP.....	164,919.000	2,714,897	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					5,515,124	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....					5,515,124	XXX	0	XXX
9799999.	Total - Common Stocks.....					5,515,124	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					5,515,124	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					352,707,539	XXX	538,584	XXX

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

QE04.3

SCHEDULE D - PART 4

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

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

12802R	AA	3	02/01/2012	CAL DIVE INT	4.930	35,705	35,705	35,705	35,705	0	0	0	0	0	35,705	0	0	0	880	02/01/2027	1FE
217194	AB	5	03/05/2012	COP I LLC	3.650	71,207	71,207	71,207	71,207	0	0	0	0	0	71,207	0	0	0	650	12/05/2021	1FE
367333	AA	9	03/12/2012	GATE CAPITAL	3.550	75,923	75,923	75,923	75,923	0	0	0	0	0	75,923	0	0	0	674	06/11/2021	1FE
911759	CL	0	02/01/2012	HOUSING URBAN DEVELOPM	7.080	35,000	35,000	39,591	35,000	0	0	0	0	0	35,000	0	0	0	1,239	08/01/2016	1
911759	DD	7	02/01/2012	HOUSING URBAN DEVELOPM	6.410	38,000	38,000	43,256	38,000	0	0	0	0	0	38,000	0	0	0	1,218	08/01/2014	1
911759	EY	0	02/01/2012	HOUSING URBAN DEVELOPM	6.620	1,446,000	1,446,000	1,673,384	1,446,000	0	0	0	0	0	1,446,000	0	0	0	47,863	08/01/2020	1
779382	AM	2	01/17/2012	ROWAN COMPANIES	3.158	208,355	208,355	208,355	208,355	0	0	0	0	0	208,355	0	0	0	3,290	07/15/2021	1FE
89609G	AA	0	02/21/2012	TRICAHUE LEASING	3.503	141,670	141,670	141,670	141,670	0	0	0	0	0	141,670	0	0	0	1,241	11/19/2021	1FE
925387	AF	9	02/15/2012	VESSEL MANAGEMENT SERV	3.432	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	174	08/15/2036	1FE
02265Q	AA	6	02/21/2012	AMAL LIMITED	3.465	91,871	91,871	91,871	91,871	0	0	0	0	0	91,871	0	0	0	796	08/21/2021	1
36202C	3X	9	03/20/2012	GNMA II PASS #2614	6.000	8,653	8,653	8,388	8,458	0	195	0	195	0	8,653	0	0	0	67	07/20/2028	1
36202D	G6	2	03/20/2012	GNMA II PASS #2921	7.500	1,168	1,168	1,182	1,213	0	(45)	0	(45)	0	1,168	0	0	0	9	05/20/2030	1
36202D	J8	5	03/20/2012	GNMA II PASS #2987	7.500	105	105	106	106	0	(1)	0	(1)	0	105	0	0	0	1	10/20/2030	1
36202D	6D	8	03/20/2012	GNMA II PASS #3568	5.000	620,997	620,997	617,116	617,814	0	3,183	0	3,183	0	620,997	0	0	0	5,262	06/20/2034	1
36202E	BU	2	03/20/2012	GNMA II PASS #3651	5.000	1,256,110	1,256,110	1,248,259	1,249,789	0	6,322	0	6,322	0	1,256,110	0	0	0	10,706	12/20/2034	1
36202E	DD	8	03/20/2012	GNMA II PASS #3700	4.500	333,554	333,554	315,886	320,731	0	12,822	0	12,822	0	333,554	0	0	0	2,420	04/20/2035	1
36202E	ET	2	03/20/2012	GNMA II PASS #3746	4.500	2,118,733	2,118,733	2,019,278	2,044,714	0	74,019	0	74,019	0	2,118,733	0	0	0	13,406	08/20/2035	1
36202E	E7	0	03/20/2012	GNMA II PASS #3758	4.500	745,166	745,166	711,168	721,960	0	23,205	0	23,205	0	745,166	0	0	0	6,024	09/20/2035	1
36202E	E8	8	03/20/2012	GNMA II PASS #3759	5.000	510,360	510,360	508,845	508,927	0	1,433	0	1,433	0	510,360	0	0	0	4,124	09/20/2035	1
36202E	FL	8	03/20/2012	GNMA II PASS #3771	4.500	560,606	560,606	539,145	545,474	0	15,132	0	15,132	0	560,606	0	0	0	3,189	10/20/2035	1
36202E	F2	0	03/20/2012	GNMA II PASS #3785	5.000	1,270,935	1,270,935	1,244,126	1,252,185	0	18,750	0	18,750	0	1,270,935	0	0	0	10,899	11/20/2035	1
36202E	HF	9	03/20/2012	GNMA II PASS #3830	5.500	617,048	617,048	591,691	598,814	0	18,234	0	18,234	0	617,048	0	0	0	5,581	03/20/2036	1
36216C	KY	2	03/15/2012	GNMA PASS TH #160611	9.500	212	212	226	225	0	(13)	0	(13)	0	212	0	0	0	3	09/15/2016	1
36216G	N3	8	03/15/2012	GNMA PASS TH #164310	9.500	27	27	28	28	0	(2)	0	(2)	0	27	0	0	0	0	09/15/2018	1
362160	Q9	7	03/15/2012	GNMA PASS TH #179680	9.500	87	87	92	90	0	(3)	0	(3)	0	87	0	0	0	1	10/15/2016	1
362161	7E	5	03/15/2012	GNMA PASS TH #180993	9.500	68	68	72	70	0	(2)	0	(2)	0	68	0	0	0	1	11/15/2019	1
362164	W5	0	03/15/2012	GNMA PASS TH #183468	9.500	4	4	5	5	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2016	1
36217D	UZ	5	03/15/2012	GNMA PASS TH #190600	9.500	111	111	118	114	0	(3)	0	(3)	0	111	0	0	0	2	08/15/2016	1
36217S	TL	5	03/15/2012	GNMA PASS TH #202255	9.500	62	62	66	64	0	(3)	0	(3)	0	62	0	0	0	1	08/15/2017	1
36217T	CA	5	03/15/2012	GNMA PASS TH #202665	9.500	129	129	138	138	0	(8)	0	(8)	0	129	0	0	0	2	11/15/2019	1
36217T	CQ	0	03/15/2012	GNMA PASS TH #202679	9.500	20	20	22	22	0	(2)	0	(2)	0	20	0	0	0	0	12/15/2019	1
362172	N4	6	03/15/2012	GNMA PASS TH #210211	9.500	15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	07/15/2017	1
36218X	3Z	0	03/15/2012	GNMA PASS TH #235816	9.500	205	205	219	218	0	(13)	0	(13)	0	205	0	0	0	3	06/15/2018	1
362191	X7	8	03/15/2012	GNMA PASS TH #264502	9.500	44	44	47	47	0	(3)	0	(3)	0	44	0	0	0	1	09/15/2018	1
36205F	5V	1	03/15/2012	GNMA PASS TH #389760	5.000	14,001	14,001	14,320	14,119	0	(118)	0	(118)	0	14,001	0	0	0	117	11/15/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201M A8 5	GNMA PASS TH #586931 5.000		03/15/2012	PAID ON PRINCIPAL		14,523	14,523	14,891	14,676	0	(153)	0	(153)	0	14,523	0	0	0	85	10/15/2017	1
36201M SA 1	GNMA PASS TH #587413 5.500		03/15/2012	PAID ON PRINCIPAL		44,228	44,228	45,195	45,052	0	(825)	0	(825)	0	44,228	0	0	0	399	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421 5.500		03/15/2012	PAID ON PRINCIPAL		33,589	33,589	34,323	34,120	0	(532)	0	(532)	0	33,589	0	0	0	164	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		03/15/2012	PAID ON PRINCIPAL		9,374	9,374	9,612	9,463	0	(89)	0	(89)	0	9,374	0	0	0	78	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		03/15/2012	PAID ON PRINCIPAL		4,157	4,157	4,252	4,206	0	(48)	0	(48)	0	4,157	0	0	0	35	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		03/15/2012	PAID ON PRINCIPAL		16,031	16,031	16,437	16,220	0	(189)	0	(189)	0	16,031	0	0	0	138	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		03/15/2012	PAID ON PRINCIPAL		8,273	8,273	8,483	8,361	0	(88)	0	(88)	0	8,273	0	0	0	69	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		03/15/2012	PAID ON PRINCIPAL		214,016	214,016	203,976	205,848	0	8,169	0	8,169	0	214,016	0	0	0	2,043	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		03/15/2012	PAID ON PRINCIPAL		94,299	94,299	88,848	90,049	0	4,250	0	4,250	0	94,299	0	0	0	712	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		03/15/2012	PAID ON PRINCIPAL		69,570	69,570	65,548	66,435	0	3,135	0	3,135	0	69,570	0	0	0	620	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		03/15/2012	PAID ON PRINCIPAL		235,347	235,347	236,432	236,230	0	(883)	0	(883)	0	235,347	0	0	0	2,043	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		03/15/2012	PAID ON PRINCIPAL		209,104	209,104	210,068	209,890	0	(786)	0	(786)	0	209,104	0	0	0	1,795	05/15/2040	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		03/25/2012	PAID ON PRINCIPAL		6,878	6,878	6,734	6,800	0	78	0	78	0	6,878	0	0	0	85	02/01/2021	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		03/25/2012	PAID ON PRINCIPAL		404	404	403	403	0	2	0	2	0	404	0	0	0	5	10/25/2021	1
831641 DL 6	SBIC 2002-10B 1 4.670		03/12/2012	PAID ON PRINCIPAL		767,182	767,182	767,182	763,627	0	3,555	0	3,555	0	767,182	0	0	0	17,865	09/10/2012	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		02/10/2012	PAID ON PRINCIPAL		860	860	860	857	0	3	0	3	0	860	0	0	0	11	08/10/2013	1
						0	0	0	0	0	0	0	0	0	0	0	0	0	0		
0599999.	Total - Bonds - U.S. Government					11,959,989	11,959,989	11,944,765	11,771,309	0	188,681	0	188,681	0	11,959,989	0	0	0	145,990	XXX	XXX
Bonds - All Other Government																					
110709 BN 1	BRITISH COLUMBIA (PROV) 2.650	A.	01/10/2012	RBC CAPITAL MARKETS		1,024,540	1,000,000	999,830	999,800	0	0	0	0	0	999,800	0	24,740	24,740	8,171	09/22/2021	1FE
30216B CS 9	EXPORT DEVELOPMENT CAN 1.250	A.	01/06/2012	SCOTIA CAPITAL		1,012,090	1,000,000	996,960	997,062	0	16	0	16	0	997,079	0	15,011	15,011	2,604	10/26/2016	1FE
563469 FK 6	MANITOBA (PROVINCE OF) 5.000	A.	02/15/2012	MATURED		1,000,000	1,000,000	998,080	999,810	0	190	0	190	0	1,000,000	0	0	0	25,000	02/15/2012	1FE
91086Q AH 1	UNITED MEXICAN STATES 7.500	F.	01/14/2012	MATURED		2,500,000	2,500,000	2,542,500	2,500,000	0	(0)	0	(0)	0	2,500,000	0	0	0	93,750	01/14/2012	2FE
1099999.	Total - Bonds - All Other Government					5,536,630	5,500,000	5,537,370	5,496,673	0	206	0	206	0	5,496,879	0	39,751	39,751	129,525	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
419791 WQ 7	HAWAII GENERAL OBLIGAT 5.375		01/06/2012	REDEEMED		3,810,000	3,810,000	3,947,884	3,810,000	0	0	0	0	0	3,810,000	0	0	0	88,172	08/01/2018	1FE
574192 ST 8	MARYLAND GENERAL OBLIG 5.500		03/01/2012	MATURED		5,620,000	5,620,000	6,590,518	5,640,176	0	(20,176)	0	(20,176)	0	5,620,000	0	0	0	154,550	03/01/2012	1FE
574192 2D 1	MARYLAND GO S2009 QSCB		03/15/2012	QUALIFIED TAX CREDIT		0	298,500	271,179	0	0	0	0	0	0	0	0	0	0	0	03/15/2012	1FE
574192 2D 1	MARYLAND GO S2009 QSCB		03/15/2012	QUALIFIED TAX CREDIT		0	154,026	139,790	0	0	0	0	0	0	0	0	0	0	0	03/15/2012	1FE
644682 TM 8	NEW HAMPSHIRE GO CAP I 5.000		03/15/2012	MATURED		4,500,000	4,500,000	4,812,525	4,510,935	0	(10,935)	0	(10,935)	0	4,500,000	0	0	0	112,500	03/15/2012	1FE
677519 DT 4	OHIO GENERAL OBLIGATIO 5.000		03/15/2012	REDEEMED		5,000,000	5,000,000	5,271,500	5,006,850	0	(6,850)	0	(6,850)	0	5,000,000	0	0	0	125,000	09/15/2018	1FE
709141 UM 5	PENNSYLVANIA GO FIRST 5.250		02/01/2012	REDEEMED		5,365,000	5,365,000	5,835,940	5,369,507	0	(4,507)	0	(4,507)	0	5,365,000	0	0	0	140,831	02/01/2015	1FE
837107 W5 6	SOUTH CAROLINA GENERAL 5.000		01/01/2012	REDEEMED		9,933,350	9,835,000	10,359,402	9,933,350	0	0	0	0	0	9,933,350	0	0	0	245,875	01/01/2014	1FE
837107 W6 4	SOUTH CAROLINA GENERAL 5.000		01/01/2012	REDEEMED		10,403,000	10,300,000	10,758,144	10,403,000	0	0	0	0	0	10,403,000	0	0	0	257,500	01/01/2015	1FE
837107 4L 2	SOUTH CAROLINA GENERAL 5.000		01/01/2012	REDEEMED		5,913,550	5,855,000	6,241,020	5,913,550	0	0	0	0	0	5,913,550	0	0	0	146,375	01/01/2016	1FE
837107 4M 0	SOUTH CAROLINA GENERAL 5.000		01/01/2012	REDEEMED		4,040,000	4,000,000	4,237,400	4,040,000	0	0	0	0	0	4,040,000	0	0	0	100,000	01/01/2017	1FE

QE05.1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 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.							
93974A GJ 7	WASHINGTON GENERAL OBL 5.000.....		01/01/2012	REDEEMED.....		3,000,000	3,000,000	2,940,540	3,000,000	0	0	0	0	0	3,000,000	0	0	0	75,000	01/01/2022	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					57,584,900	57,737,526	61,405,842	57,627,367	0	(42,467)	0	(42,467)	0	57,584,900	0	0	0	1,445,804	XXX...	XXX...
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
073900 QH 8	BEAUFORT CO SCH DIST G 5.000.....		03/01/2012	REDEEMED.....		5,003,100	4,905,000	5,361,803	5,012,469	0	(9,320)	0	(9,320)	0	5,003,149	0	(49)	(49)	122,625	03/01/2015	1FE.....
167615 EP 4	CHICAGO PARK DIST REF 5.000.....		01/01/2012	MATURED.....		5,000,000	5,000,000	5,335,350	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2012	1FE.....
184540 C2 6	CLEAR CREEK ISD GO S20 4.500.....		02/15/2012	MATURED.....		60,000	60,000	63,792	60,064	0	(64)	0	(64)	0	60,000	0	0	0	1,350	02/15/2012	1FE.....
184540 W9 9	CLEAR CREEK ISD GO S20 4.500.....		02/15/2012	MATURED.....		50,000	50,000	53,160	50,054	0	(54)	0	(54)	0	50,000	0	0	0	1,125	02/15/2012	1FE.....
184540 X3 1	CLEAR CREEK ISD GO S20 4.500.....		02/15/2012	MATURED.....		4,890,000	4,890,000	5,199,036	4,895,232	0	(5,232)	0	(5,232)	0	4,890,000	0	0	0	110,025	02/15/2012	1FE.....
249174 KK 8	DENVER CITY&CO GO SD#1 ---.....		03/15/2012	QUALIFIED TAX CREDIT.....		0	119,200	104,838	0	0	0	0	0	0	0	0	0	0	0	03/15/2012	1FE.....
584002 HX 0	MECKLENBURG CO GENERAL 5.000.....		02/01/2012	MATURED.....		7,000,000	7,000,000	7,687,470	7,009,620	0	(9,620)	0	(9,620)	0	7,000,000	0	0	0	175,000	02/01/2012	1FE.....
603823 ZU 2	MINNEAPOLIS ST PAUL ME 6.150.....		01/01/2012	REDEEMED.....		6,180,000	6,000,000	6,086,170	6,011,140	0	0	0	0	0	6,011,140	0	168,860	168,860	184,500	01/01/2013	1FE.....
603823 ZV 0	MINNEAPOLIS ST PAUL ME 6.250.....		01/01/2012	REDEEMED.....		669,500	650,000	648,876	649,753	0	0	0	0	0	649,753	0	19,747	19,747	20,313	01/01/2014	1FE.....
667027 4K 9	NORTHSIDE ISD GO S2009 ---.....		03/15/2012	QUALIFIED TAX CREDIT.....		0	260,100	230,984	0	0	0	0	0	0	0	0	0	0	0	03/15/2012	1FE.....
678519 BZ 1	OKLAHOMA CITY GEN OBLI 5.250.....		03/01/2012	MATURED.....		8,580,000	8,580,000	9,364,555	8,595,272	0	(15,272)	0	(15,272)	0	8,580,000	0	0	0	225,225	03/01/2012	1FE.....
751617 4P 3	RAMSEY CO CAP IMPT GO 5.000.....		02/01/2012	MATURED.....		1,490,000	1,490,000	1,575,869	1,491,684	0	(1,684)	0	(1,684)	0	1,490,000	0	0	0	37,250	02/01/2012	1FE.....
771614 GZ 1	ROCHESTER ISD NO#535 G 5.000.....		02/01/2012	MATURED.....		660,000	660,000	722,297	660,746	0	(746)	0	(746)	0	660,000	0	0	0	16,500	02/01/2012	1FE.....
815626 HL 3	SEDGWICK CO USD#259 GO ---.....		03/15/2012	QUALIFIED TAX CREDIT.....		0	147,500	132,559	0	0	0	0	0	0	0	0	0	0	0	03/15/2012	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					39,582,600	39,811,800	42,566,758	39,436,033	0	(41,991)	0	(41,991)	0	39,394,042	0	188,558	188,558	1,018,913	XXX...	XXX...
Bonds - U.S. Special Revenue and Special Assessment																					
013493 BQ 3	ALBUQUERQUE BERNALILLO 5.000.....		01/05/2012	MUNI CENTER.....		844,710	750,000	775,575	762,983	0	(75)	0	(75)	0	762,908	0	81,803	81,803	19,688	07/01/2025	1FE.....
013493 BQ 3	ALBUQUERQUE BERNALILLO 5.000.....		12/28/2011	J P MORGAN CHASE SECUR.....		0	0	0	0	0	0	0	0	0	0	0	0	0	25,278	07/01/2025	1FE.....
013493 BR 1	ALBUQUERQUE BERNALILLO 5.000.....		01/10/2012	RBC DAIN RAUSCHER INC.....		3,827,244	3,400,000	3,510,466	3,456,066	0	(408)	0	(408)	0	3,455,658	0	371,586	371,586	90,667	07/01/2026	1FE.....
139883 AA 0	CAPITAL CITY ECONOMIC 5.000.....		03/28/2012	PAID ON PRINCIPAL.....		113,398	113,398	113,398	113,398	0	0	0	0	0	113,398	0	0	0	475	12/01/2027	1.....
186432 VF 4	CLEVELAND WTRWKS 1ST M 5.750.....		01/01/2012	REDEEMED.....		20,000	20,000	19,804	20,000	0	0	0	0	0	20,000	0	0	0	575	01/01/2016	2FE.....
251237 B7 7	DETROIT SEWER DISP REV 5.250.....		01/13/2012	RBC DAIN RAUSCHER INC.....		9,798,800	8,500,000	9,295,940	9,164,870	0	(3,995)	0	(3,995)	0	9,160,875	0	637,925	637,925	245,437	07/01/2019	1FE.....
49130P BB 9	KENTUCKY HSG CORP S200 5.375.....		03/01/2012	PAID ON PRINCIPAL.....		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	6,226	01/01/2033	1FE.....
49151E JJ 3	KENTUCKY PPTY & BLDG P 5.375.....		02/01/2012	MATURED.....		6,000,000	6,000,000	6,511,930	6,004,790	0	(4,790)	0	(4,790)	0	6,000,000	0	0	0	161,250	02/01/2012	1FE.....
495289 GS 3	KING CO SEWER REV S200 5.500.....		01/01/2012	REDEEMED.....		1,000,000	1,000,000	1,121,980	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,500	01/01/2014	1FE.....
57586E DK 4	MASSACHUSETTS H/E (AMH 2.750.....		01/05/2012	REDEEMED.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	24,444	11/01/2038	1FE.....
592247 FN 5	METRO PIER & EXP AUTH ---.....		01/12/2012	BARCLAYS CAPITAL INC.....		9,958,852	11,210,000	5,812,273	8,718,802	0	19,057	0	19,057	0	8,737,859	0	1,220,993	1,220,993	0	06/15/2017	1FE.....
646139 XE 0	NEW JERSEY TURNPIKE AU 6.500.....		01/01/2012	PAID ON PRINCIPAL.....		1,980,000	1,980,000	2,363,335	2,128,323	0	(148,323)	0	(148,323)	0	1,980,000	0	0	0	64,350	01/01/2016	1.....
67920P CN 8	OKLAHOMA TRANSP AUTH T 5.375.....		01/01/2012	REDEEMED.....		1,490,000	1,490,000	1,665,462	1,490,000	0	0	0	0	0	1,490,000	0	0	0	40,044	01/01/2013	1FE.....
67920P CY 4	OKLAHOMA TURNPIKE AUTH 5.375.....		01/01/2012	REDEEMED.....		10,645,000	10,645,000	11,898,555	10,645,000	0	0	0	0	0	10,645,000	0	0	0	286,084	01/01/2013	1FE.....
67920P CZ 1	OKLAHOMA TURNPIKE AUTH 5.375.....		01/01/2012	REDEEMED.....		11,415,000	11,415,000	11,907,443	11,415,000	0	0	0	0	0	11,415,000	0	0	0	306,778	01/01/2014	1FE.....
696550 PV 8	PALM BEACH CO SCH BRD 5.000.....		01/05/2012	CITIGROUP GLOBAL MARK.....		11,053,802	9,885,000	10,664,056	10,195,042	0	(1,932)	0	(1,932)	0	10,193,111	0	860,692	860,692	218,294	08/01/2017	1FE.....
71883R EC 3	PHOENIX CIVIC IMP JR L 5.250.....		01/09/2012	RBC DAIN RAUSCHER INC.....		6,282,350	5,000,000	5,238,450	5,134,100	0	(500)	0	(500)	0	5,133,600	0	1,148,750	1,148,750	139,271	07/01/2020	1FE.....

QE05.2

SCHEDULE D - PART 4

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

1	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)
796253 NT 5	SAN ANTONIO ELEC & GAS 5.000		02/01/2012	PAID ON PRINCIPAL		1,415,000	1,415,000	1,495,047	1,457,648	0	(42,648)	0	(42,648)	0	1,415,000	0	0	0	35,375	02/01/2017	1
796253 KH 4	SAN ANTONIO ELEC & GAS 5.000		02/01/2012	MATURED		60,000	60,000	54,995	59,947	0	53	0	53	0	60,000	0	0	0	1,500	02/01/2012	1
79061A BF 3	ST JOSEPH CO (UNIV NOT 3.875		03/01/2012	REDEEMED		17,000,000	17,000,000	17,540,430	17,529,040	0	(529,040)	0	(529,040)	0	17,000,000	0	0	0	329,375	03/01/2040	1FE
915115 L7 2	UNIV OF TEXAS PERM UNI 5.250		01/01/2012	REDEEMED		5,000,000	5,000,000	5,228,600	5,000,000	0	0	0	0	0	5,000,000	0	0	0	131,250	07/01/2016	1FE
915115 L8 0	UNIV OF TEXAS PERM UNI 5.250		01/01/2012	REDEEMED		9,000,000	9,000,000	9,347,130	9,000,000	0	0	0	0	0	9,000,000	0	0	0	236,250	07/01/2017	1FE
915115 L9 8	UNIV OF TEXAS PERM UNI 5.250		01/01/2012	REDEEMED		7,155,000	7,155,000	7,380,239	7,155,000	0	0	0	0	0	7,155,000	0	0	0	187,819	07/01/2018	1FE
92817S PM 4	VIRGINIA PUB SCH AUTH		03/15/2012	QUALIFIED TAX CREDIT		0	302,500	271,687	0	0	0	0	0	0	0	0	0	0	0	03/15/2012	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.485		03/15/2012	PAID ON PRINCIPAL		9,893	9,893	9,842	9,739	0	154	0	154	0	9,893	0	0	0	37	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.506		03/15/2012	PAID ON PRINCIPAL		163,876	163,876	162,845	161,470	0	2,406	0	2,406	0	163,876	0	0	0	422	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.485		03/15/2012	PAID ON PRINCIPAL		218,472	218,472	217,960	215,013	0	3,459	0	3,459	0	218,472	0	0	0	566	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		6,410	6,410	6,276	6,311	0	99	0	99	0	6,410	0	0	0	48	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		80,753	80,753	79,058	79,517	0	1,236	0	1,236	0	80,753	0	0	0	569	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		114	114	112	112	0	2	0	2	0	114	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		12,014	12,014	11,761	11,787	0	227	0	227	0	12,014	0	0	0	103	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		1,476	1,476	1,445	1,446	0	30	0	30	0	1,476	0	0	0	20	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		65,150	65,150	63,783	64,456	0	694	0	694	0	65,150	0	0	0	878	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		229	229	224	225	0	4	0	4	0	229	0	0	0	2	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		1,170	1,170	1,146	1,142	0	29	0	29	0	1,170	0	0	0	11	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		1,294	1,294	1,267	1,274	0	20	0	20	0	1,294	0	0	0	12	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		20,129	20,129	19,707	19,839	0	290	0	290	0	20,129	0	0	0	275	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		53,104	53,104	51,990	52,205	0	899	0	899	0	53,104	0	0	0	369	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		30,105	30,105	29,473	29,639	0	466	0	466	0	30,105	0	0	0	238	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		115,703	115,703	113,275	113,739	0	1,964	0	1,964	0	115,703	0	0	0	1,434	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		88	88	86	86	0	2	0	2	0	88	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		235,865	235,865	234,391	234,839	0	1,026	0	1,026	0	235,865	0	0	0	2,139	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		45	45	44	44	0	1	0	1	0	45	0	0	0	0	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		15,928	15,928	15,594	15,730	0	198	0	198	0	15,928	0	0	0	146	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		510	510	499	500	0	10	0	10	0	510	0	0	0	7	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		220,883	220,883	216,247	216,469	0	4,414	0	4,414	0	220,883	0	0	0	2,434	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		11,817	11,817	11,569	11,611	0	206	0	206	0	11,817	0	0	0	108	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		735	735	719	724	0	11	0	11	0	735	0	0	0	7	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		759	759	743	746	0	13	0	13	0	759	0	0	0	7	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		16,017	16,017	15,681	15,731	0	286	0	286	0	16,017	0	0	0	214	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		693,496	693,496	689,161	690,293	0	3,203	0	3,203	0	693,496	0	0	0	5,567	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2012	PAID ON PRINCIPAL		83,184	83,184	82,665	82,823	0	362	0	362	0	83,184	0	0	0	419	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		03/15/2012	PAID ON PRINCIPAL		44,834	44,834	43,125	43,491	0	1,343	0	1,343	0	44,834	0	0	0	384	05/15/2019	1

QE05.3

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 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.							
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2012	PAID ON PRINCIPAL		21,354	21,354	20,223	20,726	0	628	0	628	0	21,354	0	0	0	159	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		03/15/2012	PAID ON PRINCIPAL		468,045	468,045	443,254	455,810	0	12,235	0	12,235	0	468,045	0	0	0	3,255	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		03/15/2012	PAID ON PRINCIPAL		520,864	520,864	493,276	506,794	0	14,071	0	14,071	0	520,864	0	0	0	3,299	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2012	PAID ON PRINCIPAL		44,101	44,101	41,765	42,978	0	1,123	0	1,123	0	44,101	0	0	0	269	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		03/15/2012	PAID ON PRINCIPAL		167,745	167,745	158,860	163,302	0	4,443	0	4,443	0	167,745	0	0	0	880	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		03/15/2012	PAID ON PRINCIPAL		294,479	294,479	278,881	287,200	0	7,279	0	7,279	0	294,479	0	0	0	1,930	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		1,743	1,743	1,833	1,963	0	(220)	0	(220)	0	1,743	0	0	0	21	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		1,944	1,944	2,045	2,204	0	(260)	0	(260)	0	1,944	0	0	0	18	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		1,299	1,299	1,366	1,475	0	(176)	0	(176)	0	1,299	0	0	0	15	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		1,394	1,394	1,467	1,598	0	(204)	0	(204)	0	1,394	0	0	0	16	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		1,129	1,129	1,317	1,285	0	(156)	0	(156)	0	1,129	0	0	0	10	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		4,314	4,314	4,541	4,806	0	(492)	0	(492)	0	4,314	0	0	0	54	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		2,536	2,536	2,483	2,488	0	49	0	49	0	2,536	0	0	0	25	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		1,870	1,870	1,831	1,835	0	36	0	36	0	1,870	0	0	0	14	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		80,622	80,622	78,930	79,321	0	1,301	0	1,301	0	80,622	0	0	0	688	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		03/15/2012	PAID ON PRINCIPAL		3,293	3,293	3,103	3,099	0	193	0	193	0	3,293	0	0	0	36	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		130	130	127	127	0	3	0	3	0	130	0	0	0	1	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		120	120	126	132	0	(13)	0	(13)	0	120	0	0	0	2	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		24	24	26	28	0	(3)	0	(3)	0	24	0	0	0	0	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		39	39	41	46	0	(7)	0	(7)	0	39	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		243	243	256	263	0	(20)	0	(20)	0	243	0	0	0	3	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		73	73	77	79	0	(6)	0	(6)	0	73	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		298	298	313	333	0	(35)	0	(35)	0	298	0	0	0	2	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		184	184	194	212	0	(27)	0	(27)	0	184	0	0	0	3	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		90	90	94	106	0	(16)	0	(16)	0	90	0	0	0	1	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		109	109	114	124	0	(16)	0	(16)	0	109	0	0	0	1	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		145	145	152	169	0	(24)	0	(24)	0	145	0	0	0	2	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		206	206	217	232	0	(25)	0	(25)	0	206	0	0	0	3	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		8	8	9	10	0	(2)	0	(2)	0	8	0	0	0	0	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		252	252	265	293	0	(41)	0	(41)	0	252	0	0	0	3	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		134	134	141	150	0	(16)	0	(16)	0	134	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		106	106	112	118	0	(12)	0	(12)	0	106	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		03/15/2012	PAID ON PRINCIPAL		18	18	19	22	0	(4)	0	(4)	0	18	0	0	0	0	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		184	184	194	210	0	(25)	0	(25)	0	184	0	0	0	2	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		50	50	52	56	0	(6)	0	(6)	0	50	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		156	156	164	169	0	(12)	0	(12)	0	156	0	0	0	2	01/15/2029	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31298Q	GD 4		03/15/2012	PAID ON PRINCIPAL		194	194	204	229	0	(35)	0	(35)	0	194	0	0	0	2	06/15/2031	1
31298S	UV 4		03/15/2012	PAID ON PRINCIPAL		255	255	268	295	0	(40)	0	(40)	0	255	0	0	0	4	01/15/2031	1
31298V	ZF 7		03/15/2012	PAID ON PRINCIPAL		102	102	107	115	0	(13)	0	(13)	0	102	0	0	0	1	10/15/2031	1
31298V	ZH 3		03/15/2012	PAID ON PRINCIPAL		54	54	57	59	0	(5)	0	(5)	0	54	0	0	0	1	10/15/2031	1
31298W	N7 6		01/15/2012	PAID ON PRINCIPAL		4,635	4,635	4,879	5,449	0	(813)	0	(813)	0	4,635	0	0	0	27	10/15/2031	1
31287M	FB 1		03/15/2012	PAID ON PRINCIPAL		120	120	118	117	0	3	0	3	0	120	0	0	0	1	12/15/2031	1
31287M	3L 2		03/15/2012	PAID ON PRINCIPAL		7,884	7,884	8,298	9,035	0	(1,151)	0	(1,151)	0	7,884	0	0	0	46	01/15/2032	1
31287N	DK 1		03/15/2012	PAID ON PRINCIPAL		8	8	7	7	0	0	0	0	0	8	0	0	0	0	0	1
31287P	E9 0		03/15/2012	PAID ON PRINCIPAL		3,077	3,077	3,238	3,516	0	(440)	0	(440)	0	3,077	0	0	0	36	02/15/2032	1
31287P	S2 0		03/15/2012	PAID ON PRINCIPAL		2,560	2,560	2,506	2,514	0	46	0	46	0	2,560	0	0	0	34	02/15/2032	1
31287Q	FF 3		03/15/2012	PAID ON PRINCIPAL		140	140	147	158	0	(18)	0	(18)	0	140	0	0	0	2	03/15/2032	1
31287Q	L6 6		03/15/2012	PAID ON PRINCIPAL		7,228	7,228	7,608	7,921	0	(692)	0	(692)	0	7,228	0	0	0	43	03/15/2032	1
31287Q	NB 3		03/15/2012	PAID ON PRINCIPAL		72	72	70	70	0	1	0	1	0	72	0	0	0	1	01/15/2032	1
31287R	ML 0		03/15/2012	PAID ON PRINCIPAL		82	82	87	89	0	(6)	0	(6)	0	82	0	0	0	1	04/15/2032	1
31287T	DJ 1		03/15/2012	PAID ON PRINCIPAL		1,104	1,104	1,164	1,235	0	(131)	0	(131)	0	1,104	0	0	0	13	05/15/2032	1
31287T	SE 6		03/15/2012	PAID ON PRINCIPAL		418	418	440	458	0	(40)	0	(40)	0	418	0	0	0	5	06/15/2032	1
31287T	3G 8		03/15/2012	PAID ON PRINCIPAL		3,392	3,392	3,570	3,929	0	(537)	0	(537)	0	3,392	0	0	0	39	06/15/2032	1
31287U	B7 6		03/15/2012	PAID ON PRINCIPAL		61	61	65	70	0	(8)	0	(8)	0	61	0	0	0	1	06/15/2032	1
31287U	GL 0		03/15/2012	PAID ON PRINCIPAL		2	2	3	3	0	(0)	0	(0)	0	2	0	0	0	0	06/15/2032	1
31287V	GQ 7		03/15/2012	PAID ON PRINCIPAL		472	472	497	552	0	(80)	0	(80)	0	472	0	0	0	6	07/15/2032	1
31287V	6N 5		03/15/2012	PAID ON PRINCIPAL		477	477	502	512	0	(35)	0	(35)	0	477	0	0	0	5	07/15/2032	1
31287Y	NS 9		03/15/2012	PAID ON PRINCIPAL		133	133	140	150	0	(17)	0	(17)	0	133	0	0	0	2	09/15/2032	1
31288A	MM 4		03/15/2012	PAID ON PRINCIPAL		31,168	31,168	32,872	36,434	0	(5,266)	0	(5,266)	0	31,168	0	0	0	184	10/15/2032	1
31288A	X4 2		03/15/2012	PAID ON PRINCIPAL		271	271	285	325	0	(53)	0	(53)	0	271	0	0	0	3	06/15/2032	1
31288D	AJ 8		03/15/2012	PAID ON PRINCIPAL		6,839	6,839	6,696	6,709	0	131	0	131	0	6,839	0	0	0	70	12/15/2032	1
31288D	FL 8		03/15/2012	PAID ON PRINCIPAL		3,428	3,428	3,357	3,367	0	62	0	62	0	3,428	0	0	0	35	01/15/2033	1
31288F	W7 5		03/15/2012	PAID ON PRINCIPAL		723	723	708	706	0	17	0	17	0	723	0	0	0	5	02/15/2033	1
31288F	XM 1		03/15/2012	PAID ON PRINCIPAL		79	79	77	77	0	1	0	1	0	79	0	0	0	1	03/15/2033	1
31288G	G8 9		03/15/2012	PAID ON PRINCIPAL		1,749	1,749	1,841	1,821	0	(72)	0	(72)	0	1,749	0	0	0	20	02/15/2033	1
31288G	TB 8		03/15/2012	PAID ON PRINCIPAL		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/15/2033	1
31288G	4G 4		03/15/2012	PAID ON PRINCIPAL		6,180	6,180	6,050	6,082	0	97	0	97	0	6,180	0	0	0	53	04/15/2033	1
31288H	X4 7		03/15/2012	PAID ON PRINCIPAL		1,917	1,917	1,877	1,884	0	33	0	33	0	1,917	0	0	0	17	04/15/2033	1
31288H	4E 7		03/15/2012	PAID ON PRINCIPAL		41	41	40	40	0	1	0	1	0	41	0	0	0	0	05/15/2033	1
31288H	7A 2		03/15/2012	PAID ON PRINCIPAL		6,312	6,312	6,179	6,210	0	102	0	102	0	6,312	0	0	0	57	05/15/2033	1
31288J	QN 9		03/15/2012	PAID ON PRINCIPAL		3,896	3,896	3,815	3,824	0	72	0	72	0	3,896	0	0	0	36	05/15/2033	1
31288J	ZX 7		03/15/2012	PAID ON PRINCIPAL		4,649	4,649	4,551	4,570	0	78	0	78	0	4,649	0	0	0	43	05/15/2033	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		7,052	7,052	6,904	6,957	0	95	0	95	0	7,052	0	0	0	40	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		101,902	101,902	104,067	103,394	0	(1,493)	0	(1,493)	0	101,902	0	0	0	961	12/15/2023	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		03/15/2012	PAID ON PRINCIPAL		705,387	705,387	704,450	704,440	0	947	0	947	0	705,387	0	0	0	4,167	05/25/2026	1
31280R CN 4	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		408	408	430	415	0	(7)	0	(7)	0	408	0	0	0	4	04/15/2013	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		3,435	3,435	3,589	3,478	0	(44)	0	(44)	0	3,435	0	0	0	37	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		611	611	638	622	0	(11)	0	(11)	0	611	0	0	0	6	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		1,365	1,365	1,436	1,533	0	(168)	0	(168)	0	1,365	0	0	0	16	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		1,274	1,274	1,247	1,249	0	25	0	25	0	1,274	0	0	0	10	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		3,187	3,187	3,354	3,633	0	(447)	0	(447)	0	3,187	0	0	0	32	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		4,388	4,388	4,618	4,879	0	(491)	0	(491)	0	4,388	0	0	0	51	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		5,286	5,286	5,564	5,943	0	(656)	0	(656)	0	5,286	0	0	0	32	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		223	223	234	250	0	(27)	0	(27)	0	223	0	0	0	3	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		9,457	9,457	10,022	10,776	0	(1,319)	0	(1,319)	0	9,457	0	0	0	102	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		344	344	362	387	0	(43)	0	(43)	0	344	0	0	0	4	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		03/15/2012	PAID ON PRINCIPAL		161	161	170	181	0	(20)	0	(20)	0	161	0	0	0	2	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		71,076	71,076	69,587	69,888	0	1,189	0	1,189	0	71,076	0	0	0	643	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2012	PAID ON PRINCIPAL		869,382	869,382	772,120	802,453	0	66,929	0	66,929	0	869,382	0	0	0	5,273	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		03/15/2012	PAID ON PRINCIPAL		407,912	407,912	401,881	402,846	0	5,066	0	5,066	0	407,912	0	0	0	3,606	12/15/2036	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		03/15/2012	PAID ON PRINCIPAL		160,910	160,910	160,106	160,181	0	730	0	730	0	160,910	0	0	0	957	02/15/2026	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2012	PAID ON PRINCIPAL		51,006	51,006	50,897	50,892	0	115	0	115	0	51,006	0	0	0	495	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		03/15/2012	PAID ON PRINCIPAL		343,374	343,374	338,652	340,293	0	3,081	0	3,081	0	343,374	0	0	0	3,033	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		03/15/2012	PAID ON PRINCIPAL		641,270	641,270	632,452	635,124	0	6,146	0	6,146	0	641,270	0	0	0	7,157	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		03/15/2012	PAID ON PRINCIPAL		137,813	137,813	142,464	139,003	0	(1,190)	0	(1,190)	0	137,813	0	0	0	1,318	11/15/2017	1
31393J NM 6	FHR 2557 OH CMO 5.500		03/15/2012	PAID ON PRINCIPAL		2,620,454	2,620,454	2,578,588	2,612,407	0	8,047	0	8,047	0	2,620,454	0	0	0	24,452	06/15/2031	1
31393P MY 7	FHR 2600 LA CMO 5.000		03/15/2012	PAID ON PRINCIPAL		468,221	468,221	492,802	480,898	0	(12,678)	0	(12,678)	0	468,221	0	0	0	3,884	11/15/2017	1
31394G ST 1	FHR 2657 MD CMO 5.000		03/15/2012	PAID ON PRINCIPAL		1,220,019	1,220,019	1,254,904	1,219,550	0	469	0	469	0	1,220,019	0	0	0	10,962	12/15/2020	1
31394M SH 4	FHR 2719 WD CMO 4.500		01/15/2012	PAID ON PRINCIPAL		253,712	253,712	263,226	254,120	0	(408)	0	(408)	0	253,712	0	0	0	951	08/15/2021	1
31406G 5S 4	FN (10/1 ARM #810057 5.047		03/25/2012	PAID ON PRINCIPAL		203,590	203,590	205,466	204,139	0	(550)	0	(550)	0	203,590	0	0	0	868	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.081		01/25/2012	PAID ON PRINCIPAL		65,860	65,860	66,436	66,037	0	(177)	0	(177)	0	65,860	0	0	0	278	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.092		03/25/2012	PAID ON PRINCIPAL		74,135	74,135	74,784	74,334	0	(199)	0	(199)	0	74,135	0	0	0	942	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.097		02/25/2012	PAID ON PRINCIPAL		66,723	66,723	67,307	66,902	0	(179)	0	(179)	0	66,723	0	0	0	564	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 5.016		03/25/2012	PAID ON PRINCIPAL		2,210	2,210	2,171	2,187	0	23	0	23	0	2,210	0	0	0	18	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.686		03/26/2012	PAID ON PRINCIPAL		121,380	121,380	121,361	120,950	0	430	0	430	0	121,380	0	0	0	1,020	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.691		01/25/2012	PAID ON PRINCIPAL		372,183	372,183	372,124	370,864	0	1,319	0	1,319	0	372,183	0	0	0	1,466	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.746		03/25/2012	PAID ON PRINCIPAL		253,338	253,338	254,130	253,188	0	150	0	150	0	253,338	0	0	0	3,023	07/01/2035	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31407B 2G 3	FN (10/1 ARM #826175 4.772		02/25/2012	PAID ON PRINCIPAL		60,452	60,452	60,641	60,416	0	36	0	36	0	60,452	0	0	0	481	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.774		01/25/2012	PAID ON PRINCIPAL		7,250	7,250	7,273	7,246	0	4	0	4	0	7,250	0	0	0	29	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.940		02/25/2012	PAID ON PRINCIPAL		144,475	144,475	144,698	144,309	0	167	0	167	0	144,475	0	0	0	1,141	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.950		03/25/2012	PAID ON PRINCIPAL		166,263	166,263	166,520	166,072	0	192	0	192	0	166,263	0	0	0	2,053	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.913		02/25/2012	PAID ON PRINCIPAL		19,380	19,380	19,204	19,229	0	151	0	151	0	19,380	0	0	0	117	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.917		03/25/2012	PAID ON PRINCIPAL		250,532	250,532	248,261	248,575	0	1,957	0	1,957	0	250,532	0	0	0	3,077	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.610		01/25/2012	PAID ON PRINCIPAL		10,216	10,216	10,055	10,111	0	104	0	104	0	10,216	0	0	0	39	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.621		02/25/2012	PAID ON PRINCIPAL		754,151	754,151	742,273	746,448	0	7,703	0	7,703	0	754,151	0	0	0	5,794	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.667		03/25/2012	PAID ON PRINCIPAL		227,632	227,632	224,047	225,307	0	2,325	0	2,325	0	227,632	0	0	0	2,625	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.424		02/25/2012	PAID ON PRINCIPAL		9,803	9,803	9,759	9,721	0	83	0	83	0	9,803	0	0	0	40	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.428		03/25/2012	PAID ON PRINCIPAL		249,572	249,572	248,442	247,465	0	2,108	0	2,108	0	249,572	0	0	0	1,520	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.442		01/25/2012	PAID ON PRINCIPAL		9,720	9,720	9,676	9,638	0	82	0	82	0	9,720	0	0	0	20	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.402		02/25/2012	PAID ON PRINCIPAL		15,520	15,520	15,445	15,441	0	80	0	80	0	15,520	0	0	0	47	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.777		03/25/2012	PAID ON PRINCIPAL		7,777	7,777	7,739	7,737	0	40	0	40	0	7,777	0	0	0	47	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		03/25/2012	PAID ON PRINCIPAL		333,233	333,233	331,723	330,159	0	3,073	0	3,073	0	333,233	0	0	0	1,934	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.422		03/25/2012	PAID ON PRINCIPAL		217,665	217,665	216,151	215,289	0	2,375	0	2,375	0	217,665	0	0	0	893	07/25/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.428		01/25/2012	PAID ON PRINCIPAL		7,183	7,183	7,133	7,105	0	78	0	78	0	7,183	0	0	0	15	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.375		03/25/2012	PAID ON PRINCIPAL		252,471	252,471	251,346	249,041	0	3,430	0	3,430	0	252,471	0	0	0	996	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		03/25/2012	PAID ON PRINCIPAL		11,605	11,605	11,525	11,425	0	180	0	180	0	11,605	0	0	0	44	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.466		03/25/2012	PAID ON PRINCIPAL		40,834	40,834	40,471	40,469	0	365	0	365	0	40,834	0	0	0	252	01/01/2034	1
31403V G4 5	FN (5/1 ARM) #759019 2.468		02/25/2012	PAID ON PRINCIPAL		75,250	75,250	74,580	74,577	0	672	0	672	0	75,250	0	0	0	310	01/01/2034	1
31403V G4 5	FN (5/1 ARM) #759019 2.479		01/25/2012	PAID ON PRINCIPAL		2,197	2,197	2,177	2,177	0	20	0	20	0	2,197	0	0	0	5	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		03/25/2012	PAID ON PRINCIPAL		21,918	21,918	21,898	21,534	0	384	0	384	0	21,918	0	0	0	87	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2012	PAID ON PRINCIPAL		9,246	9,246	9,563	9,492	0	(246)	0	(246)	0	9,246	0	0	0	113	12/25/2041	1
3138AE LY 7	FNMA PASS TH #A11242 3.500		03/25/2012	PAID ON PRINCIPAL		200,958	200,958	200,377	200,395	0	562	0	562	0	200,958	0	0	0	1,342	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686 7.500		03/25/2012	PAID ON PRINCIPAL		81	81	81	81	0	0	0	0	0	81	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857 7.500		03/25/2012	PAID ON PRINCIPAL		106	106	106	105	0	0	0	0	0	106	0	0	0	1	09/25/2022	1
31367M ZB 2	FNMA PASS TH #173638 7.500		03/25/2012	PAID ON PRINCIPAL		111	111	111	110	0	0	0	0	0	111	0	0	0	1	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		03/25/2012	PAID ON PRINCIPAL		53	53	53	53	0	0	0	0	0	53	0	0	0	1	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		03/25/2012	PAID ON PRINCIPAL		35	35	35	35	0	0	0	0	0	35	0	0	0	0	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		03/25/2012	PAID ON PRINCIPAL		55	55	55	55	0	0	0	0	0	55	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		03/25/2012	PAID ON PRINCIPAL		58	58	58	58	0	0	0	0	0	58	0	0	0	1	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		03/25/2012	PAID ON PRINCIPAL		419	419	419	418	0	1	0	1	0	419	0	0	0	5	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911 7.500		03/25/2012	PAID ON PRINCIPAL		200	200	200	200	0	0	0	0	0	200	0	0	0	3	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		03/25/2012	PAID ON PRINCIPAL		117	117	117	117	0	0	0	0	0	117	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #179044 7.500		03/25/2012	PAID ON PRINCIPAL		58	58	58	58	0	0	0	0	0	58	0	0	0	1	09/25/2022	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 Designation or Market Indicator (a)	
31368H	KV 4	FNMA PASS TH #190308	7.500	03/25/2012	PAID ON PRINCIPAL		37	37	38	42	0	(5)	0	(5)	0	37	0	0	0	1	09/25/2030	1
31371H	FM 5	FNMA PASS TH #252272	6.000	03/25/2012	PAID ON PRINCIPAL		74,934	74,934	74,243	74,392	0	542	0	542	0	74,934	0	0	0	747	01/25/2029	1
31371H	KR 8	FNMA PASS TH #252404	6.000	03/25/2012	PAID ON PRINCIPAL		1,977	1,977	1,949	1,957	0	20	0	20	0	1,977	0	0	0	27	03/25/2029	1
31371J	PV 0	FNMA PASS TH #253436	7.500	03/25/2012	PAID ON PRINCIPAL		164	164	171	189	0	(24)	0	(24)	0	164	0	0	0	1	09/25/2030	1
31371K	KH 3	FNMA PASS TH #254196	6.000	03/25/2012	PAID ON PRINCIPAL		6,836	6,836	7,130	7,036	0	(200)	0	(200)	0	6,836	0	0	0	61	02/25/2017	1
31371K	LQ 2	FNMA PASS TH #254235	6.000	03/25/2012	PAID ON PRINCIPAL		6,054	6,054	6,314	6,239	0	(185)	0	(185)	0	6,054	0	0	0	60	03/25/2017	1
31371K	NY 3	FNMA PASS TH #254307	6.000	03/25/2012	PAID ON PRINCIPAL		14,893	14,893	15,533	15,371	0	(478)	0	(478)	0	14,893	0	0	0	148	05/25/2017	1
31371K	P3 9	FNMA PASS TH #254342	6.000	03/25/2012	PAID ON PRINCIPAL		782	782	816	809	0	(26)	0	(26)	0	782	0	0	0	7	06/25/2017	1
31371K	3A 7	FNMA PASS TH #254693	5.500	03/25/2012	PAID ON PRINCIPAL		180,782	180,782	180,444	180,377	0	405	0	405	0	180,782	0	0	0	1,690	04/25/2033	1
31371L	DM 8	FNMA PASS TH #254908	5.000	03/25/2012	PAID ON PRINCIPAL		954,585	954,585	959,507	956,055	0	(1,470)	0	(1,470)	0	954,585	0	0	0	7,788	09/25/2023	1
31371L	DQ 9	FNMA PASS TH #254911	5.000	03/25/2012	PAID ON PRINCIPAL		102,524	102,524	102,347	102,279	0	245	0	245	0	102,524	0	0	0	825	10/25/2023	1
31371L	EZ 8	FNMA PASS TH #254952	4.500	03/25/2012	PAID ON PRINCIPAL		72,937	72,937	73,097	72,893	0	44	0	44	0	72,937	0	0	0	543	11/25/2018	1
31371L	E3 9	FNMA PASS TH #254954	4.500	03/25/2012	PAID ON PRINCIPAL		747,537	747,537	725,227	735,054	0	12,483	0	12,483	0	747,537	0	0	0	5,278	10/25/2023	1
31371L	FY 0	FNMA PASS TH #254983	5.500	03/25/2012	PAID ON PRINCIPAL		5,656	5,656	5,645	5,643	0	13	0	13	0	5,656	0	0	0	49	12/25/2033	1
31373U	FJ 1	FNMA PASS TH #303569	6.500	03/25/2012	PAID ON PRINCIPAL		443	443	415	423	0	20	0	20	0	443	0	0	0	4	10/25/2025	1
31374A	PA 2	FNMA PASS TH #308317	10.500	03/25/2012	PAID ON PRINCIPAL		1,238	1,238	1,340	1,282	0	(44)	0	(44)	0	1,238	0	0	0	22	02/25/2020	1
31374A	PC 8	FNMA PASS TH #308319	11.500	03/25/2012	PAID ON PRINCIPAL		636	636	699	667	0	(32)	0	(32)	0	636	0	0	0	12	04/25/2019	1
31374W	Y8 9	FNMA PASS TH #326635	6.500	03/25/2012	PAID ON PRINCIPAL		690	690	647	658	0	32	0	32	0	690	0	0	0	7	10/25/2025	1
31375D	CH 4	FNMA PASS TH #331372	6.500	03/25/2012	PAID ON PRINCIPAL		208	208	195	199	0	9	0	9	0	208	0	0	0	2	11/25/2025	1
31375Q	XL 3	FNMA PASS TH #341883	7.000	03/25/2012	PAID ON PRINCIPAL		157	157	154	154	0	3	0	3	0	157	0	0	0	2	04/25/2026	1
31375S	J3 5	FNMA PASS TH #343282	7.000	03/25/2012	PAID ON PRINCIPAL		155	155	151	152	0	3	0	3	0	155	0	0	0	2	04/25/2026	1
31376K	B2 1	FNMA PASS TH #357457	5.500	03/25/2012	PAID ON PRINCIPAL		2,548,926	2,548,926	2,544,154	2,542,839	0	6,087	0	6,087	0	2,548,926	0	0	0	24,136	11/25/2033	1
31378R	S5 9	FNMA PASS TH #406540	6.500	03/25/2012	PAID ON PRINCIPAL		168	168	168	168	0	(0)	0	(0)	0	168	0	0	0	2	12/25/2027	1
31384V	ZT 2	FNMA PASS TH #535454	6.000	03/25/2012	PAID ON PRINCIPAL		6,939	6,939	7,237	7,051	0	(112)	0	(112)	0	6,939	0	0	0	66	02/25/2015	1
31385H	WJ 7	FNMA PASS TH #545249	5.500	03/25/2012	PAID ON PRINCIPAL		103	103	95	96	0	7	0	7	0	103	0	0	0	1	10/25/2016	1
31385H	YA 4	FNMA PASS TH #545305	6.000	03/25/2012	PAID ON PRINCIPAL		3,122	3,122	3,256	3,227	0	(105)	0	(105)	0	3,122	0	0	0	31	11/25/2016	1
31385J	LH 9	FNMA PASS TH #545828	6.000	03/25/2012	PAID ON PRINCIPAL		4,066	4,066	4,241	4,129	0	(63)	0	(63)	0	4,066	0	0	0	38	12/25/2014	1
31385J	NQ 7	FNMA PASS TH #545899	5.500	03/25/2012	PAID ON PRINCIPAL		5,555	5,555	5,697	5,655	0	(101)	0	(101)	0	5,555	0	0	0	51	09/25/2017	1
31385W	2N 8	FNMA PASS TH #555281	6.000	03/25/2012	PAID ON PRINCIPAL		34,369	34,369	35,282	35,512	0	(1,143)	0	(1,143)	0	34,369	0	0	0	346	03/25/2033	1
31385X	F9 3	FNMA PASS TH #555592	5.500	03/25/2012	PAID ON PRINCIPAL		123,523	123,523	123,291	123,250	0	273	0	273	0	123,523	0	0	0	1,111	07/25/2033	1
31385X	6M 4	FNMA PASS TH #556276	6.000	03/25/2012	PAID ON PRINCIPAL		1,054	1,054	1,100	1,085	0	(31)	0	(31)	0	1,054	0	0	0	11	03/25/2016	1
31386T	QH 1	FNMA PASS TH #572956	6.000	03/25/2012	PAID ON PRINCIPAL		243	243	253	251	0	(9)	0	(9)	0	243	0	0	0	3	04/25/2016	1
31387R	DC 9	FNMA PASS TH #591499	6.500	03/25/2012	PAID ON PRINCIPAL		4,030	4,030	3,986	3,978	0	52	0	52	0	4,030	0	0	0	42	09/25/2031	1
31388M	JZ 2	FNMA PASS TH #608780	6.000	03/25/2012	PAID ON PRINCIPAL		3,843	3,843	4,008	3,963	0	(120)	0	(120)	0	3,843	0	0	0	37	10/25/2016	1
31388N	KR 6	FNMA PASS TH #609704	6.000	03/25/2012	PAID ON PRINCIPAL		1,085	1,085	1,131	1,123	0	(38)	0	(38)	0	1,085	0	0	0	7	02/25/2017	1
31388V	P3 6	FNMA PASS TH #616142	6.000	03/25/2012	PAID ON PRINCIPAL		102	102	107	106	0	(4)	0	(4)	0	102	0	0	0	1	12/25/2016	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388W WL 6	FNMA PASS TH #617251	6.000	03/25/2012	PAID ON PRINCIPAL		604	604	630	624	0	(20)	0	(20)	0	604	0	0	0	6	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724	6.000	03/25/2012	PAID ON PRINCIPAL		2,490	2,490	2,597	2,553	0	(63)	0	(63)	0	2,490	0	0	0	24	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466	5.500	03/25/2012	PAID ON PRINCIPAL		48,020	48,020	47,495	47,628	0	392	0	392	0	48,020	0	0	0	386	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032	6.000	03/25/2012	PAID ON PRINCIPAL		165	165	172	169	0	(4)	0	(4)	0	165	0	0	0	2	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219	6.000	03/25/2012	PAID ON PRINCIPAL		1,371	1,371	1,430	1,425	0	(54)	0	(54)	0	1,371	0	0	0	14	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725	6.000	03/25/2012	PAID ON PRINCIPAL		8,118	8,118	8,467	8,396	0	(278)	0	(278)	0	8,118	0	0	0	82	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474	4.500	03/25/2012	PAID ON PRINCIPAL		159,460	159,460	158,788	158,900	0	560	0	560	0	159,460	0	0	0	1,175	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944	5.000	03/25/2012	PAID ON PRINCIPAL		896,367	896,367	920,877	907,766	0	(11,400)	0	(11,400)	0	896,367	0	0	0	6,924	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278	4.500	03/25/2012	PAID ON PRINCIPAL		113,641	113,641	112,975	113,146	0	494	0	494	0	113,641	0	0	0	806	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114	5.500	03/25/2012	PAID ON PRINCIPAL		131,612	131,612	131,365	131,315	0	297	0	297	0	131,612	0	0	0	1,262	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584	5.500	03/25/2012	PAID ON PRINCIPAL		14,246	14,246	14,219	14,220	0	25	0	25	0	14,246	0	0	0	131	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068	5.500	03/25/2012	PAID ON PRINCIPAL		148,132	148,132	147,854	147,802	0	330	0	330	0	148,132	0	0	0	1,376	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237	5.500	03/25/2012	PAID ON PRINCIPAL		16,469	16,469	16,439	16,430	0	39	0	39	0	16,469	0	0	0	150	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876	5.500	03/25/2012	PAID ON PRINCIPAL		55,511	55,511	55,407	55,405	0	105	0	105	0	55,511	0	0	0	576	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591	5.000	03/25/2012	PAID ON PRINCIPAL		299,475	299,475	287,730	291,947	0	7,528	0	7,528	0	299,475	0	0	0	2,462	07/25/2034	1
31402H VV 0	FNMA PASS TH #729728	5.500	03/25/2012	PAID ON PRINCIPAL		149,287	149,287	149,007	148,929	0	359	0	359	0	149,287	0	0	0	1,347	07/25/2033	1
31402J 4W 4	FNMA PASS TH #730837	5.500	03/25/2012	PAID ON PRINCIPAL		50,180	50,180	50,086	50,067	0	113	0	113	0	50,180	0	0	0	515	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700	4.000	03/25/2012	PAID ON PRINCIPAL		85,054	85,054	82,289	83,730	0	1,324	0	1,324	0	85,054	0	0	0	608	09/25/2018	1
31402V UR 9	FNMA PASS TH #739592	5.500	03/25/2012	PAID ON PRINCIPAL		584	584	583	583	0	1	0	1	0	584	0	0	0	5	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297	5.500	03/25/2012	PAID ON PRINCIPAL		1,533,721	1,533,721	1,530,834	1,530,061	0	3,660	0	3,660	0	1,533,721	0	0	0	14,470	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706	4.500	03/25/2012	PAID ON PRINCIPAL		278,707	278,707	277,074	277,573	0	1,134	0	1,134	0	278,707	0	0	0	2,026	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713	4.500	03/25/2012	PAID ON PRINCIPAL		41,914	41,914	41,668	41,733	0	181	0	181	0	41,914	0	0	0	293	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729	4.500	03/25/2012	PAID ON PRINCIPAL		104,770	104,770	104,156	104,322	0	448	0	448	0	104,770	0	0	0	664	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390	4.500	03/25/2012	PAID ON PRINCIPAL		31,164	31,164	31,233	31,153	0	11	0	11	0	31,164	0	0	0	184	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897	4.500	03/25/2012	PAID ON PRINCIPAL		92,208	92,208	91,668	91,809	0	399	0	399	0	92,208	0	0	0	777	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045	4.500	03/25/2012	PAID ON PRINCIPAL		1,873,238	1,873,238	1,754,989	1,800,172	0	73,065	0	73,065	0	1,873,238	0	0	0	13,853	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724	4.500	03/25/2012	PAID ON PRINCIPAL		108,743	108,743	108,106	108,279	0	464	0	464	0	108,743	0	0	0	975	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274	4.500	03/25/2012	PAID ON PRINCIPAL		42,450	42,450	42,543	42,430	0	20	0	20	0	42,450	0	0	0	279	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953	5.000	03/25/2012	PAID ON PRINCIPAL		12,466	12,466	12,458	12,445	0	21	0	21	0	12,466	0	0	0	82	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909	5.000	03/25/2012	PAID ON PRINCIPAL		294,587	294,587	282,850	286,977	0	7,610	0	7,610	0	294,587	0	0	0	2,640	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682	5.000	03/25/2012	PAID ON PRINCIPAL		601,205	601,205	595,747	597,072	0	4,132	0	4,132	0	601,205	0	0	0	4,855	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134	5.000	03/25/2012	PAID ON PRINCIPAL		2,511,864	2,511,864	2,424,164	2,445,414	0	66,450	0	66,450	0	2,511,864	0	0	0	22,095	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736	5.000	03/25/2012	PAID ON PRINCIPAL		417,318	417,318	392,605	397,880	0	19,438	0	19,438	0	417,318	0	0	0	3,135	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO	7.000	03/25/2012	PAID ON PRINCIPAL		38,202	38,202	39,227	39,431	0	(1,229)	0	(1,229)	0	38,202	0	0	0	368	04/25/2024	1
31392H KP 7	FNR 2003-10 PD CMO	5.500	03/25/2012	PAID ON PRINCIPAL		2,011,300	2,011,300	1,969,267	2,001,015	0	10,285	0	10,285	0	2,011,300	0	0	0	18,504	07/25/2031	1
31393T Z8 2	FNR 2003-106 C CMO	4.500	03/25/2012	PAID ON PRINCIPAL		959,720	959,720	908,734	943,220	0	16,499	0	16,499	0	959,720	0	0	0	6,623	11/25/2023	1

QE05.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31393B Q6 5	FNR 2003-35 KN CMO 3.700		03/25/2012	PAID ON PRINCIPAL		102,099	102,099	105,066	102,211	0	(112)	0	(112)	0	102,099	0	0	0	449	04/25/2017	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		03/25/2012	PAID ON PRINCIPAL		1,682,845	1,682,845	1,570,831	1,647,824	0	35,021	0	35,021	0	1,682,845	0	0	0	13,019	02/25/2024	1
31393Y RW 7	FNR 2004-29 L CMO 4.000		03/25/2012	PAID ON PRINCIPAL		441,429	441,429	457,430	445,027	0	(3,599)	0	(3,599)	0	441,429	0	0	0	2,766	09/25/2017	1
31397M QL 4	FNR 2008-75 DA CMO 4.500		03/25/2012	PAID ON PRINCIPAL		1,829,068	1,829,068	1,907,947	1,849,819	0	(20,751)	0	(20,751)	0	1,829,068	0	0	0	13,542	03/25/2021	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2012	PAID ON PRINCIPAL		297,724	297,724	289,444	290,061	0	7,663	0	7,663	0	297,724	0	0	0	2,625	05/25/2043	1
646122 BW 0	NEW JERSEY HSG FIN AGY 5.400		01/30/2012	MUNI CENTER		250,920	250,000	250,000	250,000	0	0	0	0	0	250,000	0	920	920	3,413	11/01/2016	1FE
676907 MK 1	OHIO HSG FIN AGY MTG R 4.300		03/01/2012	MATURED		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	17,200	03/01/2012	1FE
676907 MM 7	OHIO HSG FIN AGY MTG R 4.400		03/01/2012	PAID ON PRINCIPAL		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	5,060	03/01/2013	1FE
676907 MP 0	OHIO HSG FIN AGY MTG R 4.500		03/01/2012	PAID ON PRINCIPAL		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	6,413	03/01/2014	1FE
676907 MR 6	OHIO HSG FIN AGY MTG R 4.550		03/01/2012	PAID ON PRINCIPAL		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	6,370	03/01/2015	1FE
676907 MT 2	OHIO HSG FIN AGY MTG R 4.625		03/01/2012	PAID ON PRINCIPAL		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	6,244	03/01/2016	1FE
3138NJ AA 6	FN FN0000 3.584		03/25/2012	PAID ON PRINCIPAL		16,400	16,400	15,790	15,823	0	577	0	577	0	16,400	0	0	0	103	09/01/2020	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					159,973,082	157,253,904	157,540,807	155,971,461	0	(321,047)	0	(321,047)	0	155,650,414	0	4,322,668	4,322,668	2,935,313	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00834# AC 2	ADVANTAGE CAPITAL HAWA 14.000		03/20/2012	PAID ON PRINCIPAL		24,885	24,885	24,885	24,885	0	0	0	0	0	24,885	0	0	0	3,553	11/30/2023	1
018804 AL 8	ALLIANT TECHSYSTEMS IN 6.750		01/20/2012	WELLS FARGO SECURITIE		4,116,250	4,000,000	3,908,750	3,952,449	0	648	0	648	0	3,953,097	0	163,153	163,153	84,656	04/01/2016	3FE
035229 CE 1	ANHEUSER BUSCH CO 7.500		03/15/2012	MATURED		2,000,000	2,000,000	2,354,400	2,008,646	0	(8,646)	0	(8,646)	0	2,000,000	0	0	0	75,000	03/15/2012	1FE
038521 A* 1	ARAMARK CORP (NON-EXT) 2.025		03/01/2012	EXCHANGE		66,343	66,810	65,139	65,473	826	43	0	869	0	66,343	0	0	0	531	01/26/2014	3FE
038521 A# 7	ARAMARK CORP (NON-EXT) 2.454		03/01/2012	EXCHANGE		744,246	749,334	731,073	734,347	9,421	478	0	9,899	0	744,246	0	0	0	4,990	01/26/2014	3FE
040555 CD 4	ARIZONA PUBLIC SERVICE 6.500		03/01/2012	MATURED		6,100,000	6,100,000	6,688,678	6,116,460	0	(16,460)	0	(16,460)	0	6,100,000	0	0	0	198,250	03/01/2012	2FE
575800 AE 7	BECO 2005-1 A4 4.400		03/15/2012	PAID ON PRINCIPAL		827,214	827,214	827,001	827,093	0	121	0	121	0	827,214	0	0	0	18,199	03/15/2015	1FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2012	PAID ON PRINCIPAL		179,234	179,234	179,234	179,234	0	0	0	0	0	179,234	0	0	0	4,329	01/15/2023	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		01/15/2012	PAID ON PRINCIPAL		200,495	200,495	200,495	200,495	0	0	0	0	0	200,495	0	0	0	5,734	01/15/2024	1FE
127587 AD 5	CADMUS COMM CORP 8.375		03/28/2012	TENDERED		751,875	750,000	525,938	525,938	0	5,871	0	5,871	0	531,809	0	220,066	220,066	17,971	06/15/2014	5FE
165167 CG 0	CHESAPEAKE ENERGY 6.125		01/27/2012	BARCLAYS CAPITAL INC.		1,990,000	2,000,000	2,010,000	2,009,299	0	(14)	0	(14)	0	2,009,285	0	(19,285)	(19,285)	56,486	02/15/2021	3FE
16675H AL 6	CHEVRON CORP ESOP (144) 7.327		01/03/2012	PAID ON PRINCIPAL		151,354	151,354	162,688	155,420	0	(4,066)	0	(4,066)	0	151,354	0	0	0	5,545	01/01/2014	1FE
17313Y AG 6	CITIGROUP FUNDING 2.125		01/04/2012	CITIGROUP GLOBAL MARK.		404,092	400,000	410,252	402,751	0	(115)	0	(115)	0	402,636	0	1,456	1,456	4,179	07/12/2012	1FE
191216 AU 4	COCA-COLA CO 1.800		01/09/2012	BAS-MERRILL LYNCH		306,684	300,000	304,290	303,985	0	(25)	0	(25)	0	303,960	0	2,724	2,724	2,280	09/01/2016	1FE
19416Q DX 5	COLGATE PALMOLIVE 1.300		01/03/2012	KEYBANC CAPITAL MARK.		998,060	1,000,000	994,620	994,763	0	14	0	14	0	994,777	0	3,283	3,283	2,094	01/15/2017	1FE
12546* AG 1	COMMUNITY HEALTH SYSTE 2.520		03/06/2012	PAID ON PRINCIPAL		224,886	224,886	224,886	217,577	7,309	0	0	7,309	0	224,886	0	0	0	1,525	07/25/2014	3
12546* AF 3	COMMUNITY HEALTH SYSTE 2.739		03/06/2012	PAID ON PRINCIPAL		826,281	826,281	826,281	799,427	26,854	0	0	26,854	0	826,281	0	0	0	7,079	07/25/2014	3
205768 AG 9	COMSTOCK RESOURCES 8.375		03/01/2012	VARIOUS		1,947,125	2,000,000	1,971,420	1,956,120	21,034	675	0	21,710	0	1,977,830	0	(30,705)	(30,705)	65,581	10/15/2017	4FE
210518 CD 6	CONSUMERS ENERGY CO 5.000		02/15/2012	MATURED		2,400,000	2,400,000	2,428,004	2,400,245	0	(245)	0	(245)	0	2,400,000	0	0	0	60,000	02/15/2012	2FE
22025Y AH 3	CORRECTIONS CORP OF AM 6.250		02/13/2012	REDEEMED		886,000	886,000	823,980	865,928	0	1,899	0	1,899	0	867,827	0	18,173	18,173	22,765	03/15/2013	3FE
22541L AC 7	CREDIT SUISSE USA INC 6.500		01/15/2012	MATURED		1,000,000	1,000,000	1,039,360	1,000,264	0	(264)	0	(264)	0	1,000,000	0	0	0	32,500	01/15/2012	1FE
126408 GB 3	CSX CORP 6.300		03/15/2012	MATURED		4,000,000	4,000,000	4,266,340	4,009,037	0	(9,037)	0	(9,037)	0	4,000,000	0	0	0	126,000	03/15/2012	2FE

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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 Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
126650 BP 4	CVS LEASE PASS THRU CE 6.036		03/10/2012	PAID ON PRINCIPAL		15,007	15,007	15,007	15,007	0	0	0	0	0	15,007	0	0	0	151	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2012	PAID ON PRINCIPAL		10,804	10,804	12,452	12,393	0	(1,588)	0	(1,588)	0	10,804	0	0	0	125	01/10/2030	2FE
126650 AL 4	CVS LEASE PASS THRU CE 6.117		03/10/2012	PAID ON PRINCIPAL		15,787	15,787	15,921	15,822	0	(35)	0	(35)	0	15,787	0	0	0	161	01/10/2013	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		03/10/2012	PAID ON PRINCIPAL		26,597	26,597	26,597	26,597	0	0	0	0	0	26,597	0	0	0	333	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		03/10/2012	PAID ON PRINCIPAL		29,974	29,974	29,974	29,974	0	0	0	0	0	29,974	0	0	0	289	01/31/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		03/10/2012	PAID ON PRINCIPAL		18,550	18,550	18,550	18,550	0	0	0	0	0	18,550	0	0	0	196	01/10/2034	2FE
237266 A* 2	DARLING INTERNATIONAL 5.750		01/05/2012	PAID ON PRINCIPAL		550,000	550,000	554,500	548,529	5,239	(3,768)	0	1,471	0	550,000	0	0	0	346	12/17/2016	3FE
23918K D* 6	DAVITA INC 4.500		03/30/2012	PAID ON PRINCIPAL		12,500	12,500	12,597	12,502	80	(83)	0	(2)	0	12,500	0	0	0	142	10/20/2016	3
242370 B@ 2	DEAN FOODS CO 1.750		03/30/2012	PAID ON PRINCIPAL		12,500	12,500	12,525	11,938	570	(7)	0	563	0	12,500	0	0	0	66	04/02/2014	3FE
24522P A* 4	DEL MONTE FOODS CO 4.500		03/30/2012	PAID ON PRINCIPAL		25,000	25,000	25,088	23,563	1,520	(82)	0	1,438	0	25,000	0	0	0	284	03/08/2018	3FE
260543 CD 3	DOW CHEMICAL CO 2.500		02/07/2012	RBC CAPITAL MARKETS		1,020,590	1,000,000	998,500	998,818	0	42	0	42	0	998,860	0	21,730	21,730	12,153	02/15/2016	2FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		03/01/2012	MATURED		30	30	30	30	0	0	0	0	0	30	0	0	0	1,432	03/01/2019	1
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		03/01/2012	MATURED		98,635	98,635	98,635	98,635	0	0	0	0	0	98,635	0	0	0	19,793	03/01/2013	1
31620M A* 7	FIDELITY NATIONAL INFO 4.250		03/30/2012	PAID ON PRINCIPAL		5,880,000	5,880,000	5,821,200	5,821,200	0	58,800	0	58,800	0	5,880,000	0	0	0	52,525	07/18/2016	3FE
35671D AS 4	FREEPORT-MC 8.375		03/14/2012	REDEEMED		3,136,599	3,000,000	3,370,000	3,169,882	0	(35,902)	0	(35,902)	0	3,133,980	0	2,619	2,619	113,760	04/01/2017	2FE
36804P AL 0	GATX FINANCIAL 5.500		02/15/2012	MATURED		2,000,000	2,000,000	2,002,220	1,999,787	0	213	0	213	0	2,000,000	0	0	0	55,000	02/15/2012	2FE
36962G G5 7	GENERAL ELECTRIC CAPIT 4.375		03/03/2012	MATURED		2,000,000	2,000,000	1,913,600	1,996,449	0	3,552	0	3,552	0	2,000,000	0	0	0	43,750	03/03/2012	1FE
36962G XS 8	GENERAL ELECTRIC CAPIT 5.875		02/15/2012	MATURED		3,000,000	3,000,000	3,121,770	3,001,927	0	(1,927)	0	(1,927)	0	3,000,000	0	0	0	88,125	02/15/2012	1FE
382550 AZ 4	GOODYEAR TIRE 10.500		03/29/2012	REDEEMED		1,873,887	1,717,000	1,720,950	1,728,586	0	(1,361)	0	(1,361)	0	1,727,225	0	146,662	146,662	67,106	05/15/2016	4FE
40415R A@ 4	HD SUPPLY INC 5.000		03/30/2012	PAID ON PRINCIPAL		26,455	26,455	26,438	26,443	0	12	0	12	0	26,455	0	0	0	202	03/01/2014	1FE
40426W AM 3	HRPT PROPERTIES TRUST 6.950		01/03/2012	REDEEMED		5,000,000	5,000,000	5,060,000	5,000,000	0	(505)	0	(505)	0	4,999,495	0	505	505	88,806	04/01/2012	2FE
47102X AC 9	JANUS CAPITAL GROUP IN 6.119		03/06/2012	TENDERED		3,891,240	3,603,000	3,510,043	3,575,762	0	2,105	0	2,105	0	3,577,867	0	313,373	313,373	86,350	04/15/2014	2FE
46625H CA 6	JP MORGAN CHASE 4.500		01/15/2012	MATURED		1,000,000	1,000,000	986,620	999,871	0	129	0	129	0	1,000,000	0	0	0	22,500	01/15/2012	1FE
532776 AJ 0	LIN TELEVISION 6.500		01/20/2012	REDEEMED		1,587,000	1,587,000	825,240	825,240	0	0	0	0	0	825,240	0	761,760	761,760	18,626	05/15/2013	5FE
538034 A* 0	LIVE NATION ENTERTAINM 4.500		03/30/2012	PAID ON PRINCIPAL		1,250	1,250	1,244	1,238	8	5	0	13	0	1,250	0	0	0	14	11/07/2016	3FE
58933Y AB 1	MERCK & CO INC 2.250		01/05/2012	SOCIETY GENERALE AMER		519,975	500,000	520,160	519,572	0	(117)	0	(117)	0	519,455	0	520	520	5,469	01/15/2016	1FE
552953 AW 1	MGM MIRAGE 6.750		02/09/2012	BAS-MERRILL LYNCH		2,057,500	2,000,000	700,000	700,000	0	0	0	0	0	700,000	0	1,357,500	1,357,500	49,875	04/01/2013	4FE
61746B CW 4	MORGAN STANLEY 5.625		01/09/2012	MATURED		500,000	500,000	499,275	499,978	0	22	0	22	0	500,000	0	0	0	14,063	01/09/2012	1FE
629855 AP 2	NALCO CO 8.250		01/10/2012	REDEEMED		1,166,705	1,040,000	1,017,775	1,023,338	0	37	0	37	0	1,023,375	0	143,330	143,330	12,941	05/15/2012	2FE
629855 AQ 0	NALCO CO (144A) 6.625		01/10/2012	REDEEMED		1,131,088	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	131,088	131,088	32,157	01/15/2019	2FE
650111 AE 7	NEW YORK TIMES 5.000		02/01/2012	CORTVIEW CAPITAL SECU		2,020,000	2,000,000	1,991,920	1,996,806	0	130	0	130	0	1,996,937	0	23,063	23,063	39,167	03/15/2015	4FE
652482 BT 6	NEWS AMERICA INC 6.900		01/12/2012	MORGAN STANLEY		1,199,110	1,000,000	1,221,770	1,191,094	0	(1,084)	0	(1,084)	0	1,190,010	0	9,100	9,100	26,258	03/01/2019	2FE
693401 AD 3	PERF 2005-1 A4 4.370		03/26/2012	PAID ON PRINCIPAL		145,437	145,437	145,430	145,437	0	0	0	0	0	145,437	0	0	0	1,589	06/25/2014	1FE
693401 AH 4	PERF 2005-2 A3 5.120		03/26/2012	PAID ON PRINCIPAL		115,745	115,745	115,724	115,735	0	10	0	10	0	115,745	0	0	0	1,482	12/25/2014	1FE
693492 A# 7	PINAFORE LLC TL A-1 4.250		03/30/2012	PAID ON PRINCIPAL		86,001	86,001	85,893	85,571	349	81	0	430	0	86,001	0	0	0	924	09/29/2015	3FE
693492 A* 1	PINAFORE LLC TL B-1 4.250		03/30/2012	PAID ON PRINCIPAL		5,444	5,444	5,462	5,419	43	(18)	0	25	0	5,444	0	0	0	58	09/29/2016	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
774477 AG 8	ROCKWOOD SPECIALTIES G 7.500		03/24/2012	REDEEMED		5,801,625	5,730,000	5,247,081	5,452,977	0	18,646	0	18,646	0	5,471,622	0	330,003	330,003	153,994	11/15/2014	4FE
845467 AE 9	SOUTHWESTERN ENERGY 7.500		01/30/2012	WELLS FARGO SECURITIE		1,170,000	1,000,000	1,150,000	1,144,613	0	(1,715)	0	(1,715)	0	1,142,898	0	27,102	27,102	37,708	02/01/2018	2FE
846042 AA 7	SOVEREIGN BANK 2.750		01/17/2012	MATURED		2,000,000	2,000,000	1,998,100	1,999,941	0	59	0	59	0	2,000,000	0	0	0	27,500	01/17/2012	1FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		03/01/2012	MATURED		11,102	11,102	11,102	11,102	0	0	0	0	0	11,102	0	0	0	1,810	03/01/2013	1FE
868536 C@ 0	SUPERVALU INC TL B (EX 3.494		03/30/2012	PAID ON PRINCIPAL		5,164	5,164	5,035	5,009	107	48	0	155	0	5,164	0	0	0	46	10/05/2015	3FE
868536 C# 8	SUPERVALU INC TL B-3 (4.500		03/30/2012	PAID ON PRINCIPAL		2,913	2,913	2,785	2,854	25	34	0	58	0	2,913	0	0	0	33	04/29/2018	3FE
87612E AH 9	TARGET CORP 5.875		03/01/2012	MATURED		2,000,000	2,000,000	2,187,500	2,004,755	0	(4,755)	0	(4,755)	0	2,000,000	0	0	0	58,750	03/01/2012	1FE
87612E AV 8	TARGET CORP 3.875		03/30/2012	BARCLAYS CAPITAL INC.		1,091,680	1,000,000	1,092,000	1,091,535	0	(2,418)	0	(2,418)	0	1,089,117	0	2,563	2,563	19,375	07/15/2020	1FE
880779 AU 7	TEREX CORP 8.000		03/22/2012	J P MORGAN CHASE SECU		1,303,125	1,250,000	1,250,000	1,225,000	25,000	0	0	25,000	0	1,250,000	0	53,125	53,125	36,667	11/15/2017	5FE
89233P 5N 2	TOYOTA MOTOR CREDIT 1.250		01/17/2012	MITSUBISHI SECURITIES		1,007,470	1,000,000	997,800	997,885	0	37	0	37	0	997,922	0	9,548	9,548	2,188	11/17/2014	1FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		01/09/2012	PAID ON PRINCIPAL		56,841	56,841	56,841	56,841	0	0	0	0	0	56,841	0	0	0	1,444	01/02/2029	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		01/02/2012	PAID ON PRINCIPAL		20,114	20,114	20,114	20,114	0	0	0	0	0	20,114	0	0	0	621	01/02/2031	1FE
913017 BR 9	UNITED TECHNOLOGIES CO 4.500		02/02/2012	HSBC		576,860	500,000	556,430	554,156	0	(576)	0	(576)	0	553,580	0	23,280	23,280	7,000	04/15/2020	1FE
92344U AA 3	VERIZON NEW JERSEY 5.875		01/17/2012	MATURED		2,000,000	2,000,000	2,190,100	2,001,078	0	(1,078)	0	(1,078)	0	2,000,000	0	0	0	58,750	01/17/2012	1FE
931142 CT 8	WAL-MART STORES 2.250		01/05/2012	MORGAN STANLEY		836,032	800,000	835,800	834,271	0	(239)	0	(239)	0	834,032	0	2,000	2,000	9,100	07/08/2015	1FE
25468P BX 3	WALT DISNEY COMPANY 6.375		03/01/2012	MATURED		2,000,000	2,000,000	2,104,380	2,003,105	0	(3,105)	0	(3,105)	0	2,000,000	0	0	0	63,750	03/01/2012	1FE
92926K AC 7	WCA WASTE CORP (144A) 7.500		03/23/2012	TENDERED		4,495,500	4,440,000	4,453,550	4,433,177	18,001	(1,101)	0	16,900	0	4,450,077	0	45,423	45,423	90,650	06/15/2019	4FE
97381W B* 4	WINDSTREAM CORP B2 3.330		03/30/2012	PAID ON PRINCIPAL		12,225	12,225	12,151	12,176	0	49	0	49	0	12,225	0	0	0	98	12/17/2015	2
878742 AJ 4	TECK RESOURCES 9.750	A	03/19/2012	REDEEMED		2,071,696	1,740,000	1,660,176	1,696,528	0	3,436	0	3,436	0	1,699,964	0	371,732	371,732	58,435	05/15/2014	2FE
878742 AQ 8	TECK RESOURCES 10.750	A	03/19/2012	REDEEMED		632,390	500,000	615,830	605,333	0	(6,904)	0	(6,904)	0	598,429	0	33,961	33,961	18,514	05/15/2019	2FE
92658T AG 3	VIDEOTRON LTEE 6.875	A	03/30/2012	REDEEMED		1,668,000	1,668,000	1,591,803	1,637,757	0	3,222	0	3,222	0	1,640,979	0	27,021	27,021	81,228	01/15/2014	3FE
44914P AR 8	HYPO IN ESSEN (144A) 5.000	F	01/20/2012	MATURED		2,000,000	2,000,000	1,998,060	1,999,861	0	139	0	139	0	2,000,000	0	0	0	50,000	01/20/2012	1FE
514890 AG 7	L-BANK FOERDERBANK 4.875	F	01/13/2012	MATURED		1,000,000	1,000,000	995,200	999,927	0	73	0	73	0	1,000,000	0	0	0	24,375	01/13/2012	1FE
88166J AA 1	TEVA PHARMACEUTICALS F 3.650	F	01/05/2012	CREDIT SUISSE FIRST B		1,012,770	1,000,000	996,350	996,358	0	5	0	5	0	996,362	0	16,408	16,408	6,083	11/10/2021	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		03/25/2012	PAID ON PRINCIPAL		349,874	349,874	341,127	339,041	0	10,832	0	10,832	0	349,874	0	0	0	2,645	06/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.274		01/25/2012	PAID ON PRINCIPAL		186,989	186,989	169,977	169,977	0	17,012	0	17,012	0	186,989	0	0	0	822	07/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.276		03/25/2012	PAID ON PRINCIPAL		374,214	374,214	340,168	340,168	0	34,046	0	34,046	0	374,214	0	0	0	4,278	07/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14 2.467		01/30/2012	PAID ON PRINCIPAL		662,231	662,231	646,089	647,292	0	14,939	0	14,939	0	662,231	0	0	0	1,734	12/28/2035	6*
00213F AY 5	ASG 2011-3 A70 CMO (14 2.477		03/29/2012	PAID ON PRINCIPAL		206,483	206,483	201,450	201,825	0	4,658	0	4,658	0	206,483	0	0	0	1,647	12/28/2035	6*
07386H SW 2	BALTA 2005-4 22A2 CMO 2.782		01/25/2012	PAID ON PRINCIPAL		89,141	89,141	47,245	41,725	0	47,416	0	47,416	0	89,141	0	0	0	207	05/25/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 2.902		03/26/2012	PAID ON PRINCIPAL		83,806	83,806	44,417	39,228	0	44,578	0	44,578	0	83,806	0	0	0	498	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.790		01/26/2012	PAID ON PRINCIPAL		56,856	56,856	53,942	53,059	681	3,116	0	3,796	0	56,856	0	0	0	132	07/26/2036	6*
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.881		03/27/2012	PAID ON PRINCIPAL		108,938	108,938	103,355	101,664	1,304	5,970	0	7,274	0	108,938	0	0	0	656	07/26/2036	6*
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.902		01/25/2012	PAID ON PRINCIPAL		211	211	203	201	0	10	0	10	0	211	0	0	0	1	03/25/2033	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.951		03/25/2012	PAID ON PRINCIPAL		3,792	3,792	3,651	3,607	0	185	0	185	0	3,792	0	0	0	19	03/25/2033	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	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 Desig- nation or Market Indicator (a)
05948X	BV 2 BOAMS 2003-D 2A4 CMO 2.878		01/25/2012	PAID ON PRINCIPAL		6,553	6,553	6,359	6,356	0	198	0	198	0	6,553	0	0	0	16	05/25/2033	1FM
05948X	BV 2 BOAMS 2003-D 2A4 CMO 2.878		03/25/2012	PAID ON PRINCIPAL		7,957	7,957	7,721	7,717	0	240	0	240	0	7,957	0	0	0	41	05/25/2033	1FM
05948X	SR 3 BOAMS 2003-7 A2 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		121,392	121,392	117,483	118,651	0	2,741	0	2,741	0	121,392	0	0	0	920	09/25/2018	1FM
05949A	BA 7 BOAMS 2004-3 1A25 CMO 5.250		03/25/2012	PAID ON PRINCIPAL		2,003,036	2,003,036	2,003,036	1,997,578	0	5,458	0	5,458	0	2,003,036	0	0	0	17,401	04/25/2034	1FM
05949C	EL 6 BOAMS 2005-G 4A1 CMO 5.171		01/25/2012	PAID ON PRINCIPAL		177,968	177,968	178,503	173,548	0	4,420	0	4,420	0	177,968	0	0	0	767	07/25/2035	1FM
05949C	EL 6 BOAMS 2005-G 4A1 CMO 5.176		03/25/2012	PAID ON PRINCIPAL		280,414	280,414	281,257	273,450	0	6,964	0	6,964	0	280,414	0	0	0	2,835	07/25/2035	1FM
05949C	KS 4 BOAMS 2005-J 2A3 CMO 2.755		03/25/2012	PAID ON PRINCIPAL		424,604	424,604	404,701	375,005	0	49,598	0	49,598	0	424,604	0	0	0	2,613	11/25/2035	1FM
05949C	KS 4 BOAMS 2005-J 2A3 CMO 2.785		01/25/2012	PAID ON PRINCIPAL		267,209	267,209	254,684	235,996	0	31,213	0	31,213	0	267,209	0	0	0	620	11/25/2035	1FM
05949C	MD 5 BOAMS 2005-10 2A1 CMO 5.250		03/25/2012	PAID ON PRINCIPAL		1,163,907	1,163,907	1,158,906	1,159,313	0	4,594	0	4,594	0	1,163,907	0	0	0	10,762	11/25/2020	1FM
05949C	FG 6 BOAMS 2005-7 2A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		105,656	105,656	105,772	105,571	0	85	0	85	0	105,656	0	0	0	840	07/25/2020	1FM
05949C	JX 5 BOAMS 2005-9 3A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		717,713	717,713	712,741	713,909	0	3,803	0	3,803	0	717,713	0	0	0	5,932	10/25/2020	1FM
05952H	AZ 2 BOAMS 2007-1 1A24 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		25,816	25,816	23,880	23,647	0	2,170	0	2,170	0	25,816	0	0	0	387	03/25/2037	1FM
07384M	F8 0 BSARM 2004-1 11A1 CMO 2.921		01/25/2012	PAID ON PRINCIPAL		7,773	7,773	6,359	6,127	0	1,646	0	1,646	0	7,773	0	0	0	19	04/25/2034	1FM
07384M	F8 0 BSARM 2004-1 11A1 CMO 3.027		03/26/2012	PAID ON PRINCIPAL		15,447	15,447	12,637	12,176	0	3,270	0	3,270	0	15,447	0	0	0	98	04/25/2034	1FM
07387A	FX 8 BSARM 2005-12 12A1 CMO 2.595		01/25/2012	PAID ON PRINCIPAL		29,101	29,101	18,042	17,950	0	11,150	0	11,150	0	29,101	0	0	0	63	02/25/2036	6FE
07387A	FX 8 BSARM 2005-12 12A1 CMO 2.611		03/26/2012	PAID ON PRINCIPAL		138,746	138,746	86,022	85,584	0	53,162	0	53,162	0	138,746	0	0	0	647	02/25/2036	6FE
07401C	AV 5 BSARM 2007-4 22A1 CMO 5.608		03/26/2012	PAID ON PRINCIPAL		185,800	185,800	133,776	119,073	0	66,727	0	66,727	0	185,800	0	0	0	2,166	06/25/2047	1FM
07401C	AV 5 BSARM 2007-4 22A1 CMO 5.626		01/25/2012	PAID ON PRINCIPAL		107,503	107,503	77,402	68,895	0	38,608	0	38,608	0	107,503	0	0	0	504	06/25/2047	1FM
161546	FW 1 CFAB 2003-4 1A6 4.429		03/25/2012	PAID ON PRINCIPAL		158,732	158,732	156,872	157,951	0	781	0	781	0	158,732	0	0	0	1,064	10/25/2014	1FM
16162W	BW 8 CHASE 2003-S12 1A2 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		328,182	328,182	325,720	326,529	0	1,653	0	1,653	0	328,182	0	0	0	2,601	12/25/2018	1FM
16162W	CK 3 CHASE 2003-S13 A1 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		210,999	210,999	209,112	209,340	(0)	1,659	0	1,659	0	210,999	0	0	0	1,758	11/25/2033	1FM
16162W	QJ 1 CHASE 2005-A2 3A2 CMO 5.335		03/26/2012	PAID ON PRINCIPAL		398,773	398,773	371,517	371,517	0	27,256	0	27,256	0	398,773	0	0	0	4,828	01/25/2036	1FM
16162W	QJ 1 CHASE 2005-A2 3A2 CMO 5.344		01/25/2012	PAID ON PRINCIPAL		85,900	85,900	80,029	80,029	0	5,871	0	5,871	0	85,900	0	0	0	383	01/25/2036	1FM
16162W	NF 2 CHASE 2005-S3 A5 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		1,430,967	1,430,967	1,427,218	1,425,272	0	5,694	0	5,694	0	1,430,967	0	0	0	14,298	11/25/2035	1FM
172973	TL 3 CMSI 2003-10 A1 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		205,467	205,467	200,523	202,524	0	2,944	0	2,944	0	205,467	0	0	0	1,494	11/25/2018	1FM
172973	Z9 3 CMSI 2005-5 2A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		405,153	405,153	403,137	403,460	0	1,693	0	1,693	0	405,153	0	0	0	2,890	08/25/2035	1FM
172973	4J 5 CMSI 2005-8 2A3 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		248,723	248,723	222,607	223,098	0	25,624	0	25,624	0	248,723	0	0	0	2,014	11/25/2020	1FM
17310B	AD 6 CMSI 2006-3 1A4 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		185,777	185,777	169,986	174,982	0	10,795	0	10,795	0	185,777	0	0	0	1,482	06/25/2036	1FM
17312D	AA 6 CMSI 2007-8 1A1 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		332,758	332,758	222,948	192,578	0	140,180	0	140,180	0	332,758	0	0	0	3,328	09/25/2037	1FM
12628K	AA 0 CSAB 2006-3 A1A CMO 6.000		03/25/2012	PAID ON PRINCIPAL		39,482	39,482	27,329	20,670	0	18,811	0	18,811	0	39,482	0	0	0	405	11/25/2036	1FM
22540V	6Q 0 CSFB 2002-19 2M1 CMO 5.632		03/25/2012	PAID ON PRINCIPAL		4,799	4,799	4,547	4,297	0	502	0	502	0	4,799	0	0	0	56	06/25/2032	1FM
22540V	6Q 0 CSFB 2002-19 2M1 CMO 5.635		01/25/2012	PAID ON PRINCIPAL		2,375	2,375	2,251	2,127	0	248	0	248	0	2,375	0	0	0	11	06/25/2032	1FM
22541Q	4A 7 CSFB 2003-29 4A1 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		9,612	9,612	9,966	10,120	321	(829)	0	(508)	0	9,612	0	0	0	97	12/25/2033	1FM
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		204,406	204,406	204,306	204,296	0	109	0	109	0	204,406	0	0	0	1,729	02/25/2020	1FM
225458	G2 8 CSFB 2005-7 3A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		570,199	570,199	490,371	496,986	0	73,214	0	73,214	0	570,199	0	0	0	3,871	08/25/2020	1FM
225458	G3 6 CSFB 2005-7 4A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		513,680	513,680	514,160	512,875	0	805	0	805	0	513,680	0	0	0	4,441	08/25/2020	1FM

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		628,332	628,332	543,276	501,421	41,856	85,056	0	126,912	0	628,332	0	0	0	5,824	02/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.607		01/25/2012	PAID ON PRINCIPAL		4,822	4,822	4,167	3,773	0	1,049	0	1,049	0	4,822	0	0	0	23	01/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.607		03/26/2012	PAID ON PRINCIPAL		335,817	335,817	290,159	262,774	0	73,043	0	73,043	0	335,817	0	0	0	4,730	01/25/2037	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/26/2012	PAID ON PRINCIPAL		220,551	220,551	165,193	161,825	0	58,726	0	58,726	0	220,551	0	0	0	2,301	03/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/26/2012	PAID ON PRINCIPAL		261,398	261,398	225,840	223,001	0	38,397	0	38,397	0	261,398	0	0	0	2,711	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		994,594	994,594	997,603	994,444	0	150	0	150	0	994,594	0	0	0	9,289	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.747		03/25/2012	PAID ON PRINCIPAL		23,193	23,193	22,170	22,118	0	1,075	0	1,075	0	23,193	0	0	0	110	06/25/2033	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.747		01/25/2012	PAID ON PRINCIPAL		1,784	1,784	1,706	1,702	0	83	0	83	0	1,784	0	0	0	4	06/25/2033	1FM
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		529,510	529,510	527,053	520,739	0	8,771	0	8,771	0	529,510	0	0	0	4,275	07/25/2035	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		03/26/2012	PAID ON PRINCIPAL		348,990	348,990	305,911	303,172	0	45,817	0	45,817	0	348,990	0	0	0	3,203	09/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		03/26/2012	PAID ON PRINCIPAL		612,848	612,848	609,305	599,297	0	13,551	0	13,551	0	612,848	0	0	0	5,633	09/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		03/26/2012	PAID ON PRINCIPAL		281,473	281,473	251,918	244,882	204	36,387	0	36,591	0	281,473	0	0	0	2,807	12/25/2036	6FE
12544A AS 4	CWHL 2006-20 1A17 CMO 5.750		03/26/2012	PAID ON PRINCIPAL		168,193	168,193	131,090	131,090	0	37,103	0	37,103	0	168,193	0	0	0	1,674	02/25/2037	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		03/26/2012	PAID ON PRINCIPAL		365,350	365,350	332,722	332,722	0	32,628	0	32,628	0	365,350	0	0	0	3,717	03/25/2036	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		03/25/2012	PAID ON PRINCIPAL		4,941	4,941	5,022	4,113	909	(81)	0	828	0	4,941	0	0	0	40	05/25/2032	5FM
126673 TD 4	CWL 2004-S1 A3 4.615		03/25/2012	PAID ON PRINCIPAL		236,186	236,186	214,929	219,711	0	16,475	0	16,475	0	236,186	0	0	0	1,892	02/25/2035	1FM
12668T AB 0	CWL 2007-BC1 2A1 .301		03/26/2012	PAID ON PRINCIPAL		444,399	444,399	408,847	419,721	0	24,677	0	24,677	0	444,399	0	0	0	369	05/25/2037	1FM
12668T AB 0	CWL 2007-BC1 2A1 .304		02/27/2012	PAID ON PRINCIPAL		371,404	371,404	341,692	350,780	0	20,624	0	20,624	0	371,404	0	0	0	220	05/25/2037	1FM
294751 DC 3	EQABS 2003-4 AF6 4.833		03/25/2012	PAID ON PRINCIPAL		185,523	185,523	185,523	185,191	0	332	0	332	0	185,523	0	0	0	1,438	10/25/2034	1FM
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		170,767	170,767	170,767	170,730	0	37	0	37	0	170,767	0	0	0	1,457	07/25/2033	1FM
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		03/25/2012	PAID ON PRINCIPAL		493,458	493,458	482,972	486,980	0	6,478	0	6,478	0	493,458	0	0	0	4,011	09/25/2018	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		03/25/2012	PAID ON PRINCIPAL		347,420	347,420	250,577	195,083	0	152,337	0	152,337	0	347,420	0	0	0	3,300	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 7.000		03/25/2012	PAID ON PRINCIPAL		297,806	297,806	255,372	243,208	0	54,598	0	54,598	0	297,806	0	0	0	3,061	09/25/2037	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		03/25/2012	PAID ON PRINCIPAL		136,016	136,016	117,654	117,833	0	18,182	0	18,182	0	136,016	0	0	0	1,286	07/25/2033	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.666		03/26/2012	PAID ON PRINCIPAL		56,318	56,318	54,488	53,908	0	2,410	0	2,410	0	56,318	0	0	0	455	06/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.715		01/25/2012	PAID ON PRINCIPAL		24,477	24,477	23,682	23,430	0	1,048	0	1,048	0	24,477	0	0	0	76	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.330		03/26/2012	PAID ON PRINCIPAL		79,454	79,454	75,084	74,594	0	4,860	0	4,860	0	79,454	0	0	0	555	09/25/2035	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.396		01/25/2012	PAID ON PRINCIPAL		56,768	56,768	53,646	53,296	0	3,472	0	3,472	0	56,768	0	0	0	161	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		427,991	427,991	421,571	419,476	404	8,111	0	8,515	0	427,991	0	0	0	3,559	03/25/2035	4AM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		953,162	953,162	919,729	918,104	0	35,058	0	35,058	0	953,162	0	0	0	9,437	05/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		123,567	123,567	101,942	101,794	0	21,772	0	21,772	0	123,567	0	0	0	1,592	08/25/2037	6FE
47232F AC 1	JMAC 2010-R1 2A1 (144A .407		03/27/2012	PAID ON PRINCIPAL		165,786	165,786	149,207	149,677	0	16,109	0	16,109	0	165,786	0	0	0	181	11/26/2036	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A .459		02/28/2012	PAID ON PRINCIPAL		415,932	415,932	374,338	375,517	0	40,415	0	40,415	0	415,932	0	0	0	248	11/26/2036	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.395		03/26/2012	PAID ON PRINCIPAL		128,161	128,161	125,022	122,867	0	5,294	0	5,294	0	128,161	0	0	0	1,546	11/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.397		01/25/2012	PAID ON PRINCIPAL		139,170	139,170	135,761	133,421	0	5,749	0	5,749	0	139,170	0	0	0	626	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.771		03/25/2012	PAID ON PRINCIPAL		82,429	82,429	73,690	61,758	(0)	20,671	0	20,671	0	82,429	0	0	0	955	08/25/2036	1FM

QE05.14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.815		01/25/2012	PAID ON PRINCIPAL		50,042	50,042	44,737	37,493	0	12,549	0	12,549	0	50,042	0	0	0	242	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.727		03/28/2012	VARIOUS		89,357	139,164	117,485	86,051	0	34,378	0	34,378	0	120,428	0	(31,071)	(31,071)	763	11/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.745		01/26/2012	VARIOUS		22,800	76,179	64,311	47,104	0	9,126	0	9,126	0	56,230	0	(33,431)	(33,431)	173	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		1,004,599	1,004,599	936,269	936,269	(0)	68,329	0	68,329	0	1,004,599	0	0	0	7,863	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.381		03/26/2012	PAID ON PRINCIPAL		363,453	363,453	354,764	325,982	0	37,470	0	37,470	0	363,453	0	0	0	3,479	04/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.539		01/25/2012	PAID ON PRINCIPAL		253,878	253,878	247,808	227,704	0	26,174	0	26,174	0	253,878	0	0	0	1,172	04/25/2037	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		53,407	53,407	52,506	52,909	0	498	0	498	0	53,407	0	0	0	333	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		55,771	55,771	55,300	55,543	0	228	0	228	0	55,771	0	0	0	452	03/25/2018	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		03/26/2012	PAID ON PRINCIPAL		128,431	128,431	108,444	97,031	0	31,401	0	31,401	0	128,431	0	0	0	523	01/25/2037	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.414		03/18/2012	PAID ON PRINCIPAL		517,402	517,402	524,012	517,381	0	22	0	22	0	517,402	0	0	0	5,796	05/26/2035	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.419		01/18/2012	PAID ON PRINCIPAL		576,276	576,276	583,638	576,252	0	24	0	24	0	576,276	0	0	0	2,604	05/26/2035	1FM
69335Y AA 4	PHHMC 2006-4 A1 CMO 6.125		01/18/2012	PAID ON PRINCIPAL		323,065	323,065	326,188	322,660	0	406	0	406	0	323,065	0	0	0	1,648	12/18/2036	1FM
69335Y AA 4	PHHMC 2006-4 A1 CMO 6.125		03/18/2012	PAID ON PRINCIPAL		211,249	211,249	213,292	210,984	0	265	0	265	0	211,249	0	0	0	2,223	12/18/2036	1FM
73316P EL 0	POPLR 2005-B M1 .721		03/26/2012	PAID ON PRINCIPAL		83,276	83,276	78,409	78,863	0	4,412	0	4,412	0	83,276	0	0	0	157	08/25/2035	1FE
73316P EL 0	POPLR 2005-B M1 .724		02/27/2012	PAID ON PRINCIPAL		64,657	64,657	60,879	61,232	0	3,426	0	3,426	0	64,657	0	0	0	85	08/25/2035	1FE
73316P EL 0	POPLR 2005-B M1 .756		01/25/2012	PAID ON PRINCIPAL		98,596	98,596	92,834	93,372	0	5,224	0	5,224	0	98,596	0	0	0	61	08/25/2035	1FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		249,230	249,230	248,529	248,456	0	774	0	774	0	249,230	0	0	0	1,973	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		03/25/2012	PAID ON PRINCIPAL		271,633	271,633	271,909	271,128	0	505	0	505	0	271,633	0	0	0	2,328	10/25/2020	1FM
760985 WR 8	RAMP 2003-RZ3 M1 4.620		03/25/2012	PAID ON PRINCIPAL		33,888	33,888	33,873	33,873	0	15	0	15	0	33,888	0	0	0	391	06/25/2033	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .511		03/26/2012	PAID ON PRINCIPAL		167,704	167,704	139,194	154,052	0	13,652	0	13,652	0	167,704	0	0	0	227	10/25/2035	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .514		02/27/2012	PAID ON PRINCIPAL		139,992	139,992	116,193	128,596	0	11,396	0	11,396	0	139,992	0	0	0	134	10/25/2035	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .546		01/25/2012	PAID ON PRINCIPAL		150,068	150,068	124,557	137,852	0	12,216	0	12,216	0	150,068	0	0	0	68	10/25/2035	1FM
75406V AC 7	RASC 2006-KS5 A3 .401		03/26/2012	PAID ON PRINCIPAL		168,096	168,096	117,667	133,486	0	34,610	0	34,610	0	168,096	0	0	0	181	07/25/2036	1FM
75406V AC 7	RASC 2006-KS5 A3 .404		02/27/2012	PAID ON PRINCIPAL		192,980	192,980	135,086	153,246	0	39,734	0	39,734	0	192,980	0	0	0	148	07/25/2036	1FM
75406V AC 7	RASC 2006-KS5 A3 .436		01/25/2012	PAID ON PRINCIPAL		193,595	193,595	135,516	153,734	0	39,860	0	39,860	0	193,595	0	0	0	71	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		302,240	302,240	287,883	291,840	0	10,400	0	10,400	0	302,240	0	0	0	3,488	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		179,434	179,434	171,864	162,128	0	17,306	0	17,306	0	179,434	0	0	0	1,636	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		369,521	369,521	350,467	328,938	0	40,582	0	40,582	0	369,521	0	0	0	4,004	01/25/2037	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .981		03/26/2012	PAID ON PRINCIPAL		40,843	40,843	38,597	38,373	0	2,470	0	2,470	0	40,843	0	0	0	103	01/25/2035	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .984		02/27/2012	PAID ON PRINCIPAL		63,159	63,159	59,685	59,339	0	3,820	0	3,820	0	63,159	0	0	0	111	01/25/2035	1FM
863579 KB 3	SARM 2005-3XS A3 CMO 1.016		01/25/2012	PAID ON PRINCIPAL		106,208	106,208	100,367	99,785	0	6,423	0	6,423	0	106,208	0	0	0	88	01/25/2035	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		03/26/2012	PAID ON PRINCIPAL		1,768,309	1,768,309	1,771,625	1,771,556	0	(3,247)	0	(3,247)	0	1,768,309	0	0	0	13,059	09/25/2041	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		90,434	90,434	91,607	91,072	0	(637)	0	(637)	0	90,434	0	0	0	800	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.477		01/25/2012	PAID ON PRINCIPAL		118	118	118	109	0	9	0	9	0	118	0	0	0	0	01/25/2033	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.488		03/25/2012	PAID ON PRINCIPAL		1,093	1,093	1,093	1,009	0	84	0	84	0	1,093	0	0	0	7	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.130		03/25/2012	PAID ON PRINCIPAL		1,408	1,408	1,422	1,283	0	125	0	125	0	1,408	0	0	0	7	03/25/2033	1FM

QE05.15

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
939336	PC 1		01/25/2012	PAID ON PRINCIPAL		151	151	152	138	0	13	0	13	0	151	0	0	0	0	03/25/2033	1FM
92922F	HL 5		03/25/2012	PAID ON PRINCIPAL		352,286	352,286	343,809	347,804	0	4,482	0	4,482	0	352,286	0	0	0	2,923	11/25/2018	1FM
929227	6Y 7		03/25/2012	PAID ON PRINCIPAL		60,500	60,500	60,681	60,498	(1)	2	0	1	0	60,500	0	0	0	487	07/25/2018	1FM
92922F	BK 3		03/25/2012	PAID ON PRINCIPAL		67,151	67,151	65,934	66,486	0	664	0	664	0	67,151	0	0	0	438	08/25/2018	1FM
92922F	DE 5		03/26/2012	PAID ON PRINCIPAL		205,584	205,584	206,869	205,815	0	(230)	0	(230)	0	205,584	0	0	0	1,728	09/25/2018	1FM
93363N	AD 7		03/26/2012	PAID ON PRINCIPAL		29,627	29,627	18,258	13,870	0	15,757	0	15,757	0	29,627	0	0	0	344	10/25/2036	1FM
93363N	AD 7		01/25/2012	PAID ON PRINCIPAL		2,478	2,478	1,527	1,160	0	1,318	0	1,318	0	2,478	0	0	0	13	10/25/2036	1FM
949767	AB 3		03/25/2012	PAID ON PRINCIPAL		190,226	190,226	188,027	188,957	0	1,270	0	1,270	0	190,226	0	0	0	1,459	10/25/2018	1FM
94980Y	AE 2		03/25/2012	PAID ON PRINCIPAL		110,268	110,268	109,663	109,778	0	490	0	490	0	110,268	0	0	0	775	12/25/2018	1FM
949775	AB 6		03/25/2012	PAID ON PRINCIPAL		101,534	101,534	99,464	100,397	0	1,137	0	1,137	0	101,534	0	0	0	912	12/25/2033	1FM
94982Y	AH 3		03/25/2012	PAID ON PRINCIPAL		880,672	880,672	860,181	868,276	0	12,396	0	12,396	0	880,672	0	0	0	6,721	12/25/2020	1FM
94983F	AA 8		03/25/2012	PAID ON PRINCIPAL		537,683	537,683	526,846	529,645	0	8,038	0	8,038	0	537,683	0	0	0	4,285	09/25/2020	1FM
94984A	AS 9		03/25/2012	PAID ON PRINCIPAL		595,013	595,013	560,549	560,549	(0)	34,464	0	34,464	0	595,013	0	0	0	5,872	05/25/2036	1FM
94980S	AD 7		03/26/2012	PAID ON PRINCIPAL		866,566	866,566	838,929	838,656	0	27,911	0	27,911	0	866,566	0	0	0	8,766	07/25/2036	1FM
94985R	AR 3		03/28/2012	VARIOUS		231,946	240,890	221,694	214,868	0	24,994	0	24,994	0	239,861	0	(7,916)	(7,916)	1,912	04/25/2037	1FM
92977Y	BQ 3		01/20/2012	PAID ON PRINCIPAL		1,835	1,835	1,441	1,214	0	622	0	622	0	1,835	0	0	0	8	10/20/2035	1FM
92977Y	BQ 3		03/20/2012	PAID ON PRINCIPAL		129,831	129,831	101,917	85,860	0	43,971	0	43,971	0	129,831	0	0	0	1,415	10/20/2035	1FM
23305X	AA 9		03/10/2012	PAID ON PRINCIPAL		40,980	40,980	41,388	41,362	0	(382)	0	(382)	0	40,980	0	0	0	253	01/10/2021	1FM
30224X	AA 2		03/05/2012	PAID ON PRINCIPAL		53,966	53,966	53,220	53,276	0	690	0	690	0	53,966	0	0	0	281	11/05/2027	1FE
36828Q	DN 3		03/12/2012	PAID ON PRINCIPAL		87,408	87,408	87,843	87,417	0	(9)	0	(9)	0	87,408	0	0	0	687	11/10/2038	1FM
52108H	XL 3		03/15/2012	PAID ON PRINCIPAL		156,401	156,401	157,176	156,382	0	19	0	19	0	156,401	0	0	0	995	11/15/2027	1FM
929766	JD 6		03/15/2012	PAID ON PRINCIPAL		625,900	625,900	646,242	625,312	0	589	0	589	0	625,900	0	0	0	4,065	08/15/2035	1FM
393505	F5 6		03/01/2012	PAID ON PRINCIPAL		62,229	62,229	64,135	63,424	586	(1,780)	0	(1,194)	0	62,229	0	0	0	728	04/01/2030	4AM
525170	BD 7		03/28/2012	VARIOUS		35,691	38,675	35,364	32,100	788	5,327	0	6,115	0	38,214	0	(2,523)	(2,523)	422	07/15/2028	6FE
65106M	AA 5		03/10/2012	PAID ON PRINCIPAL		598,083	598,083	598,007	597,970	0	113	0	113	0	598,083	0	0	0	2,437	12/10/2033	1FE
674135	CP 1		02/27/2012	WRITTEN OFF		20	5,511	3,114	3,081	0	(12)	0	(12)	0	3,069	0	(3,049)	(3,049)	54	11/15/2027	6FE
68619A	BJ 5		03/15/2012	PAID ON PRINCIPAL		155,178	155,178	126,255	142,769	0	12,409	0	12,409	0	155,178	0	0	0	1,256	10/15/2021	1FE
68619A	BR 7		02/15/2012	PAID ON PRINCIPAL		116,708	116,708	116,124	116,301	0	407	0	407	0	116,708	0	0	0	781	05/15/2022	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					141,145,172	139,011,404	136,605,084	134,519,068	163,435	2,328,379	0	2,491,814	0	137,010,883	0	4,134,289	4,134,289	2,758,783	XXX	XXX
8399997.	Total - Bonds - Part 4					415,782,374	411,274,623	415,600,626	404,821,912	163,435	2,111,759	0	2,275,194	0	407,097,107	0	8,685,267	8,685,267	8,434,327	XXX	XXX
8399999.	Total - Bonds					415,782,374	411,274,623	415,600,626	404,821,912	163,435	2,111,759	0	2,275,194	0	407,097,107	0	8,685,267	8,685,267	8,434,327	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
74460D	25 7		02/09/2012	ISSUE CALLED at 25.00%		20,000,000	500,000	25.00	347,000	(167,600)	0	0	(167,600)	0	347,000	0	153,000	153,000	3,563	XXX	P2LFE
759664	70 9		02/01/2012	DTC PREMIUM PROJECT		5,617,000	0	1,000.00	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					500,000	XXX	347,000	514,600	(167,600)	0	0	(167,600)	0	347,000	0	153,000	153,000	3,563	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					500,000	XXX	347,000	514,600	(167,600)	0	0	(167,600)	0	347,000	0	153,000	153,000	3,563	XXX	XXX

QE05.16

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.							
8999999.	Total - Preferred Stocks.....					500,000	XXX	347,000	514,600	(167,600)	0	0	(167,600)	0	347,000	0	153,000	153,000	3,563	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
67018K	10 4 NU MED INC COM STK.....		02/01/2012	DTC PREMIUM PROJECT.....	13,664.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	A.....
67020Y	10 0 NUANCE COMMUNICATIONS INC.....		03/02/2012	CITIGROUP GLOBAL MKTS.....	22,080.000	593,378	XXX	594,173	0	0	0	0	0	594,173	0	(795)	(795)	0	0	XXX	L.....
698354	10 7 PANDORA MEDIA INC.....		01/18/2012	CITIGROUP GLOBAL MKTS.....	11,787.000	146,525	XXX	124,235	0	0	0	0	0	124,235	0	22,290	22,290	0	0	XXX	L.....
79971E	20 7 SANCTUARY WOODS MULTIMEDIA.....		02/06/2012	DTC PREMIUM PROJECT.....	274,195.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U.....
819319	50 0 SHAMAN PHARMACEUTICALS INC.....		02/10/2012	DTC PREMIUM PROJECT.....	611,630.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U.....
87612G	10 1 TARGA RESOURCES CORP.....		03/13/2012	CITIGROUP GLOBAL MKTS.....	1,840.000	83,659	XXX	84,198	0	0	0	0	0	84,198	0	(539)	(539)	0	0	XXX	L.....
92046N	10 2 VALUE CLICK.....		03/30/2012	CITIGROUP GLOBAL MKTS.....	6,221.000	123,589	XXX	122,740	0	0	0	0	0	122,740	0	849	849	0	0	XXX	L.....
99C001	11 4 SPECTRAGRAPHICS CORP.....		01/24/2012	FINAL ESCROW PAYMENT.....	0.001	88,246	XXX	0	0	0	0	0	0	0	0	88,246	88,246	0	0	XXX	U.....
N47279	10 9 INTERXION HOLDING NV.....	F...	03/21/2012	CITIGROUP GLOBAL MKTS.....	164,919.000	2,721,741	XXX	2,714,897	0	0	0	0	0	2,714,897	0	6,845	6,845	0	0	XXX	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					3,757,138	XXX	3,640,243	0	0	0	0	0	3,640,242	0	116,895	116,895	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					3,757,138	XXX	3,640,243	0	0	0	0	0	3,640,242	0	116,895	116,895	0	0	XXX	XXX
9799999.	Total - Common Stocks.....					3,757,138	XXX	3,640,243	0	0	0	0	0	3,640,242	0	116,895	116,895	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					4,257,138	XXX	3,987,243	514,600	(167,600)	0	0	(167,600)	0	3,987,242	0	269,895	269,895	3,563	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					420,039,512	XXX	419,587,869	405,336,512	(4,165)	2,111,759	0	2,107,594	0	411,084,349	0	8,955,162	8,955,162	8,437,890	XXX	XXX

QE05.17

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....3.

**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		
Short Futures																			
Hedging Other																			
FVM2.....	(3,000)	(3,000,000)	US 5YR NOTE (CBT) Jun12.....	Portfolio Hedge.....	D-1.....	Interest.....	.07/05/2012...	Chicago Board of Trade	.02/28/2012...	.....123.3125	.....122.5391	.....2,320,320	.....0	.....2,320,320	.....2,320,320	.....0	.....0	.....1,950,000	0001.....
13429999. Total-Short Futures-Hedging Other.....												2,320,320	0	2,320,320	2,320,320	0	0	1,950,000	XXX
1389999. Total-Short Futures.....												2,320,320	0	2,320,320	2,320,320	0	0	1,950,000	XXX
1409999. Total-Hedging Other.....												2,320,320	0	2,320,320	2,320,320	0	0	1,950,000	XXX
1449999. TOTAL.....												2,320,320	0	2,320,320	2,320,320	0	0	1,950,000	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		
Exchange Traded Derivatives											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....0	.....0	.....0	.....2,320,320	.....0	.....2,320,320	.....1,950,000	.....1,950,000
0899999. Totals.....			.....0	.....0	.....0	.....0	.....2,320,320	.....0	.....2,320,320	.....1,950,000	.....1,950,000

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
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	2,059,674	2,059,674	04/02/2012...
	REPO - DEU A TREASURY.....		1.....	19,566,901	19,566,901	04/02/2012...
	REPO - RBS A TREASURY.....		1.....	19,566,901	19,566,901	04/02/2012...
0199999	U.S. Government - Issuer Obligations.....			41,193,476	41,193,476	...XXX.....
0599999	Total - U.S. Government.....			41,193,476	41,193,476	...XXX.....
6199999	Total - Issuer Obligations.....			41,193,476	41,193,476	...XXX.....
6599999	Subtotal - Bonds.....			41,193,476	41,193,476	...XXX.....
9999999	Totals.....			41,193,476	41,193,476	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(5,992,603) Book/Adjusted Carrying Value \$.....(5,992,603)
- Average balance for the year to date: Fair Value \$.....45,082,214 Book/Adjusted Carrying Value \$.....45,082,214
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....41,193,476 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 \$.....41,193,476 Book/Adjusted Carrying Value \$.....41,193,476

THE TRAVELERS INDEMNITY 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.....	Charlotte,NC.....	.....0.250	.....(6)	.....0	.....1,772,085	.....2,058,559	.....2,269,012	XXX..
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(3,459,807)	.....(34,463,166)	.....(22,189,651)	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....2,000,000	.....2,000,000	.....2,000,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(1,049,570)	.....24,251	.....(9,853)	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....13,956,713	.....13,705,459	.....10,502,357	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(8,346,079)	.....(8,532,094)	.....(9,165,237)	XXX..
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....348,683	.....50,397	.....178,796	XXX..
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....(60,026)	.....(6,360)	.....5,000	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(570,235,199)	.....(562,235,563)	.....(576,704,793)	XXX..
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....8,739,298	.....6,729,122	.....7,041,221	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX..
HSBC.....	Miami,FL.....	.....0.000	.....0	.....0	.....1,718,956	.....1,437,695	.....2,716,872	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....14,432,928	.....28,175,859	.....24,277,470	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(5,785,709)	.....4,101,272	.....2,130,135	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX..
RBC Dexia.....	Toronto,ON.....	.....0.000	.....0	.....0	.....35,719	.....2,135,719	.....2,135,719	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....5,000	.....5,000	.....5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....69,038	.....113,458	.....88,770	XXX..
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....132,809	.....207,861	.....81,657	XXX..
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....39,351	.....31,383	.....40,984	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....1,437,642	.....1,503,150	.....1,800,360	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(6)	.....0	.....(543,226,296)	.....(541,936,125)	.....(551,774,311)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(6)	.....0	.....(543,226,296)	.....(541,936,125)	.....(551,774,311)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(6)	.....0	.....(543,226,296)	.....(541,936,125)	.....(551,774,311)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE12



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(104,372)	0	0	69,769
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	(28,390)	0	0	74,159
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	(450,541)	0	0	420,654
11. Georgia.....GA	0	0	0	0	(25,365)	0	0	356,690
12. Hawaii.....HI	0	0	0	0	(8,989)	0	0	6,587
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	(23,942)	0	0	57,264
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	(1,145)	0	0	930
21. Maryland.....MD	0	0	0	0	(14,762)	0	0	13,239
22. Massachusetts.....MA	0	0	0	0	(51,566)	0	0	90,734
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(80,405)	0	0	146,651
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	(48,923)	0	0	88,495
30. New Hampshire.....NH	0	0	0	0	(8,387)	0	0	7,067
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	(53,038)	0	0	126,681
33. New York.....NY	0	0	258,416	0	(1,681,405)	766,584	3	1,255,972
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	(67,525)	0	0	60,182
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(47,341)	0	0	39,310
39. Pennsylvania.....PA	0	0	(55,000)	0	(55,000)	274,500	21	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	(40,523)	0	0	36,083
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(80,002)	0	0	119,450
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	(22,286)	0	0	22,969
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	203,416	0	(2,893,907)	1,041,084	24	2,992,884

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	(191,595)	0	0	160,320
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	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	(25,469)	0	0	60,916
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(19,540)	0	0	105,827
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(11,152)	0	0	20,172
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	250,210	4	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	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	7	1	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	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	(247,756)	250,317	6	347,235

DETAILS OF WRITE-INS

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



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	(11,340)	0	0	7,580
2. Alaska.....AK	0	0	0	0	(17,503)	0	0	10,647
3. Arizona.....AZ	0	0	0	0	(13,101)	0	0	10,962
4. Arkansas.....AR	0	0	0	0	(53,186)	0	0	39,001
5. California.....CA	0	0	0	0	(248,533)	0	0	219,916
6. Colorado.....CO	0	0	0	0	(156,674)	0	0	196,539
7. Connecticut.....CT	0	0	0	0	(160,875)	0	0	420,232
8. Delaware.....DE	0	0	0	0	(14,120)	0	0	12,645
9. District of Columbia.....DC	0	0	0	0	(18,023)	0	0	12,432
10. Florida.....FL	0	0	0	0	(57,397)	0	0	53,590
11. Georgia.....GA	0	0	0	0	(163,924)	0	0	2,305,176
12. Hawaii.....HI	0	0	0	0	(2,027)	0	0	1,485
13. Idaho.....ID	0	0	0	0	(34,411)	0	0	26,464
14. Illinois.....IL	0	0	0	0	(308,243)	0	0	334,042
15. Indiana.....IN	0	0	0	0	(11,666)	250,000	1	27,902
16. Iowa.....IA	0	0	0	0	(47,476)	0	0	53,767
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(111,416)	0	0	76,685
19. Louisiana.....LA	0	0	0	1	(189,557)	0	0	310,640
20. Maine.....ME	0	0	0	0	(8,085)	0	0	6,567
21. Maryland.....MD	0	0	0	0	(48,324)	0	0	43,336
22. Massachusetts.....MA	0	0	0	0	(172,632)	0	0	303,763
23. Michigan.....MI	0	0	0	0	(433,809)	0	0	354,344
24. Minnesota.....MN	0	0	0	0	(57,748)	0	0	105,326
25. Mississippi.....MS	0	0	0	0	(17,917)	0	0	24,533
26. Missouri.....MO	0	0	0	0	(124,359)	0	0	113,123
27. Montana.....MT	0	0	0	0	(15,924)	50,000	1	32,594
28. Nebraska.....NE	0	0	0	0	(18,928)	0	0	15,782
29. Nevada.....NV	0	0	0	0	(11,871)	0	0	21,473
30. New Hampshire.....NH	0	0	0	0	(35,068)	0	0	29,550
31. New Jersey.....NJ	0	0	0	0	(201,781)	0	0	211,840
32. New Mexico.....NM	0	0	0	0	(45,546)	0	0	108,785
33. New York.....NY	0	0	0	0	(1,942,313)	50,001	2	1,450,864
34. North Carolina.....NC	0	0	0	0	(107,735)	0	0	84,628
35. North Dakota.....ND	0	0	0	0	(6,783)	0	0	10,902
36. Ohio.....OH	0	0	0	0	(440,179)	0	0	392,313
37. Oklahoma.....OK	0	0	0	0	(18,589)	0	0	44,290
38. Oregon.....OR	0	0	0	0	(49,077)	0	0	40,751
39. Pennsylvania.....PA	0	0	0	0	(542,159)	0	0	405,775
40. Rhode Island.....RI	0	0	0	0	(42,891)	0	0	18,631
41. South Carolina.....SC	0	0	0	0	(46,170)	0	0	47,334
42. South Dakota.....SD	0	0	0	0	(10,884)	0	0	61,847
43. Tennessee.....TN	0	0	0	0	(189,896)	0	0	155,123
44. Texas.....TX	0	0	0	0	(524,573)	0	0	1,199,143
45. Utah.....UT	0	0	0	0	(55,504)	0	0	49,421
46. Vermont.....VT	0	0	0	0	(44,975)	0	0	75,003
47. Virginia.....VA	0	0	0	0	(11,534)	0	0	17,221
48. Washington.....WA	0	0	0	0	(392,051)	0	0	352,771
49. West Virginia.....WV	0	0	0	0	(92,706)	0	0	219,810
50. Wisconsin.....WI	0	0	0	0	(84,856)	0	0	87,459
51. Wyoming.....WY	0	0	0	0	(20,612)	0	0	16,649
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	1	(7,434,950)	350,001	4	10,220,656

DETAILS OF WRITE-INS

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



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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	1	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	0	2	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	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	0	3	0	0

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2012

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....66,336
- 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: \$.....10,750