

# QUARTERLY STATEMENT

## AS OF JUNE 30, 2012

### OF THE CONDITION AND AFFAIRS OF THE

# TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

### OFFICERS


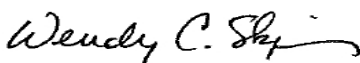
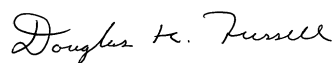
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN ...	Chairman, President & Chief Executive Officer	MADELYN JOSEPH LANKTON .....	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET .....	Vice Chairman & Chief Financial Officer	MARIA OLIVO .....	Executive Vice President, Strategic Development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

### DIRECTORS

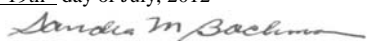
JAY STEVEN BENET                      BRIAN WILLIAM MacLEAN                      KENNETH FRANKLIN SPENCE, III  
WILLIAM HERBERT HEYMAN                      DOREEN SPADORCIA                      GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT }  
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of July, 2012  
  
\_\_\_\_\_  
Notary Public  
My Commission Expires September 30, 2012



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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,963,574,063	0	8,963,574,063	8,896,745,928
2. Stocks:				
2.1 Preferred stocks.....	33,526,498	0	33,526,498	34,908,586
2.2 Common stocks.....	3,196,071,398	0	3,196,071,398	2,927,265,204
3. Mortgage loans on real estate:				
3.1 First liens.....	20,600	0	20,600	28,252
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....108,583), cash equivalents (\$.....0) and short-term investments (\$.....45,112,365).....	45,220,948	0	45,220,948	176,918,094
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	868,728,156	39,461,163	829,266,993	846,007,277
9. Receivables for securities.....	0	0	0	25,000,000
10. Securities lending reinvested collateral assets.....	37,427,718	0	37,427,718	23,098,406
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,144,569,381	39,461,163	13,105,108,218	12,929,971,748
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	107,642,118	0	107,642,118	109,045,114
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	449,138,560	32,807,431	416,331,128	389,431,029
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....17,123,144 earned but unbilled premiums).....	856,491,038	6,375,466	850,115,572	773,827,233
15.3 Accrued retrospective premiums.....	26,154,733	584,227	25,570,506	37,905,920
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	38,943,517	0	38,943,517	48,718,578
16.2 Funds held by or deposited with reinsured companies.....	3,905,667	0	3,905,667	4,062,476
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	37,756,051	0	37,756,051	63,843,873
18.2 Net deferred tax asset.....	407,051,550	94,127,158	312,924,392	319,776,544
19. Guaranty funds receivable or on deposit.....	828,325	0	828,325	767,989
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	91,140,927	0	91,140,927	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	161,675,764	84,718,035	76,957,729	107,358,151
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,325,297,630	258,073,480	15,067,224,150	14,784,708,655
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	15,325,297,630	258,073,480	15,067,224,150	14,784,708,655

## DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	37,684,106	0	37,684,106	55,294,727
2502. Equities and deposits in pools and associations.....	19,076,558	0	19,076,558	31,994,419
2503. State surcharges receivable.....	10,229,468	0	10,229,468	9,760,383
2598. Summary of remaining write-ins for Line 25 from overflow page.....	94,685,631	84,718,035	9,967,596	10,308,622
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	161,675,764	84,718,035	76,957,729	107,358,151

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....808,716,290).....	6,103,870,808	6,058,955,030
2. Reinsurance payable on paid losses and loss adjustment expenses.....	231,376,127	239,651,353
3. Loss adjustment expenses.....	1,344,023,193	1,359,625,794
4. Commissions payable, contingent commissions and other similar charges.....	81,635,295	110,332,814
5. Other expenses (excluding taxes, licenses and fees).....	81,146,184	97,115,894
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	65,591,567	74,007,898
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....252,026 and interest thereon \$....37,758.....	289,783	305,646
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....183,060,447 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	1,798,322,437	1,735,663,932
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,661,861	9,413,981
12. Ceded reinsurance premiums payable (net of ceding commissions).....	76,002,422	75,745,023
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	33,592,035	32,680,156
15. Remittances and items not allocated.....	(1,202,369)	2,411,330
16. Provision for reinsurance.....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	26,030,728
20. Derivatives.....	0	0
21. Payable for securities.....	1,171,660	63,838,198
22. Payable for securities lending.....	37,427,718	23,098,406
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(23,840,939)	(21,387,402)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,840,067,783	9,887,488,781
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,840,067,783	9,887,488,781
29. Aggregate write-ins for special surplus funds.....	23,928,100	124,197,851
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
35. Unassigned funds (surplus).....	2,998,403,682	2,568,197,438
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,227,156,367	4,897,219,874
38. Totals.....	15,067,224,150	14,784,708,655

## DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	461,717	463,116
2503. Escheat liability.....	29,374	51,372
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(24,832,029)	(22,401,891)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(23,840,939)	(21,387,402)
2901. Special surplus from retroactive reinsurance.....	23,928,100	21,381,167
2902. Special surplus for deferred taxes.....	0	102,816,684
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	23,928,100	124,197,851
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....166,859,327).....	154,238,447	139,898,880	281,206,627
1.2 Assumed..... (written \$.....2,019,297,155).....	1,955,559,270	1,902,173,388	3,873,768,129
1.3 Ceded..... (written \$.....169,277,489).....	158,054,846	144,713,243	290,398,445
1.4 Net..... (written \$.....2,016,878,992).....	1,951,742,871	1,897,359,026	3,864,576,312
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,172,025,809):			
2.1 Direct.....	76,285,060	(22,806,995)	249,206,036
2.2 Assumed.....	1,092,705,330	1,351,047,386	2,512,029,960
2.3 Ceded.....	66,240,455	(20,845,309)	253,768,065
2.4 Net.....	1,102,749,936	1,349,085,700	2,507,467,930
3. Loss adjustment expenses incurred.....	222,247,099	209,894,497	463,068,649
4. Other underwriting expenses incurred.....	634,120,896	632,295,325	1,254,425,322
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,959,117,930	2,191,275,522	4,224,961,901
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(7,375,059)	(293,916,497)	(360,385,589)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	230,972,084	222,646,000	954,477,203
10. Net realized capital gains (losses) less capital gains tax of \$.....2,359,731.....	(31,438,790)	(8,265,170)	(6,537,134)
11. Net investment gain (loss) (Lines 9 + 10).....	199,533,294	214,380,831	947,940,069
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(4,505,990) amount charged off \$.....391,206).....	(4,897,197)	(6,360,557)	(11,928,031)
13. Finance and service charges not included in premiums.....	9,438,046	9,336,594	18,560,166
14. Aggregate write-ins for miscellaneous income.....	3,302,031	(1,259,145)	(2,008,954)
15. Total other income (Lines 12 through 14).....	7,842,881	1,716,893	4,623,181
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	200,001,116	(77,818,773)	592,177,661
17. Dividends to policyholders.....	4,105,192	2,996,039	7,095,251
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	195,895,924	(80,814,812)	585,082,409
19. Federal and foreign income taxes incurred.....	29,180,654	(69,969,750)	(35,179,283)
20. Net income (Line 18 minus Line 19) (to Line 22).....	166,715,270	(10,845,062)	620,261,692
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	4,897,219,874	5,439,762,147	5,439,762,147
22. Net income (from Line 20).....	166,715,270	(10,845,062)	620,261,692
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....3,315,719.....	311,752,690	294,744,324	(120,236,498)
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,749,110)	5,406,325	(2,560,358)
26. Change in net deferred income tax.....	(20,526,904)	(5,110,223)	6,280,477
27. Change in nonadmitted assets.....	29,281,949	12,464,933	18,780,685
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	(5,537,402)	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(150,000,000)	(378,000,000)	(1,088,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	(2,066,739)	22,931,730
38. Change in surplus as regards policyholders (Lines 22 through 37).....	329,936,493	(83,406,443)	(542,542,273)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,227,156,367	5,356,355,704	4,897,219,874
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain/loss.....	3,435,711	(572,170)	(993,424)
1402. Fines and penalties of regulatory authorities.....	(41,739)	(21,464)	(174,450)
1403. Profit and loss, miscellaneous.....	(91,941)	(665,510)	(841,081)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	3,302,031	(1,259,145)	(2,008,954)
3701. Change in special surplus from deferred taxes.....	0	(2,066,739)	22,931,858
3702. Prior period adjustment.....	0	0	(128)
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	(2,066,739)	22,931,730

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,924,145,912	1,908,012,170	3,901,381,482
2. Net investment income.....	250,476,298	249,835,415	992,953,396
3. Miscellaneous income.....	7,842,881	1,716,893	4,623,181
4. Total (Lines 1 through 3).....	2,182,465,091	2,159,564,477	4,898,958,060
5. Benefit and loss related payments.....	1,056,177,514	1,105,096,040	2,412,712,445
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	924,508,883	929,997,626	1,719,672,934
8. Dividends paid to policyholders.....	2,857,312	1,484,780	5,291,798
9. Federal and foreign income taxes paid (recovered) net of \$.... (4,331,329) tax on capital gains (losses).....	5,452,562	31,939,717	24,849,415
10. Total (Lines 5 through 9).....	1,988,996,272	2,068,518,163	4,162,526,593
11. Net cash from operations (Line 4 minus Line 10).....	193,468,819	91,046,314	736,431,467
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	744,474,995	667,760,425	1,499,571,219
12.2 Stocks.....	6,220,622	0	4,781,601
12.3 Mortgage loans.....	520,416	6,960	14,257
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	52,120,306	66,603,383	79,500,493
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	(5,425)	(378)
12.7 Miscellaneous proceeds.....	25,000,000	42,187,993	48,706,501
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	828,336,339	776,553,336	1,632,573,693
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	830,002,119	520,875,947	1,559,027,054
13.2 Stocks.....	0	123,397	2,664,560
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	27,552,332	41,538,776	83,333,608
13.6 Miscellaneous applications.....	76,995,850	0	25,000,000
13.7 Total investments acquired (Lines 13.1 to 13.6).....	934,550,301	562,538,119	1,670,025,223
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(106,213,962)	214,015,216	(37,451,530)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(15,878)	(14,827)	(30,170)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	150,000,000	378,000,000	1,088,000,000
16.6 Other cash provided (applied).....	(68,936,126)	26,908,704	163,196,827
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(218,952,004)	(351,106,122)	(924,833,343)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(131,697,147)	(46,044,592)	(225,853,406)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	176,918,094	402,771,500	402,771,500
19.2 End of period (Line 18 plus Line 19.1).....	45,220,948	356,726,908	176,918,094
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Dissolution of subsidiaries.....	3,972,424	0	0
20.0002 Distribution from partnership.....	0	123,397	2,664,551
20.0003 Bonds converted to stock.....	0	0	9

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## NOTES TO FINANCIAL STATEMENTS

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

#### A. Accounting Practices:

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

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

No significant change.

#### C. Accounting Policy:

No significant change.

### **Note 2 - Accounting Changes and Corrections of Errors**

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

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

2. During the first quarter 2012, an error in the reporting for "Uncollected premiums and agents' balances in course of collection" and "Payable to parent, subsidiaries and affiliates" was detected. The error impacted the balance sheet only, resulting in an understated amount reported in agents' balances, offset by an overstated due from affiliates. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*, the Company corrected this error in the March 31, 2012 statutory financial statement.

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

### **Note 3 - Business Combinations and Goodwill**

No significant change.

### **Note 4 - Discontinued Operations**

No significant change.

### **Note 5 - Investments**

#### A. Mortgage Loans:

No significant change.

#### B. Debt Restructuring:

No significant change.

#### C. Reverse Mortgages:

No significant change.

#### D. Loan-Backed Securities:

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

## NOTES TO FINANCIAL STATEMENTS

For the six months ending June 30, 2012, the Company changed from the retrospective to prospective method for valuing the following security:

CUSIP  
939336PC1

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than- temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2012)			
Present value of Cash flows is less than Amortized cost	\$18,643,038	\$808,352	\$15,304,607
(OTTI recognized in the quarter ending June 30, 2012)			
Present value of Cash flows is less than Amortized cost	\$15,169,325	\$603,099	\$10,201,958

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

<u>Cusip</u>	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
55275RAD4	\$13,265,552	\$ 8,172,656	\$ 5,092,896	\$ 8,172,656	\$ 5,142,033	Q3 – 2009
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581	Q3 – 2009
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888	Q3 – 2009
57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803	Q3 – 2009
76110WUP9	639,406	602,541	36,866	602,541	255,240	Q3 – 2009
92977YBR1	6,396,631	6,344,953	51,678	6,344,953	5,432,772	Q4 – 2009
36242DKV4	3,382,872	3,063,197	319,675	3,063,197	2,750,007	Q4 – 2009
567455AC3	10,400,100	10,218,750	181,350	10,218,750	5,533,089	Q4 – 2009
57643LRK4	8,512,704	8,231,841	280,863	8,231,841	7,465,111	Q4 – 2009
46630GBC8	4,726,240	4,660,518	65,722	4,660,518	4,596,507	Q4 – 2009
76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 – 2009
55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 – 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 – 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 – 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 – 2010
05949QAW5	17,987,728	17,981,329	6,398	17,981,329	16,611,618	Q3 – 2010
576455AC3	9,537,395	9,438,000	99,395	9,438,000	6,604,395	Q3 – 2010
55275RAD4	8,224,290	7,775,700	448,590	7,775,700	5,477,070	Q3 – 2010
57643LRK4	6,599,004	6,504,187	94,818	6,504,187	6,245,589	Q3 – 2010
55275RAD4	7,889,095	6,993,000	896,095	6,993,000	6,003,840	Q4 – 2010
05949QAW5	16,373,110	16,372,806	303	16,372,806	15,632,705	Q4 – 2010
576455AC3	8,540,731	8,470,800	1,069,931	8,470,800	6,753,750	Q4 – 2010
57643LRK4	6,355,945	6,144,456	211,489	6,144,456	6,331,259	Q4 – 2010
92977YBR1	5,080,156	4,986,837	93,319	4,986,837	4,950,464	Q1 – 2011
576455AC3	8,550,207	8,402,550	147,657	8,402,550	6,091,620	Q1 – 2011
57643LRK4	6,009,672	5,533,223	476,449	5,533,223	5,805,474	Q1 – 2011
81377NAA2	4,183,873	3,887,070	296,802	3,887,070	4,145,553	Q1 – 2011
79549AXJ3	8,358,700	8,018,886	339,814	8,018,886	7,127,786	Q1 – 2011
05949QAW5	12,201,895	12,188,259	13,636	12,188,259	12,081,240	Q2 – 2011
92977YBR1	4,952,944	4,735,914	217,031	4,735,914	4,962,526	Q2 – 2011
57643LRK4	5,356,686	5,220,520	136,166	5,220,520	4,616,928	Q2 – 2011
81377NAA2	3,794,622	3,368,849	425,773	3,368,849	3,050,154	Q2 – 2011
05948XBV2	1,236,219	1,202,668	33,552	1,202,668	1,194,041	Q2 – 2011
05948XEB3	556,757	549,957	6,800	549,957	533,961	Q2 – 2011
576455AC3	8,582,675	8,440,500	142,175	8,440,500	5,216,910	Q3 – 2011
57643LRK4	4,977,283	4,753,065	224,218	4,753,065	3,605,516	Q3 – 2011
81377NAA2	3,178,762	3,042,534	136,228	3,042,534	2,383,485	Q3 – 2011
05948XBV2	1,192,824	1,192,112	712	1,192,112	1,133,561	Q3 – 2011
05949QAW5	8,838,193	8,817,133	21,060	8,817,133	8,604,674	Q4 – 2011
92977YBR1	4,363,539	4,337,798	25,741	4,337,798	4,079,945	Q4 – 2011
81377NAA2	2,844,924	2,706,875	138,049	2,706,875	2,439,286	Q4 – 2011
55275RAD4	6,981,292	6,776,716	204,576	6,776,716	4,690,118	Q1 – 2012
92977YBR1	4,295,912	4,224,178	71,734	4,224,178	4,422,982	Q1 – 2012
57643LRK4	4,510,481	4,282,883	227,598	4,282,883	3,460,614	Q1 – 2012
81377NAA2	2,650,183	2,356,899	293,284	2,356,899	2,516,908	Q1 – 2012
939336PC1	205,171	194,011	11,160	194,011	208,984	Q1 – 2012
55275RAD4	6,630,810	6,337,885	252,925	6,337,885	5,551,740	Q2 – 2012
576455AC3	8,538,515	8,188,341	350,174	8,188,341	4,650,218	Q2 – 2012

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## NOTES TO FINANCIAL STATEMENTS

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The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

at June 30, 2012	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed and Structured securities	\$ 31,733,189	\$ 1,091,099	\$ 20,121,826	\$ 5,696,956	\$ 51,855,015	\$ 6,788,055

**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 June 20, 2012, the Company paid extraordinary dividends of \$150 million to its parent company, Travelers Insurance Group Holdings Inc.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

**A. Transfers of Receivables Reported as Sales:**

No significant change.

**B. Transfer and Servicing of Financial Assets:**

No significant change.

**C. Wash Sales:**

Not applicable.



## NOTES TO FINANCIAL STATEMENTS

### **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 June 30, 2012:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<b>Bonds</b>				
Industrial and miscellaneous	\$ -	28,896,264	-	\$ 28,896,264
<b>Preferred stock</b>				
Redeemable preferred stock	29,476,575	-	-	29,476,575
Non-redeemable preferred stock	2,205,428	-	-	2,205,428
Total preferred stock	31,682,003	-	-	31,682,003
Total assets at fair value	\$ 31,682,003	28,896,264	-	\$ 60,578,267

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

(2) Not applicable.

(3) Not applicable.

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

(5) Not applicable.

B. Not applicable.

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

<u>(At June 30, 2012)</u> <u>Description</u>	<u>Aggregate fair value</u>	<u>Admitted assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
Short term bonds	\$ 45,112,365	45,112,365	20,296,358	24,816,007	\$ -
Long term bonds	9,672,665,944	8,963,574,063	392,069,035	9,270,727,062	9,869,847
Preferred stock	34,370,372	33,526,498	34,370,372	-	-
<hr/>					
<u>(At December 31, 2011)</u> <u>Description</u>	<u>Aggregate fair value</u>	<u>Admitted assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
Short term bonds	\$ 178,326,195	178,326,195	127,745,573	42,786,860	\$ 7,793,762
Long term bonds	9,551,522,802	8,896,745,928	469,637,116	9,070,876,787	11,008,899
Preferred stock	35,891,777	34,908,586	35,891,777	-	-

D. Not Practicable to Estimate Fair Value

<u>(At June 30, 2012)</u> <u>Description</u>	<u>Carrying Value</u>	<u>Effective Interest Rate</u>	<u>Maturity Date</u>
Mortgage Loans Brooklyn, NY	\$ 20,601	9.5%	11/30/13

It is not practicable for the Company to estimate the fair value of this mortgage loan. The Company feels that obtaining a fair value would not be cost effective due to the nature of the loan and in order to obtain a fair value, the Company would have to re-underwrite the loan.

### **Note 21 – Other Items**

No significant change.

### **Note 22 – Events Subsequent**

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 23 - Reinsurance**

No significant change.

**Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

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

During the period from January 1, 2012 to June 30, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$88,243,000, resulting from better than expected loss and DCC development primarily in the other liability – occurrence, workers' compensation, special property, and automobile physical damage lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial and personal automobile liability lines.

The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 - 2010 and reflected more favorable legal and judicial environments than the Company expected. This improvement was partially offset by unfavorable development in environmental reserves for "prior" accident years. The improvement in the workers' compensation line was concentrated in the loss sensitive product for accident years 2008 and prior, and reflected better than expected frequency and severity of lifetime medical claims, higher than expected managed care savings, and better than expected development. The improvement in the special property line was concentrated in accident year 2011, driven by better than expected development related to catastrophe claims, in accident year 2010, reflecting higher than expected salvage and subrogation recoveries, and in accident year 2005, resulting from favorable claim resolutions. 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 automobile liability line was driven by worse than expected frequency for the 2011 accident year as well as higher than expected bodily injury severity for accident years 2010 and 2011. Additionally, the private passenger automobile liability line also developed unfavorable for accident year 2011, driven by higher than expected bodily injury severity. This combined deterioration in automobile liability accounted for approximately 70% of the overall unfavorable loss and DCC development for accident year 2011. 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, partially offset by favorable loss and DCC development in the automobile physical damage and special property lines and in adjusting and other expense.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies, and these policies are subject to premium adjustments.

**Note 26 – Intercompany Pooling Arrangements**

No significant change.

**Note 27 – Structured Settlements**

No significant change.

**Note 28 – Health Care Receivables**

No significant change.

**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

No significant change.

**Note 31 – High Deductibles**

No significant change.

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

No significant change.

**Note 33 – Asbestos/Environmental Reserves**

No significant change.

**Note 34 – Subscriber Savings Accounts**

No significant change.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 - Financial Guaranty Insurance**

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

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

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

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

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

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

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

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

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

\_\_\_\_\_

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

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

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

6.4 By what department or departments?  
Connecticut

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

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

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

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

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

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

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

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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  No

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

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

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

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

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

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**PART 1 - FINANCIAL**

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

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

**PART 1 - INVESTMENT**

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....2,930,839,753	\$ .....3,196,071,398
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....17,679,986	\$ .....18,297,441
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....2,948,519,739	\$ .....3,214,368,839
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

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

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

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	25,997,380	25,997,380	0	0	148,721	148,721
Total	XXX	XXX	0	0	25,997,380	25,997,380	0	0	148,721	148,721

5. Operating Percentages:
- 5.1 A&H loss percent 0.0 %
- 5.2 A&H cost containment percent 0.0 %
- 5.3 A&H expense percent excluding cost containment expenses 0.0 %
- 6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	2,198,314	1,814,069	1,129,313	1,625,251	52,822,154	55,823,381
2. Alaska.....AK	L	339,440	246,565	145,536	21,347	930,759	888,032
3. Arizona.....AZ	L	2,800,227	1,576,946	581,522	396,548	13,834,792	15,018,210
4. Arkansas.....AR	L	1,367,595	703,650	487,119	425,979	13,918,975	15,041,875
5. California.....CA	L	1,263,003	9,288,986	19,576,664	22,010,719	174,862,400	210,285,844
6. Colorado.....CO	L	593,687	1,042,728	483,823	420,390	10,394,816	13,550,238
7. Connecticut.....CT	L	6,691,997	7,306,284	26,347,875	6,794,073	253,806,976	292,157,666
8. Delaware.....DE	L	44,760	77,179	555,898	501,397	32,849,388	40,221,154
9. District of Columbia.....DC	L	833,040	2,028,478	563,143	278,236	20,973,380	22,840,187
10. Florida.....FL	L	8,935,885	8,911,491	5,689,869	6,547,058	130,218,165	136,785,928
11. Georgia.....GA	L	3,876,900	3,968,130	2,280,786	2,886,864	43,643,390	46,260,150
12. Hawaii.....HI	L	297,879	347,108	183,035	318,935	1,652,349	2,006,020
13. Idaho.....ID	L	559,397	370,369	338,082	214,788	6,792,064	6,859,233
14. Illinois.....IL	L	5,606,257	2,901,877	2,187,830	2,101,208	45,669,272	48,990,206
15. Indiana.....IN	L	1,849,270	1,681,604	1,250,861	644,947	16,185,853	18,277,342
16. Iowa.....IA	L	1,161,563	1,415,043	2,107,134	1,129,156	13,408,730	7,107,106
17. Kansas.....KS	L	3,987,990	2,473,289	1,573,924	1,412,421	20,860,887	20,368,155
18. Kentucky.....KY	L	1,097,497	1,216,428	1,285,494	707,483	25,114,486	30,415,276
19. Louisiana.....LA	L	3,715,997	2,972,843	1,337,292	1,145,019	81,344,232	85,030,227
20. Maine.....ME	L	245,607	285,582	481,861	476,461	19,615,929	19,842,371
21. Maryland.....MD	L	4,388,467	2,145,331	2,391,043	7,008,328	73,057,134	62,865,406
22. Massachusetts.....MA	L	11,181,530	11,706,492	5,525,221	5,379,568	146,620,413	153,913,100
23. Michigan.....MI	L	1,298,792	621,280	3,633,936	1,866,234	281,080,151	169,182,354
24. Minnesota.....MN	L	3,234,919	2,127,452	2,064,758	2,096,371	34,947,568	39,957,722
25. Mississippi.....MS	L	2,404,148	1,411,529	627,163	585,880	11,924,613	13,023,578
26. Missouri.....MO	L	1,856,483	1,971,576	2,474,159	1,653,246	34,833,933	37,431,421
27. Montana.....MT	L	306,609	253,837	99,995	53,133	2,646,485	3,000,770
28. Nebraska.....NE	L	1,744,319	1,076,213	879,051	522,174	12,855,303	14,002,464
29. Nevada.....NV	L	1,215,514	511,377	580,234	108,317	2,321,971	2,371,227
30. New Hampshire.....NH	L	510,957	307,968	376,284	399,107	16,946,500	29,467,252
31. New Jersey.....NJ	L	336,285	2,165,279	3,612,320	3,024,078	206,694,109	128,446,526
32. New Mexico.....NM	L	420,103	271,469	217,443	189,061	4,990,884	5,154,803
33. New York.....NY	L	14,715,924	16,976,688	12,628,140	31,934,407	358,090,134	400,765,722
34. North Carolina.....NC	L	2,656,240	2,929,564	2,097,539	1,726,855	40,733,803	44,618,763
35. North Dakota.....ND	L	20,606	24,288	(515)	(963)	110,452	155,192
36. Ohio.....OH	L	634,143	475,492	1,811,529	3,626,283	224,861,387	242,916,079
37. Oklahoma.....OK	L	285,113	510,360	72,706	125,293	10,477,545	12,379,607
38. Oregon.....OR	L	1,001,887	776,656	374,557	111,647	11,685,114	12,430,301
39. Pennsylvania.....PA	L	10,859,373	4,876,430	6,753,730	6,293,683	239,396,178	192,397,635
40. Rhode Island.....RI	L	370,640	616,838	757,798	915,255	37,510,643	40,305,370
41. South Carolina.....SC	L	1,259,239	1,589,674	671,213	545,476	16,519,053	19,021,440
42. South Dakota.....SD	L	153,231	140,358	89,434	200,567	1,179,668	1,538,311
43. Tennessee.....TN	L	6,424,526	6,023,722	3,507,544	4,215,933	60,951,854	65,387,203
44. Texas.....TX	L	28,713,603	17,380,610	3,340,734	1,303,346	134,246,857	131,086,404
45. Utah.....UT	L	490,268	269,137	149,690	100,179	3,076,265	4,959,432
46. Vermont.....VT	L	549,530	527,844	197,765	330,078	6,724,398	7,696,381
47. Virginia.....VA	L	15,581,863	16,173,943	5,878,670	6,572,365	56,639,053	67,528,310
48. Washington.....WA	L	280,253	345,254	1,681,464	4,178,090	11,342,871	14,494,441
49. West Virginia.....WV	L	382,200	63,217	532,891	511,617	20,277,550	21,980,036
50. Wisconsin.....WI	L	2,678,144	2,874,764	2,848,679	3,829,699	42,411,799	49,384,968
51. Wyoming.....WY	L	13,972	21,333	10,988	11,174	295,826	349,383
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	19,347	5,507	0	0	0	0
54. Puerto Rico.....PR	L	2,173,837	3,933,777	0	984,445	692,025	1,700,541
55. US Virgin Islands.....VI	L	89,222	33,424	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	1,141,734	8,732	10,000	0	0	10,001
59. Totals.....	(a) 54	166,859,327	151,776,064	134,483,224	140,459,209	3,085,040,537	3,077,690,746

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	1,141,734	8,732	10,000	0	0	10,001
5802. ....	XXX	0	0	0	0	0	0
5803. ....	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	1,141,734	8,732	10,000	0	0	10,001

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

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

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

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

### PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. English Turn Limited Partnership (99%)	Maryland	59-2635727
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. Athena Assurance Company (41769) *	Connecticut	41-1435765	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. St. Paul Medical Liability Insurance Company (41750) *	Connecticut	41-1435766	... Camperdown Corporation	Delaware	41-1762781
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... Travelers Underwriting Agency Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Syndicate Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Travelers London Limited	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Jago Capital Limited	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Jago Dedicated Limited (11.1%)	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. St. Paul Risk Management International Limited	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. MFCM Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Insurance Company of Canada *	Canada	
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. 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	The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (43.4%)	Brazil		TravCo Insurance Company (28188) *	Connecticut	35-1838077
J. Malucelli Resseguradora S.A. *	Brazil		TINDY Foreign, Inc	Delaware	20-4403403
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
J. Malucelli Seguradora S.A. *	Brazil		Travelers Distribution Alliance, Inc.	Delaware	62-1657094
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Seguros S.A. *	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	Travelers Marine, LLC	Delaware	06-0566050
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			

*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

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

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

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1953822				USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-2044075				USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					UA Combined Investment Company Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	67.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GB.....	NIA.....	UA Combined Investment Company Limited.....	O/B.....	88.900	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Capital Limited.....	GB.....	NIA.....	Jago Dedicated Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	11.100	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Risk Management International Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					MFCM Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Special Services Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211				Castle Pines Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820				Fidelity Castle Pines Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	50.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734				English Turn Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225				English Turn Realty Management, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Aprilgrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					F&G U.K. Underwriters Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					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.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers London Limited.....	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.....					Solicitors Professional Indemnity Limited.....	GB.....	NIA.....	Travelers London Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1880024				St. Paul London Properties, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	Board.....	.....0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1965525				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Management Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	AA-1121375				Travelers Insurance Company Limited.....	GB.....	IA.....	The Travelers Companies, Inc.....	O/B.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GB.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	.....50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company ..	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	.....75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	BM.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504				Travelers Casualty and Surety Company.....	CT.....		Travelers Insurance Group Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Insurance Company of Canada.....	CA.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Coronation Insurance Company Limited.....	CA.....	DS.....	Travelers Insurance Company of Canada.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BR.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	.....43.400	The Travelers Companies, Inc.....	0111.....

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BR.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BR.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.900	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguros S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835				Travelers Casualty Insurance Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266				Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504				Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268				Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698				Travelers Excess and Surplus Lines Company .....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034				Travelers MGA, Inc.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050				The Travelers Indemnity Company .....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC .....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091				Countersignature Agency, Inc.....	FL.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711				First Trenton Indemnity Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Gulf Underwriting Limited.....	GB.....	IA.....	The Travelers Indemnity Company .....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GB.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

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.....	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288				Northland Risk Management Services, Inc.....	MN.....	NIA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623.....	06-0303275				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666.....	58-6020487				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682.....	06-0336212				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674.....	36-2719165				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1501229				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0303275				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850.....	04-3175569				The Premier Insurance Company of Massachusetts	MA.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188.....	35-1838077				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4403403				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282.....	95-3634110				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	62-1657094				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998.....	35-1838079				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262.....	76-0002592				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company .....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

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

## SCHEDULE Y

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

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

Q12.5

# TRAVELERS CASUALTY AND SURETY COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,122,872	61,314	2.9	(402.0)
2. Allied lines.....	911,392	89,436	9.8	27.2
3. Farmowners multiple peril.....	0	5,859	0.0	0.0
4. Homeowners multiple peril.....	23,562,640	9,713,719	41.2	46.6
5. Commercial multiple peril.....	33,612	2,047,278	6,090.9	(3,381.2)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,617	(19,410)	(1,200.3)	(56.9)
9. Inland marine.....	164,181	62,005	37.8	19.2
10. Financial guaranty.....	35,319	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(84,103)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	21,851	795	3.6	120.4
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	97,001,385	57,625,368	59.4	(16.7)
17.1. Other liability-occurrence.....	370,966	20,474,188	5,519.2	(3,039.0)
17.2. Other liability-claims made.....	874,662	(2,199,220)	(251.4)	(10.4)
17.3. Excess workers' compensation.....	0	854,420	0.0	0.0
18.1. Products liability-occurrence.....	0	(6,796,554)	0.0	138,483.3
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	(862,291)	0.0	0.0
19.3, 19.4. Commercial auto liability.....	1,680	(4,447,849)	(264,808.1)	28.6
21. Auto physical damage.....	0	(23,595)	0.0	0.0
22. Aircraft (all perils).....	0	(16,686)	0.0	0.0
23. Fidelity.....	119,936	(108,308)	(90.3)	(168.5)
24. Surety.....	28,976,949	(98,062)	(0.3)	0.7
26. Burglary and theft.....	39,387	6,758	17.2	(43.6)
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	154,238,447	76,285,060	49.5	(16.3)
<b>DETAILS OF WRITE-INS</b>				
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.....	973,170	1,928,793	2,027,283
2. Allied lines.....	475,261	956,861	1,018,784
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	12,046,797	22,334,424	23,512,817
5. Commercial multiple peril.....	14,330	26,948	31,089
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	580	1,206	1,170
9. Inland marine.....	78,608	150,736	167,388
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	11,280	21,209	15,632
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	52,358,242	113,235,636	85,964,117
17.1. Other liability-occurrence.....	(293,158)	470,726	816,146
17.2. Other liability-claims made.....	258,352	634,150	1,360,646
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	0	0	15,000
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	942	1,680	176,831
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	51,552	136,938	169,338
24. Surety.....	8,547,023	26,936,091	36,475,302
26. Burglary and theft.....	11,080	23,930	24,523
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	74,534,061	166,859,327	151,776,064
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0



**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2012 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2009 + Prior.....	2,069,920	2,774,644	4,844,564	274,303	31,876	306,179	1,894,470	23,242	2,522,683	4,440,395	98,852	(196,843)	(97,990)
2. 2010.....	399,349	562,910	962,259	133,876	9,241	143,117	341,507	15,329	457,502	814,338	76,034	(80,839)	(4,805)
3. Subtotals 2010 + Prior.....	2,469,270	3,337,554	5,806,824	408,179	41,117	449,295	2,235,977	38,571	2,980,185	5,254,733	174,886	(277,682)	(102,795)
4. 2011.....	593,643	1,018,114	1,611,757	339,125	61,301	400,426	459,658	47,478	718,747	1,225,883	205,141	(190,589)	14,552
5. Subtotals 2011 + Prior.....	3,062,913	4,355,668	7,418,581	747,304	102,418	849,722	2,695,636	86,049	3,698,932	6,480,616	380,027	(468,270)	(88,243)
6. 2012.....	XXX	XXX	XXX	XXX	445,962	445,962	XXX	267,062	700,216	967,278	XXX	XXX	XXX
7. Totals.....	3,062,913	4,355,668	7,418,581	747,304	548,380	1,295,684	2,695,636	353,111	4,399,148	7,447,894	380,027	(468,270)	(88,243)
8. Prior Year-End's Surplus As Regards Policyholders	4,897,220										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....12.4 %	2. ....(10.8)%	3. ....(1.2)%
													Col. 13, Line 7 Line 8
													4. ....(1.8)%

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# TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



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

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	11,706,710	2,039,857	9,666,854	9,977,382
2505. Deferred compensation funds.....	382,959	0	382,959	438,721
2506. Other assets nonadmitted.....	82,678,178	82,678,178	0	0
2507. Assumed reinsurance receivable and payable.....	(82,217)	0	(82,217)	(107,482)
2597. Summary of remaining write-ins for Line 25.....	94,685,631	84,718,035	9,967,596	10,308,622

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	7,277	37,277
2505. Retroactive reinsurance reserve ceded.....	(24,839,306)	(22,439,167)
2597. Summary of remaining write-ins for Line 25.....	(24,832,029)	(22,401,891)

## TRAVELERS CASUALTY AND SURETY COMPANY SCHEDULE A - VERIFICATION

### Real Estate

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

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	28,252	42,508
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	512,765	0
7. Deduct amounts received on disposals.....	520,416	14,257
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	20,601	28,252
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	20,601	28,252
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	20,601	28,252

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	880,473,333	863,347,823
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	27,552,332	83,333,608
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	15,459,496	23,052,904
6. Total gain (loss) on disposals.....	(230,246)	(2,147,603)
7. Deduct amounts received on disposals.....	52,120,306	79,500,493
8. Deduct amortization of premium and depreciation.....	4,630	8,910
9. Total foreign exchange change in book/adjusted carrying value.....	(1,626,843)	(2,553,708)
10. Deduct current year's other than temporary impairment recognized.....	774,979	5,050,289
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	868,728,156	880,473,333
12. Deduct total nonadmitted amounts.....	39,461,163	34,466,056
13. Statement value at end of current period (Line 11 minus Line 12).....	829,266,993	846,007,277

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	11,862,494,267	11,979,627,244
2. Cost of bonds and stocks acquired.....	830,002,119	1,561,691,614
3. Accrual of discount.....	6,876,223	9,842,743
4. Unrealized valuation increase (decrease).....	298,337,433	(137,761,456)
5. Total gain (loss) on disposals.....	(23,126,155)	11,596,611
6. Deduct consideration for bonds and stocks disposed of.....	750,695,617	1,504,352,820
7. Deduct amortization of premium.....	29,229,486	55,268,037
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	1,486,826	2,881,632
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,193,171,959	11,862,494,267
11. Deduct total nonadmitted amounts.....	0	3,574,549
12. Statement value at end of current period (Line 10 minus Line 11).....	12,193,171,959	11,858,919,719

## SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	8,123,931,468	1,124,199,305	1,324,794,516	(39,357,798)	8,123,931,468	7,883,978,459	0	8,120,236,448
2. Class 2 (a).....	879,999,141	45,414,397	7,553,613	25,768,203	879,999,141	943,628,128	0	809,261,291
3. Class 3 (a).....	137,749,290	0	11,193,903	1,829,647	137,749,290	128,385,034	0	87,289,468
4. Class 4 (a).....	44,800,733	0	1,252,758	(1,298,761)	44,800,733	42,249,214	0	47,954,860
5. Class 5 (a).....	7,936,460	0	23,899	67,831	7,936,460	7,980,391	0	8,378,356
6. Class 6 (a).....	1,306,701	0	61,424	1,219,924	1,306,701	2,465,201	0	1,951,700
7. Total Bonds.....	9,195,723,793	1,169,613,702	1,344,880,113	(11,770,954)	9,195,723,793	9,008,686,428	0	9,075,072,123
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	32,135,583	0	794,800	341,220	32,135,583	31,682,003	0	33,064,091
10. Class 3.....	1,776,495	0	0	0	1,776,495	1,776,495	0	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	68,000	0	0	0	68,000	68,000	0	68,000
14. Total Preferred Stock.....	33,980,078	0	794,800	341,220	33,980,078	33,526,498	0	34,908,586
15. Total Bonds and Preferred Stock.....	9,229,703,871	1,169,613,702	1,345,674,913	(11,429,734)	9,229,703,871	9,042,212,926	0	9,109,980,709

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

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	45,112,365	XXX	45,114,719	2,367	794

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	178,326,195	401,674,422
2. Cost of short-term investments acquired.....	1,792,751,644	4,112,001,759
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(378)
6. Deduct consideration received on disposals.....	1,925,963,120	4,335,219,742
7. Deduct amortization of premium.....	2,355	124,440
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	5,425
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	45,112,365	178,326,195
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	45,112,365	178,326,195

## SCHEDULE DB - PART A - VERIFICATION

## Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....		0
2. Cost paid/(consideration received) on additions.....		0
3. Unrealized valuation increase (decrease).....		0
4. Total gain (loss) on termination recognized.....	<b>NONE</b>	0
5. Considerations received (paid) on terminations.....		0
6. Amortization.....		0
7. Adjustment to the book/adjusted carrying value of hedge item.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		0
10. Deduct nonadmitted assets.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		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.....	343,750	
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.....	343,750	
3.24 Section 1, Column 16, prior year.....	(929,688)	1,273,438
3.3 Subtotal (Line 3.1 minus Line 3.2).....		(929,688)
4.1 Variation margin on terminated contracts during the year.....	(3,951,190)	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	(3,951,190)	(3,951,190)
4.3 Subtotal (Line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Recognized.....		(929,688)
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.....	343,750
9.	Total (Line 7 plus Line 8).....	<u>343,750</u>
10.	Part D, Column 8.....	343,750
11.	Part D, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	1,787,500
15.	Part D, Column 11.....	1,787,500
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**SCHEDULE E- VERIFICATION**

Cash Equivalents

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

### SCHEDULE A - PART 2

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

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

**NONE**

QE01

### SCHEDULE A - PART 3

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

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

**NONE**

### SCHEDULE B - PART 2

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

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

# NONE

### SCHEDULE B - PART 3

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

QE02

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

**Mortgages With Partial Repayments**

100029-4	Brooklyn	NY		03/16/1988		3,871	0	0	0	0	0	0	3,871	3,871	0	0	0
0299999. Total - Mortgages With Partial Repayments						3,871	0	0	0	0	0	0	3,871	3,871	0	0	0

**Mortgages Disposed**

100163	Greenwood	SC		01/25/1990	04/20/2012	0	0	0	0	0	0	0	0	512,765	0	512,765	512,765
0399999. Total - Mortgages Disposed						0	0	0	0	0	0	0	0	512,765	0	512,765	512,765
0599999. Total Mortgages						3,871	0	0	0	0	0	0	3,871	516,636	0	512,765	512,765

## 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- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership		
		3 City	4 State											
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>														
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	.....3	.....0	.....1,198,310	.....0	.....2,149,716	.....1.2		
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....3	.....0	.....2,067,293	.....0	.....9,382,866	.....1.3		
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GB.....	Cinven.....		01/01/2010....	.....3	.....0	.....1,602,840	.....0	.....2,602,860	.....0.2		
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006....	.....3	.....0	.....234,608	.....0	.....1,345,913	.....0.6		
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	.....3	.....0	.....1,571,002	.....0	.....13,081,600	.....2.5		
	Pitango Venture Capital Fund V, L.P.....	Herzliya Pituach.....	IL.....	Pitango Venture Capital.....		01/01/2010....	.....1	.....0	.....1,408,774	.....0	.....4,366,226	.....4.4		
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....924,453	.....0	.....3,430,689	.....0.3		
	RRE Ventures II, L.P.....	New York.....	NY.....	RRE Ventures.....		08/11/1999....	.....1	.....0	.....5,244	.....0	.....0	.....5.2		
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....2,289,421	.....0	.....6,071,593	.....2.2		
	Silverfleet Capital Partners Fund LP.....	London.....	GB.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....97,766	.....0	.....9,854,565	.....4.8		
	Spire Capital Partners II, L.P.....	New York.....	NY.....	Spire Capital Management.....		11/27/2006....	.....3	.....0	.....95,422	.....0	.....2,727,111	.....3.1		
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006....	.....1	.....0	.....200,000	.....0	.....1,925,000	.....2.7		
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....28,218	.....0	.....1,222,290	.....4.5		
	Waud Capital Partners, L.P.....	Lake Forest.....	IL.....	Waud Capital Partners.....		01/15/1999....	.....3	.....0	.....50,928	.....0	.....106,933	.....3.5		
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										.....11,774,279	.....0	.....58,267,361	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>														
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....378,794	.....0	.....16,685,872	.....44.1		
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....328,631	.....0	.....1,624,751	.....0.3		
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										.....707,425	.....0	.....18,310,623	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>														
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....571,154	.....0	.....9,445,496	.....0.6		
	Excellere Capital Fund, L.P.....	Denver.....	CO.....	Excellere Partners.....		02/02/2007....	.....3	.....0	.....282,313	.....0	.....2,169,905	.....5.2		
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NO.....	Herkules Capital.....		01/01/2010....	.....3	.....0	.....314,973	.....0	.....4,197,557	.....1.5		
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....3	.....0	.....579,184	.....0	.....2,829,656	.....0.4		
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matlin Patterson Global Advisors.....		01/01/2010....	.....0	.....0	.....663,000	.....0	.....2,223,653	.....0.4		
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....3	.....0	.....1,711,243	.....0	.....11,846,504	.....7.6		
	Quintana Energy Partners, L.P.....	Houston.....	TX.....	Quintana Capital Group.....		01/01/2010....	.....0	.....0	.....75,413	.....0	.....3,352,936	.....3.7		
	Yorktown Energy Partners III, L.P.....	New York.....	NY.....	Yorktown Partners.....		09/09/1997....	.....0	.....0	.....(5,693)	.....0	.....130,048	.....3.8		
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....										.....4,191,587	.....0	.....36,195,755	.....XXX.....
3999999.	Subtotal - Unaffiliated.....										.....16,673,291	.....0	.....112,773,739	.....XXX.....
4199999.	Totals.....										.....16,673,291	.....0	.....112,773,739	.....XXX.....

QE03

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																				
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Distribution	01/01/2010	04/19/2012	27,594	0	0	0	0	0	0	27,594	27,594	0	0	0	0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							27,594	0	0	0	0	0	27,594	27,594	0	0	0	0	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	Bruckman, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	05/30/2012	511,817	0	0	0	0	0	0	511,817	511,817	0	0	0	0	
	Castlerigg Partners, L.P.	New York	NY	Distribution	01/01/2010	05/31/2012	25,079	0	0	0	0	0	0	25,079	25,079	0	0	0	0	
	Catterton Partners IV, L.P.	Greenwich	CT	Distribution	09/27/1999	06/29/2012	1,830,227	0	0	0	0	0	0	1,830,227	1,830,227	0	0	0	0	
	Fourth Civen Fund (No. 1) Limited Partnership	London	GB	Distribution	01/01/2010	06/27/2012	0	0	0	0	0	0	0	0	(97,319)	(97,319)	0	(97,319)	0	
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	05/21/2012	362,847	0	0	0	0	0	0	362,847	362,847	0	0	0	0	
	Lee Equity Partners Fund, L.P.	New York	NY	Distribution	01/01/2010	06/22/2012	592,497	0	0	0	0	0	0	592,497	592,497	0	0	0	0	
	Mesriow Financial Capital Partners IX, L.P.	St. Louis	MO	Distribution	06/13/2006	05/29/2012	162,428	0	0	0	0	0	0	162,428	162,428	0	0	0	0	
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	04/17/2012	477,293	0	0	0	0	0	0	477,293	477,293	0	0	0	0	
	Pitango Venture Capital Fund V, L.P.	Herzliya Pituach	IL	Distribution	01/01/2010	06/28/2012	209,554	0	0	0	0	0	0	209,554	209,554	0	0	0	0	
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	06/07/2012	36,861	0	0	0	0	0	0	36,861	36,861	0	0	0	0	
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	05/25/2012	505,329	0	0	0	0	0	0	505,329	505,329	0	0	0	0	
	Silverfleet Capital Partners Fund LP	London	GB	Distribution	01/01/2010	06/28/2012	0	0	0	0	0	0	0	0	(8,442)	(8,442)	0	(8,442)	0	
	SOFTBANK Technology Ventures V L.P.	Palo Alto	CA	Distribution	08/06/1999	05/30/2012	9,071	0	0	0	0	0	0	9,071	9,071	0	0	0	0	
	Spire Capital Partners II, L.P.	New York	NY	Distribution	11/27/2006	06/05/2012	537,327	0	0	0	0	0	0	537,327	537,327	0	0	0	0	
	Tullis-Dickerson Capital Focus II, L.P.	Greenwich	CT	Distribution	06/01/1999	06/22/2012	72,234	0	0	0	0	0	0	72,234	72,234	0	0	0	0	
	Waud Capital Partners, L.P.	Lake Forest	IL	Distribution	01/15/1999	04/24/2012	26,075	0	0	0	0	0	0	26,075	26,075	0	0	0	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							5,358,639	0	0	0	0	0	0	5,358,639	5,252,878	(105,761)	0	(105,761)	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	04/30/2012	840,125	0	0	0	0	0	0	840,125	840,125	0	0	0	0	
	Rossrock Fund II	New York	NY	Distribution	07/25/2006	04/19/2012	527,065	0	0	0	0	0	0	527,065	527,065	0	0	0	0	
	WCP Real Estate Fund I, L.P.	Westport	CT	Distribution	11/03/2006	06/22/2012	500,000	0	0	0	0	0	0	500,000	500,000	0	0	0	0	
	Athena Real Estate Partners II-A	New York	NY	Liquidation	07/31/2005	05/14/2012	61,185	(61,185)	0	0	0	0	0	0	0	0	0	0	33,983	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,928,375	(61,185)	0	0	0	0	0	1,867,190	1,867,190	0	0	0	33,983	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	Avenue Special Situations Fund IV, L.P.	New York	NY	Distribution	11/02/2005	05/22/2012	377,828	0	0	0	0	0	0	377,828	377,828	0	0	0	0	
	BlackRock Multi-Manager Partners LLC	Seattle	WA	Distribution	11/29/2010	06/29/2012	1,221,372	0	0	0	0	0	0	1,221,372	1,221,372	0	0	0	0	
	Cerberus Asia Partners, L.P.	New York	NY	Distribution	03/23/1999	06/22/2012	140,752	0	0	0	0	0	0	140,752	140,752	0	0	0	0	
	CVC European Equity Partners V (B) L.P.	London	GB	Distribution	01/01/2010	04/27/2012	0	0	0	0	0	0	0	0	(22,506)	(22,506)	0	(22,506)	0	
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	06/29/2012	641,930	0	0	0	0	0	0	641,930	641,930	0	0	0	0	
	Excellere Capital Fund, L.P.	Denver	CO	Distribution	02/02/2007	05/24/2012	323,938	0	0	0	0	0	0	323,938	323,938	0	0	0	0	
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010	05/22/2012	137,926	0	0	0	0	0	0	137,926	137,926	0	0	0	0	
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/11/2012	935,099	0	0	0	0	0	0	935,099	935,099	0	0	0	0	
	OCM Opportunities Fund VIII, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/15/2012	201,235	0	0	0	0	0	0	201,235	201,235	0	0	0	0	
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/17/2012	1,086,929	0	0	0	0	0	0	1,086,929	1,086,929	0	0	0	0	
	Quintana Energy Partners, L.P.	Houston	TX	Distribution	01/01/2010	05/31/2012	999,971	0	0	0	0	0	0	999,971	999,971	0	0	0	0	
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	05/02/2012	16,142	0	0	0	0	0	0	16,142	16,142	0	0	0	0	
	Yorktown Energy Partners III, L.P.	New York	NY	Distribution	09/09/1997	04/18/2012	(5,693)	0	0	0	0	0	0	(5,693)	(5,693)	0	0	0	0	

QE03.1

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
	Empire Capital Partners, L.P.....	Westport.....	CT....	Liquidation.....	01/01/2010	04/20/2012	.....334,253	.....0	.....0	.....0	.....0	.....0	.....0	.....334,253	.....334,073	.....0	.....(180)	.....(180)	.....0	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....6,411,681	.....0	.....0	.....0	.....0	.....0	.....0	.....6,411,681	.....6,388,994	.....(22,506)	.....(180)	.....(22,687)	.....0
3999999.	Subtotal - Unaffiliated.....							.....13,726,289	.....(61,185)	.....0	.....0	.....0	.....0	.....(61,185)	.....13,665,104	.....13,536,657	.....(128,267)	.....(180)	.....(128,448)	.....33,983
4199999.	Totals.....							.....13,726,289	.....(61,185)	.....0	.....0	.....0	.....0	.....(61,185)	.....13,665,104	.....13,536,657	.....(128,267)	.....(180)	.....(128,448)	.....33,983

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)
<b>Bonds - U.S. Government</b>									
912828 QW 3	U S TREASURY NOTES 375 2013 07		06/15/2012	NOMURA SECURITIES INTL		25,037,193	25,000,000	35,800	1
0599999.	Total - Bonds - U.S. Government					25,037,193	25,000,000	35,800	XXX
<b>Bonds - All Other Government</b>									
563469 TV 7	MANITOBA (PROVINCE OF) 1.750 2019 05	A	05/23/2012	CIBC WORLD MARKETS		998,890	1,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					998,890	1,000,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
035519 TF 4	ANN ARBOR SCH DIST GO RE 5.000 2026 05		04/09/2012	SIEBERT BRANDFORD SHANK & CO		3,033,140	2,570,000	0	1FE
035519 TG 2	ANN ARBOR SCH DIST GO RE 5.000 2027 05		04/09/2012	SIEBERT BRANDFORD SHANK & CO		2,347,140	2,000,000	0	1FE
035519 TH 0	ANN ARBOR SCH DIST GO RE 5.000 2028 05		04/09/2012	SIEBERT BRANDFORD SHANK & CO		1,750,470	1,500,000	0	1FE
035519 TJ 6	ANN ARBOR SCH DIST GO RE 5.000 2029 05		04/09/2012	SIEBERT BRANDFORD SHANK & CO		2,320,860	2,000,000	0	1FE
184540 3P 5	CLEAR CREEK ISD GEN OBLI 4.000 2028 02		04/25/2012	WELLS FARGO SECURITIES		3,155,550	3,000,000	7,000	1FE
266705 G5 5	DURHAM CO GENERAL OBLIGA 5.000 2028 04		04/11/2012	BAS-MERRILL LYNCH		1,195,350	1,000,000	0	1FE
266705 G7 1	DURHAM CO GENERAL OBLIGA 5.000 2030 04		04/11/2012	BAS-MERRILL LYNCH		1,695,680	1,430,000	0	1FE
266705 G8 9	DURHAM CO GENERAL OBLIGA 5.000 2031 04		04/11/2012	BAS-MERRILL LYNCH		2,308,933	1,955,000	0	1FE
266705 G9 7	DURHAM CO GENERAL OBLIGA 5.000 2032 04		04/11/2012	BAS-MERRILL LYNCH		1,810,070	1,540,000	0	1FE
486063 NT 3	KATY ISD GO REF S2012A ( 5.000 2031 02		05/30/2012	PIPER JAFFRAY		5,336,112	4,560,000	0	1FE
486063 NU 0	KATY ISD GO REF S2012A ( 5.000 2032 02		05/30/2012	PIPER JAFFRAY		5,235,416	4,495,000	0	1FE
590760 AS 3	MESQUITE ISD GO REF S201 5.000 2027 08		05/10/2012	PIPER JAFFRAY		2,775,521	2,285,000	10,790	1FE
590760 AT 1	MESQUITE ISD GO REF S201 5.000 2028 08		05/10/2012	PIPER JAFFRAY		2,546,137	2,110,000	9,964	1FE
652113 WW 7	NEWPORT MESA USD GEN OBL 5.000 2027 08		04/23/2012	STIFEL NICOLAUS & CO INC		1,193,460	1,000,000	0	1FE
652113 WX 5	NEWPORT MESA USD GEN OBL 5.000 2028 08		04/23/2012	STIFEL NICOLAUS & CO INC		1,657,166	1,400,000	0	1FE
886172 NB 7	THURSTON CO SD#111-OLYMP 4.500 2030 12		06/14/2012	BAS-MERRILL LYNCH		5,473,150	5,000,000	0	1FE
975672 7F 7	WINSTON-SALEM GEN OBLIG 5.000 2025 06		06/05/2012	STEPHENS INC		1,697,787	1,365,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					45,531,942	39,210,000	27,754	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
130178 M8 6	CALIFORNIA ED FAC AUTH S 5.000 2032 10		04/02/2012	MORGAN STANLEY		12,756,400	10,000,000	0	1FE
160429 TA 4	CHARLESTON WATERWORKS & 5.000 2029 01		04/24/2012	WELLS FARGO SECURITIES		10,268,536	8,685,000	0	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNIV 130 2038 07		05/22/2012	GOLDMAN SACHS & CO		16,999,000	16,999,000	0	1FE
64972F SF 4	NEW YORK CITY FIN AUTH W 150 2024 06		06/20/2012	RBC DAIN RAUSCHER INC		5,000,000	5,000,000	109	1FE
64972F SJ 6	NEW YORK CITY FIN AUTH W 150 2023 06		06/20/2012	RBC DAIN RAUSCHER INC		6,000,000	6,000,000	131	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2012 12		06/22/2012	BAS-MERRILL LYNCH		52,862	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2013 12		06/22/2012	BAS-MERRILL LYNCH		51,213	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2014 12		06/22/2012	BAS-MERRILL LYNCH		49,495	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2015 12		06/22/2012	BAS-MERRILL LYNCH		47,690	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2016 12		06/22/2012	BAS-MERRILL LYNCH		45,766	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2017 12		06/22/2012	BAS-MERRILL LYNCH		43,746	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2018 12		06/22/2012	BAS-MERRILL LYNCH		41,638	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2019 12		06/22/2012	BAS-MERRILL LYNCH		39,511	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2020 12		06/22/2012	BAS-MERRILL LYNCH		37,388	53,700	0	1FE

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2020 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		.....696,874	.....1,000,000	.....0	1FE.....
79061A BE 6	ST JOSEPH CO (UNIV NOTRE .130 2042 03.....		...05/16/2012	GOLDMAN SACHS & CO.....		.....25,000,000	.....25,000,000	.....0	1FE.....
92817S C8 9	VIRGINIA PUB SCH AUTH RE 4.500 2032 08.....		...04/26/2012	BAS-MERRILL LYNCH.....		.....3,721,388	.....3,320,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....80,851,507	.....76,487,300	.....240	.....XXX.....

**Bonds - Industrial and Miscellaneous**

00037B AB 8	ABB FINANCE USA 2.875 2022 05.....		...05/03/2012	GOLDMAN SACHS & CO.....		.....978,330	.....1,000,000	.....0	1FE.....
00724F AA 9	ADOBE SYSTEMS INC 3.250 2015 02.....		...04/16/2012	STIFEL NICOLAUS & CO INC.....		.....1,056,190	.....1,000,000	.....7,042	2FE.....
00817Y AK 4	AETNA INC 1.750 2017 05.....		...05/01/2012	BAS-MERRILL LYNCH.....		.....993,400	.....1,000,000	.....0	1FE.....
010392 FC 7	ALABAMA POWER CO 3.375 2020 10.....		...04/24/2012	DEUTSCHE BANC.....		.....1,061,730	.....1,000,000	.....2,438	1FE.....
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500 2021 11.....		...06/14/2012	MORGAN STANLEY.....		.....1,161,270	.....1,100,000	.....3,636	1FE.....
03523T BH 0	ANHEUSER BUSCH INBEV WOR 6.875 2019 11.....		...04/20/2012	CITIGROUP GLOBAL MARKETS.....		.....1,291,200	.....1,000,000	.....30,556	1FE.....
037411 AZ 8	APACHE CORP 3.250 2022 04.....		...04/03/2012	GOLDMAN SACHS & CO.....		.....996,610	.....1,000,000	.....0	1FE.....
00206R BD 3	AT&T INC 3.000 2022 02.....		...06/11/2012	CITIGROUP GLOBAL MARKETS.....		.....1,004,320	.....1,000,000	.....10,083	1FE.....
00206R BF 8	AT&T INC 1.700 2017 06.....		...06/11/2012	CITIGROUP GLOBAL MARKETS.....		.....4,990,300	.....5,000,000	.....0	1FE.....
073730 AE 3	BEAM INC 3.250 2022 05.....		...05/10/2012	BAS-MERRILL LYNCH.....		.....991,080	.....1,000,000	.....0	2FE.....
13342B AE 5	CAMERON INTERNATIONAL CO 4.500 2021 06.....		...04/09/2012	CITIGROUP GLOBAL MARKETS.....		.....545,040	.....500,000	.....8,188	2FE.....
14149Y AV 0	CARDINAL HEALTH 3.200 2022 06.....		...05/16/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,790	.....1,000,000	.....0	2FE.....
17252M AL 4	CINTAS CORP NO 2 3.250 2022 06.....		...06/05/2012	KEYBANC CAPITAL MARK.....		.....998,480	.....1,000,000	.....0	2FE.....
191216 AV 2	COCA-COLA CO 3.300 2021 09.....		...05/22/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,054,420	.....1,000,000	.....7,700	1FE.....
19416Q DZ 0	COLGATE PALMOLIVE 2.300 2022 05.....		...04/30/2012	MORGAN STANLEY.....		.....982,490	.....1,000,000	.....0	1FE.....
20030N BD 2	COMCAST CORP 3.125 2022 07.....		...06/26/2012	WELLS FARGO SECURITIES.....		.....999,140	.....1,000,000	.....0	2FE.....
20825C AR 5	CONOCOPHILLIPS 5.750 2019 02.....		...04/26/2012	SOCIETY GENERALE AMERICAS.....		.....1,232,450	.....1,000,000	.....14,375	1FE.....
210518 CT 1	CONSUMERS ENERGY CO 2.850 2022 05.....		...05/01/2012	WELLS FARGO SECURITIES.....		.....999,910	.....1,000,000	.....0	1FE.....
233851 AP 9	DAIMLER FINANCE (144A) 2.400 2017 04.....		...04/02/2012	BARCLAYS CAPITAL INC.....		.....999,860	.....1,000,000	.....0	1FE.....
25179M AP 8	DEVON ENERGY CORPORATION 3.250 2022 05.....		...05/07/2012	GOLDMAN SACHS & CO.....		.....994,080	.....1,000,000	.....0	2FE.....
25245B AB 3	DIAGEO INVESTMENT CORP 2.875 2022 05.....		...05/08/2012	DEUTSCHE BANC.....		.....996,380	.....1,000,000	.....0	1FE.....
25459H AU 9	DIRECTV HOLDINGS/FINANCE 5.875 2019 10.....		...04/13/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,153,180	.....1,000,000	.....2,774	2FE.....
263534 CB 3	DUPONT EI NEMOUR 3.625 2021 01.....		...04/18/2012	GOLDMAN SACHS & CO.....		.....1,082,640	.....1,000,000	.....9,868	1FE.....
29266R AC 2	ENERGIZER HOLDINGS INC 4.700 2022 05.....		...05/21/2012	GOLDMAN SACHS & CO.....		.....997,160	.....1,000,000	.....0	2FE.....
340711 AV 2	FLORIDA GAS TRANSMISSION 3.875 2022 07.....		...06/12/2012	ROYAL BANK OF SCOTLAND.....		.....998,730	.....1,000,000	.....0	2FE.....
345397 WD 1	FORD MOTOR CREDIT 3.000 2017 06.....		...06/07/2012	BAS-MERRILL LYNCH.....		.....999,630	.....1,000,000	.....0	2FE.....
369550 AQ 1	GENERAL DYNAMICS CORP 2.250 2016 07.....		...06/13/2012	JEFFERIES & CO INC.....		.....1,046,720	.....1,000,000	.....9,563	1FE.....
36962G 5W 0	GENERAL ELECTRIC CAPITAL 2.300 2017 04.....		...04/24/2012	CITIGROUP GLOBAL MARKETS.....		.....998,690	.....1,000,000	.....0	1FE.....
38259P AB 8	GOOGLE INC 3.625 2021 05.....		...04/09/2012	WELLS FARGO SECURITIES.....		.....1,100,220	.....1,000,000	.....14,399	1FE.....
459200 HE 4	IBM CORP 1.875 2019 05.....		...05/08/2012	HSBC.....		.....2,995,500	.....3,000,000	.....0	1FE.....
46625H HL 7	JP MORGAN CHASE 6.300 2019 04.....		...04/04/2012	DEUTSCHE BANC.....		.....1,155,740	.....1,000,000	.....29,225	1FE.....
50076Q AF 3	KRAFT FOODS GROUP INC (1 3.500 2022 06.....		...05/30/2012	ROYAL BANK OF SCOTLAND.....		.....991,000	.....1,000,000	.....0	2FE.....
501044 CQ 2	KROGER CO 3.400 2022 04.....		...04/10/2012	CITIGROUP GLOBAL MARKETS.....		.....4,967,750	.....5,000,000	.....0	2FE.....
548661 CW 5	LOWES COMPANIES 3.120 2022 04.....		...04/16/2012	WELLS FARGO SECURITIES.....		.....999,580	.....1,000,000	.....0	1FE.....
59217G AQ 2	MET LIFE GLOBAL FUNDING 3.875 2022 04.....		...04/04/2012	UBS AG.....		.....998,930	.....1,000,000	.....0	1FE.....

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
595620 AH 8	MIDAMERICAN ENERGY CO 5.300 2018 03.....		...04/18/2012	WELLS FARGO SECURITIES.....		.....1,122,492	.....950,000	.....5,315	1FE.....
607059 AT 9	MOBIL CORP 8.625 2021 08.....		...06/27/2012	CORTVIEW CAPITAL SECURITIES.....		.....752,605	.....500,000	.....0	1FE.....
60871R AC 4	MOLSON COORS 3.500 2022 05.....		...04/27/2012	MORGAN STANLEY.....		.....2,004,910	.....2,000,000	.....0	2FE.....
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750 2022 05.....		...05/08/2012	GOLDMAN SACHS & CO.....		.....1,992,740	.....2,000,000	.....0	2FE.....
63946B AD 2	NBC UNIVERSAL 5.150 2020 04.....		...04/11/2012	ROYAL BANK OF SCOTLAND.....		.....1,144,610	.....1,000,000	.....23,747	2FE.....
63946B AE 0	NBC UNIVERSAL 4.375 2021 04.....		...06/12/2012	CITIGROUP GLOBAL MARKETS.....		.....2,714,341	.....2,485,000	.....22,348	2FE.....
651229 AM 8	NEWELL RUBBERMAID 4.000 2022 06.....		...06/11/2012	J P MORGAN CHASE SECURITIES INC.....		.....996,820	.....1,000,000	.....0	2FE.....
65473Q BA 0	NISOURCE FINANCE CORP 3.850 2023 02.....		...06/11/2012	CITIGROUP GLOBAL MARKETS.....		.....995,930	.....1,000,000	.....0	2FE.....
665772 CD 9	NORTHERN STATES POWER 5.250 2018 03.....		...06/15/2012	KEYBANC CAPITAL MARK.....		.....520,438	.....435,000	.....6,915	1FE.....
696429 AC 3	PALL CORPORATION 5.000 2020 06.....		...04/26/2012	STERNE AGEE & LEACH INC.....		.....1,115,840	.....1,000,000	.....18,889	2FE.....
144141 DC 9	PROGRESS ENERGY CAROLINA 2.800 2022 05.....		...05/15/2012	WELLS FARGO SECURITIES.....		.....997,750	.....1,000,000	.....0	1FE.....
748356 AA 0	QUESTAR CORP 2.750 2016 02.....		...04/30/2012	MIZUHO INTERNATIONAL PLC.....		.....218,398	.....210,000	.....1,476	1FE.....
78573A AA 8	SABMILLER HOLDINGS INC ( 3.750 2022 01.....		...04/27/2012	DEUTSCHE BANC.....		.....1,040,950	.....1,000,000	.....10,938	2FE.....
79604Y AB 5	SAMSUNG ELECTRONICS AMER 1.750 2017 04.....		...04/03/2012	VARIOUS.....		.....1,994,440	.....2,000,000	.....0	1FE.....
844895 AV 4	SOUTHWEST GAS CORP 3.875 2022 04.....		...04/20/2012	MITSUBISHI SECURITIES (USA) INC.....		.....1,043,530	.....1,000,000	.....3,444	2FE.....
871829 AQ 0	SYSCO CORP 2.600 2022 06.....		...06/07/2012	GOLDMAN SACHS & CO.....		.....1,985,210	.....2,000,000	.....0	1FE.....
878055 AD 4	TCF NATIONAL BANK 6.250 2022 06.....		...06/05/2012	BARCLAYS CAPITAL INC.....		.....2,972,580	.....3,000,000	.....0	2FE.....
887317 AQ 8	TIME WARNER INC 3.400 2022 06.....		...06/08/2012	CITIGROUP GLOBAL MARKETS.....		.....998,570	.....1,000,000	.....0	2FE.....
872540 AM 1	TJX COS INC 6.950 2019 04.....		...04/24/2012	MIZUHO INTERNATIONAL PLC.....		.....226,876	.....180,000	.....417	1FE.....
893570 BY 6	TRANSCONTINENTAL GAS PIP 6.050 2018 06.....		...04/13/2012	CORTVIEW CAPITAL SECURITIES.....		.....225,876	.....192,000	.....3,969	2FE.....
904764 AM 9	UNILEVER CAPITAL 4.250 2021 02.....		...04/04/2012	J P MORGAN CHASE SECURITIES INC.....		.....568,570	.....500,000	.....3,542	1FE.....
90520E AE 1	UNION BANK NA 2.125 2017 06.....		...06/11/2012	BAS-MERRILL LYNCH.....		.....1,993,980	.....2,000,000	.....0	1FE.....
908906 AC 4	UNIONBANCAL 3.500 2022 06.....		...06/11/2012	MORGAN STANLEY.....		.....992,000	.....1,000,000	.....0	1FE.....
911312 AM 8	UNITED PARCEL SERVICE 3.125 2021 01.....		...04/10/2012	CITIGROUP GLOBAL MARKETS.....		.....1,057,810	.....1,000,000	.....7,639	1FE.....
913017 BV 0	UNITED TECHNOLOGIES CORP 3.100 2022 06.....		...05/24/2012	BAS-MERRILL LYNCH.....		.....999,230	.....1,000,000	.....0	1FE.....
92553P AM 4	VIACOM INC 3.125 2022 06.....		...06/07/2012	J P MORGAN CHASE SECURITIES INC.....		.....985,530	.....1,000,000	.....0	2FE.....
94974B FD 7	WELLS FARGO CO 2.100 2017 05.....		...04/30/2012	WELLS FARGO SECURITIES.....		.....999,200	.....1,000,000	.....0	1FE.....
959802 AP 4	WESTERN UNION CO 3.650 2018 08.....		...04/17/2012	GOLDMAN SACHS & CO.....		.....1,079,860	.....1,000,000	.....5,881	1FE.....
86722T AA 0	SUNCOR INC 6.100 2018 06.....	A.....	...04/13/2012	WELLS FARGO SECURITIES.....		.....1,208,490	.....1,000,000	.....23,214	2FE.....
034863 AB 6	ANGLO AMERICAN (144A) 9.375 2019 04.....	F.....	...04/11/2012	BARCLAYS CAPITAL INC.....		.....1,318,710	.....1,000,000	.....2,083	2FE.....
05530Q AF 7	BAT INTL FINANCE (144A) 3.250 2022 06.....	F.....	...05/31/2012	J P MORGAN CHASE SECURITIES INC.....		.....990,640	.....1,000,000	.....0	2FE.....
05565Q BZ 0	BP CAPITAL PLC 3.245 2022 05.....	F.....	...05/02/2012	MORGAN STANLEY.....		.....1,000,000	.....1,000,000	.....0	1FE.....
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200 2022 06.....	F.....	...05/22/2012	DEUTSCHE BANC.....		.....996,920	.....1,000,000	.....0	1FE.....
23636T AA 8	DANONE (144A) 3.000 2022 06.....	F.....	...05/29/2012	J P MORGAN CHASE SECURITIES INC.....		.....996,990	.....1,000,000	.....0	1FE.....
24668P AF 4	DELHAIZE GROUP 4.125 2019 04.....	F.....	...04/03/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,070	.....1,000,000	.....0	2FE.....
294829 AA 4	ERICSSON LM 4.125 2022 05.....	F.....	...05/02/2012	DEUTSCHE BANC.....		.....995,850	.....1,000,000	.....0	2FE.....
377373 AD 7	GLAXOSMITHKLINE 2.850 2022 05.....	F.....	...05/02/2012	CITIGROUP GLOBAL MARKETS.....		.....993,200	.....1,000,000	.....0	1FE.....
502441 AA 6	LVMH MOET HENNESSY LOUIS 1.625 2017 06.....	F.....	...06/26/2012	CITIGROUP GLOBAL MARKETS.....		.....997,130	.....1,000,000	.....0	1FE.....
705011 AA 2	PEARSON FUNDING (144A) 3.750 2022 05.....	F.....	...05/01/2012	ROYAL BANK OF SCOTLAND.....		.....1,987,300	.....2,000,000	.....0	2FE.....
85771P AF 9	STATOIL ASA 3.150 2022 01.....	F.....	...04/10/2012	DEUTSCHE BANC.....		.....1,021,300	.....1,000,000	.....7,000	1FE.....

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)
92852T AB 8	VIVENDI SA (144A) 3.450 2018 01.....	F.....	...04/03/2012	J P MORGAN CHASE SECURITIES INC.....		.....999,620	.....1,000,000	.....0	2FE.....
92852T AE 2	VIVENDI SA (144A) 4.750 2022 04.....	F.....	...04/03/2012	BAS-MERRILL LYNCH.....		.....1,993,240	.....2,000,000	.....0	2FE.....
928670 AK 4	VOLKSWAGEN INTL FIN NV ( 2.375 2017 03.....	F.....	...04/19/2012	RBC CAPITAL MARKETS.....		.....1,011,730	.....1,000,000	.....2,111	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....97,061,215	.....94,052,000	.....298,772	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....249,480,747	.....235,749,300	.....362,567	.....XXX.....
8399999.	Total - Bonds.....					.....249,480,747	.....235,749,300	.....362,567	.....XXX.....
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
99P000 13 8	AP TECHNOLOGY.....		...05/29/2012	DIRECT WITH COMPANY.....	.....16,284.000	.....0	.....0.00	.....0	P6U.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					.....0	.....XXX.....	.....0	.....XXX.....
8999997.	Total - Preferred Stocks - Part 3.....					.....0	.....XXX.....	.....0	.....XXX.....
8999999.	Total - Preferred Stocks.....					.....0	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....0	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....249,480,747	.....XXX.....	.....362,567	.....XXX.....

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

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 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.							

**Bonds - U.S. Government**

QE05

797224	AA 0	SAN CLEMENTE	3.585	05/29/2012	PAID ON PRINCIPAL		91,489	91,489	91,489	91,489	0	0	0	0	0	91,489	0	0	0	1,640	08/27/2021	1FE
912828	KK 5	U S TREASURY NOTES	1.375	04/15/2012	MATURED		100,000,000	100,000,000	101,092,132	100,303,249	0	(303,249)	0	(303,249)	0	100,000,000	0	0	0	687,500	04/15/2012	1
36202F	2L 9	GNMA II PASS #00005279	3.500	06/20/2012	PAID ON PRINCIPAL		252,513	252,513	262,732	262,732	0	(10,219)	0	(10,219)	0	252,513	0	0	0	3,021	01/20/2042	1
36202F	3M 6	GNMA II PASS #00005304	3.500	06/20/2012	PAID ON PRINCIPAL		222,041	222,041	234,080	234,080	0	(12,039)	0	(12,039)	0	222,041	0	0	0	1,386	02/20/2042	1
36202F	4Q 6	GNMA II PASS #00005331	3.500	06/20/2012	PAID ON PRINCIPAL		177,391	177,391	186,205	186,205	0	(8,814)	0	(8,814)	0	177,391	0	0	0	1,092	03/20/2042	1
36216G	CH 9	GNMA II PASS #163972	9.000	06/20/2012	PAID ON PRINCIPAL		2,323	2,323	2,482	2,407	0	(85)	0	(85)	0	2,323	0	0	0	87	04/20/2016	1
362161	EL 1	GNMA II PASS #180239	9.000	06/20/2012	PAID ON PRINCIPAL		988	988	1,056	1,036	0	(48)	0	(48)	0	988	0	0	0	37	02/20/2017	1
362165	Y5 5	GNMA II PASS #184432	9.000	06/20/2012	PAID ON PRINCIPAL		3,385	3,385	3,617	3,480	0	(95)	0	(95)	0	3,385	0	0	0	127	12/20/2016	1
36219Y	W3 6	GNMA II PASS #263566	9.000	06/20/2012	PAID ON PRINCIPAL		1,123	1,123	1,200	1,171	0	(48)	0	(48)	0	1,123	0	0	0	42	10/20/2018	1
36220M	D6 3	GNMA II PASS #281925	9.000	06/20/2012	PAID ON PRINCIPAL		1,404	1,404	1,500	1,466	0	(62)	0	(62)	0	1,404	0	0	0	53	10/20/2019	1
36202D	6D 8	GNMA II PASS #3568	5.000	06/20/2012	PAID ON PRINCIPAL		707,314	707,314	678,869	687,797	0	19,517	0	19,517	0	707,314	0	0	0	14,469	06/20/2034	1
36202E	CM 9	GNMA II PASS #3676	4.500	06/20/2012	PAID ON PRINCIPAL		576,110	576,110	546,854	553,339	0	22,771	0	22,771	0	576,110	0	0	0	10,898	02/20/2035	1
36202E	EU 9	GNMA II PASS #3747	5.000	06/20/2012	PAID ON PRINCIPAL		600,382	600,382	583,496	588,374	0	12,008	0	12,008	0	600,382	0	0	0	12,440	08/20/2035	1
36202E	FM 6	GNMA II PASS #3772	5.000	06/20/2012	PAID ON PRINCIPAL		580,951	580,951	568,152	571,867	0	9,085	0	9,085	0	580,951	0	0	0	11,912	10/20/2035	1
36202A	3G 0	GNMA II PASS #799	9.000	06/20/2012	PAID ON PRINCIPAL		176	176	188	183	0	(7)	0	(7)	0	176	0	0	0	7	07/20/2017	1
36216F	HQ 6	GNMA PASS TH #163239	9.000	06/15/2012	PAID ON PRINCIPAL		58	58	62	63	0	(4)	0	(4)	0	58	0	0	0	2	04/15/2020	1
362160	6H 1	GNMA PASS TH #180072	9.000	06/15/2012	PAID ON PRINCIPAL		25	25	27	26	0	(1)	0	(1)	0	25	0	0	0	1	08/15/2021	1
36220E	BG 1	GNMA PASS TH #275539	9.000	06/15/2012	PAID ON PRINCIPAL		192	192	205	202	0	(10)	0	(10)	0	192	0	0	0	7	01/15/2020	1
36220M	HV 4	GNMA PASS TH #282044	9.000	06/15/2012	PAID ON PRINCIPAL		42	42	45	45	0	(3)	0	(3)	0	42	0	0	0	2	01/15/2020	1
36220P	P2 2	GNMA PASS TH #284041	9.000	06/15/2012	PAID ON PRINCIPAL		157	157	167	166	0	(9)	0	(9)	0	157	0	0	0	6	02/15/2020	1
36220Q	CW 8	GNMA PASS TH #284585	9.000	06/15/2012	PAID ON PRINCIPAL		34	34	37	36	0	(2)	0	(2)	0	34	0	0	0	1	01/15/2020	1
36220Q	J3 5	GNMA PASS TH #284782	9.000	06/15/2012	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	01/15/2020	1
36220R	TF 5	GNMA PASS TH #285950	9.000	06/15/2012	PAID ON PRINCIPAL		267	267	284	279	0	(13)	0	(13)	0	267	0	0	0	10	06/15/2020	1
36220R	6S 2	GNMA PASS TH #286281	9.000	06/15/2012	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	1	01/15/2020	1
36220S	JR 8	GNMA PASS TH #286572	9.000	06/15/2012	PAID ON PRINCIPAL		129	129	137	131	0	(2)	0	(2)	0	129	0	0	0	5	04/15/2020	1
36220S	2Z 8	GNMA PASS TH #287092	9.000	06/15/2012	PAID ON PRINCIPAL		39	39	42	42	0	(2)	0	(2)	0	39	0	0	0	2	03/15/2020	1
36220U	ZA 2	GNMA PASS TH #288837	9.000	06/15/2012	PAID ON PRINCIPAL		45	45	48	47	0	(2)	0	(2)	0	45	0	0	0	2	04/15/2020	1
36220W	C4 7	GNMA PASS TH #289991	9.000	06/15/2012	PAID ON PRINCIPAL		61	61	65	65	0	(3)	0	(3)	0	61	0	0	0	2	08/15/2020	1
36220W	EQ 6	GNMA PASS TH #290043	9.000	06/15/2012	PAID ON PRINCIPAL		1,669	1,669	1,781	1,773	0	(103)	0	(103)	0	1,669	0	0	0	63	05/15/2020	1
36220W	QZ 3	GNMA PASS TH #290372	9.000	06/15/2012	PAID ON PRINCIPAL		49	49	52	52	0	(3)	0	(3)	0	49	0	0	0	2	09/15/2020	1
36220W	U5 4	GNMA PASS TH #290504	9.000	06/15/2012	PAID ON PRINCIPAL		100	100	107	103	0	(3)	0	(3)	0	100	0	0	0	4	12/15/2020	1
36220Y	7H 0	GNMA PASS TH #292596	9.000	06/15/2012	PAID ON PRINCIPAL		43	43	46	43	0	(0)	0	(0)	0	43	0	0	0	2	11/15/2020	1
36223G	WQ 8	GNMA PASS TH #307655	9.000	06/15/2012	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	1	08/15/2021	1
36223K	6F 2	GNMA PASS TH #310570	9.000	06/15/2012	PAID ON PRINCIPAL		96	96	103	103	0	(6)	0	(6)	0	96	0	0	0	4	08/15/2021	1
36223M	FK 7	GNMA PASS TH #311670	9.000	06/15/2012	PAID ON PRINCIPAL		18	18	20	19	0	(1)	0	(1)	0	18	0	0	0	1	08/15/2021	1

## SCHEDULE D - PART 4

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36223N	UA 0 GNMA PASS TH #312977		06/15/2012	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	11/15/2021	1	
36205W	QV 1 GNMA PASS TH #402868		06/15/2012	PAID ON PRINCIPAL		205	205	219	217	0	(11)	0	(11)	0	205	0	0	0	0	06/15/2024	1	
36213C	YY 0 GNMA PASS TH #550727		06/15/2012	PAID ON PRINCIPAL		397,382	397,382	391,173	392,963	0	4,419	0	4,419	0	397,382	0	0	0	0	11/15/2035	1	
36290R	U6 8 GNMA PASS TH #615405		06/15/2012	PAID ON PRINCIPAL		705,788	705,788	684,394	688,250	0	17,537	0	17,537	0	705,788	0	0	0	0	08/15/2033	1	
36291A	DH 9 GNMA PASS TH #622104		06/15/2012	PAID ON PRINCIPAL		103,525	103,525	100,387	100,913	0	2,612	0	2,612	0	103,525	0	0	0	0	09/15/2033	1	
36292F	H6 7 GNMA PASS TH #647453		06/15/2012	PAID ON PRINCIPAL		277,071	277,071	272,742	274,106	0	2,966	0	2,966	0	277,071	0	0	0	0	10/15/2035	1	
36225A	ER 7 GNMA PASS TH #780144		06/15/2012	PAID ON PRINCIPAL		43,821	43,821	41,808	42,333	0	1,488	0	1,488	0	43,821	0	0	0	0	07/15/2024	1	
36225C	BX 3 G2 (ARM) #80053		06/20/2012	PAID ON PRINCIPAL		38	38	38	38	0	0	0	0	0	38	0	0	0	0	03/20/2027	1	
36225C	CN 4 G2 (ARM) #80076		06/20/2012	PAID ON PRINCIPAL		331	331	335	327	0	4	0	4	0	331	0	0	0	0	05/20/2027	1	
000000	00 0 FHA AMER SAV BANK 88-4		06/25/2012	PAID ON PRINCIPAL		250,054	250,054	232,550	245,079	0	4,975	0	4,975	0	250,054	0	0	0	0	11/25/2016	1	
000000	00 0 FHA CITICORP 85-4 PROJ		06/25/2012	PAID ON PRINCIPAL		10,993	10,993	10,180	10,736	0	257	0	257	0	10,993	0	0	0	0	12/01/2015	1	
000000	00 0 FHA GOLDOME 87-11 PROJ		06/25/2012	PAID ON PRINCIPAL		66,466	66,466	66,300	66,185	0	281	0	281	0	66,466	0	0	0	0	07/25/2015	1	
52517#	AD 5 FHA LEHMAN 92-A PROJ L		06/25/2012	PAID ON PRINCIPAL		122,735	122,735	115,129	119,476	0	3,260	0	3,260	0	122,735	0	0	0	0	07/25/2017	1	
000000	00 0 FHA MERRILL LYNCH 185-		06/25/2012	PAID ON PRINCIPAL		28,523	28,523	25,671	28,131	0	392	0	392	0	28,523	0	0	0	0	02/01/2020	1	
69330@	AA 2 FHA PAXTON FINANCIAL 6		06/25/2012	PAID ON PRINCIPAL		46,257	46,257	44,869	46,052	0	205	0	205	0	46,257	0	0	0	0	05/01/2014	1	
000000	00 0 FHA USGI GIFHA TOWERS		06/25/2012	PAID ON PRINCIPAL		30,299	30,299	28,040	29,775	0	523	0	523	0	30,299	0	0	0	0	10/25/2014	1	
000000	00 0 FHA USGI 2067		06/25/2012	PAID ON PRINCIPAL		42,291	42,291	39,160	41,588	0	703	0	703	0	42,291	0	0	0	0	09/25/2014	1	
83162C	SP 9 SBAP 2009-20F 1		06/01/2012	PAID ON PRINCIPAL		242,770	242,770	242,770	242,572	0	198	0	198	0	242,770	0	0	0	0	06/01/2029	1	
0599999.	Total - Bonds - U.S. Government					105,589,202	105,589,202	106,553,084	105,820,849	0	(231,647)	0	(231,647)	0	105,589,202	0	0	0	0	798,501	.XXX	.XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																						
20772F	E3 0 CONNECTICUT GENERAL OB		06/15/2012	REDEEMED		8,545,000	8,545,000	9,042,234	8,572,515	0	(27,515)	0	(27,515)	0	8,545,000	0	0	0	0	06/15/2019	1FE	
20772F	E5 5 CONNECTICUT GENERAL OB		06/15/2012	REDEEMED		2,360,000	2,360,000	2,478,212	2,366,632	0	(6,632)	0	(6,632)	0	2,360,000	0	0	0	0	06/15/2020	1FE	
341535	PK 2 FLORIDA STATE BD OF ED		06/01/2012	REDEEMED		5,000,000	5,000,000	5,232,750	5,067,450	0	(67,450)	0	(67,450)	0	5,000,000	0	0	0	0	06/01/2018	1FE	
341426	BL 7 FLORIDA STATE BD OF ED		06/01/2012	REDEEMED		7,064,950	6,995,000	7,549,424	7,087,054	0	(22,104)	0	(22,104)	0	7,064,950	0	0	0	0	06/01/2016	1FE	
341426	EH 3 FLORIDA STATE BD OF ED		06/01/2012	REDEEMED		10,079,800	9,980,000	10,763,430	10,107,944	0	(36,826)	0	(36,826)	0	10,071,117	0	8,683	8,683	268,213	06/01/2017	1FE	
64966B	Z6 3 NEW YORK GENERAL OBLIG		04/09/2012	REDEEMED		5,000	5,000	5,090	5,000	0	0	0	0	0	5,000	0	0	0	0	08/01/2021	1FE	
677519	E8 9 OHIO GENERAL OBLIGATIO		05/01/2012	REDEEMED		10,176,400	9,880,000	11,174,817	10,220,766	0	(44,366)	0	(44,366)	0	10,176,400	0	0	0	0	05/01/2014	1FE	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					43,231,150	42,765,000	46,245,957	43,427,360	0	(204,893)	0	(204,893)	0	43,222,467	0	8,683	8,683	1,142,044	.XXX	.XXX	
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																						
102637	NY 7 BOWLING GREEN GEN OBLI		06/01/2012	MATURED		1,420,000	1,420,000	1,452,774	1,424,374	0	(4,374)	0	(4,374)	0	1,420,000	0	0	0	0	06/01/2012	1FE	
181054	5F 0 CLARK CO SCH DIST GO S		06/15/2012	REDEEMED		11,100,000	11,100,000	11,813,508	11,139,183	0	(39,183)	0	(39,183)	0	11,100,000	0	0	0	0	06/15/2015	1FE	
266705	SQ 6 DURHAM CO GENERAL OBLI		04/01/2012	MATURED		7,285,000	7,285,000	8,127,947	7,312,464	0	(27,464)	0	(27,464)	0	7,285,000	0	0	0	0	04/01/2012	1FE	
584002	BX 6 MECKLENBURG CO GENERAL		04/01/2012	MATURED		1,800,000	1,800,000	2,052,882	1,807,722	0	(7,722)	0	(7,722)	0	1,800,000	0	0	0	0	04/01/2012	1FE	
783243	5N 4 RUTHERFORD CO GO CAP O		04/01/2012	MATURED		6,000,000	6,000,000	6,355,380	6,039,060	0	(39,060)	0	(39,060)	0	6,000,000	0	0	0	0	04/01/2012	1FE	
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					27,605,000	27,605,000	29,802,491	27,722,803	0	(117,803)	0	(117,803)	0	27,605,000	0	0	0	0	689,450	.XXX	.XXX

QE05.1

### SCHEDULE D - PART 4

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

QE05.2

010608	XA 0	ALABAMA PUB SCH & COLL 5.000	04/16/2012	REDEEMED		6,335,000	6,335,000	6,650,863	6,337,851	0	(2,851)	0	(2,851)	0	6,335,000	0	0	0	224,365	02/01/2017	1FE
010608	XB 8	ALABAMA PUB SCH & COLL 5.000	04/16/2012	REDEEMED		6,660,000	6,660,000	6,939,653	6,662,398	0	(2,398)	0	(2,398)	0	6,660,000	0	0	0	235,875	02/01/2018	1FE
13066Y	CL 1	CALIF DEPT WTR RES PWR 5.750	05/01/2012	REDEEMED		15,150,000	15,000,000	15,820,050	15,176,250	0	(26,250)	0	(26,250)	0	15,150,000	0	0	0	431,250	05/01/2017	1FE
13066Y	DU 0	CALIF DEPT WTR RES PWR 5.500	05/01/2012	REDEEMED		10,100,000	10,000,000	11,149,200	10,143,200	0	(43,200)	0	(43,200)	0	10,100,000	0	0	0	275,000	05/01/2014	1FE
235036	CV 0	DALLAS FORT WORTH INTL 5.875	04/03/2012	REDEEMED		1,655,000	1,655,000	1,697,831	1,655,000	0	0	0	0	0	1,655,000	0	0	0	41,053	11/01/2018	1FE
247568	AP 3	DELTA CO ECON DEV CORP 6.250	04/15/2012	REDEEMED		9,000,000	9,000,000	9,022,500	9,000,090	0	(90)	0	(90)	0	9,000,000	0	0	0	281,250	04/15/2027	1FE
45200F	EG 0	ILLINOIS FIN AUTH (UNI .180	05/22/2012	TENDERED		16,999,000	16,999,000	16,999,000	16,999,000	0	0	0	0	0	16,999,000	0	0	0	9,762	07/01/2038	1FE
759911	ZC 7	ILLINOIS REGL TRANS AU 5.000	06/01/2012	MATURED		5,155,000	5,155,000	5,716,173	5,188,971	0	(33,971)	0	(33,971)	0	5,155,000	0	0	0	128,875	06/01/2012	1FE
54811A	UP 6	LOWER COLORADO RIV REF 5.375	05/03/2012	REDEEMED		45,000	45,000	47,258	45,000	0	0	0	0	0	45,000	0	0	0	1,129	05/15/2018	1FE
592247	KK 5	METRO PIER & EXP AUTH ---	06/14/2012	RBC DAIN RAUSCHER INC.		5,331,161	7,560,000	2,441,351	4,409,068	0	112,871	0	112,871	0	4,521,938	0	809,222	809,222	0	12/15/2021	1FE
649876	VT 3	NEW YORK LOC GOVT ASST 5.500	06/26/2012	MUNI CENTER		61,578	50,000	57,936	53,663	0	(314)	0	(314)	0	53,349	0	8,229	8,229	2,047	04/01/2017	1FE
649876	XS 3	NEW YORK LOC GOVT ASST 6.000	04/01/2012	PAID ON PRINCIPAL		1,555,000	1,555,000	1,795,916	1,608,632	0	(53,632)	0	(53,632)	0	1,555,000	0	0	0	46,650	04/01/2014	1FE
650017	QY 5	NEW YORK THRUWAY AUTH 5.500	04/16/2012	REDEEMED		7,300,000	7,300,000	8,058,324	7,323,506	0	(23,506)	0	(23,506)	0	7,300,000	0	0	0	217,479	04/01/2014	1FE
650013	D8 5	NEW YORK THRUWAY AUTH 5.500	04/21/2012	REDEEMED		2,000,000	2,000,000	2,241,940	2,008,060	0	(8,060)	0	(8,060)	0	2,000,000	0	0	0	61,111	04/01/2013	1FE
733581	S9 4	NY & NJ PORT AUTH S02- 5.500	05/15/2012	REDEEMED		15,756,000	15,600,000	16,425,708	15,785,016	0	(29,328)	0	(29,328)	0	15,755,688	0	312	312	429,000	11/15/2015	1FE
67766W	CN 0	OHIO WATER DEV AUTH PC 5.250	06/01/2012	REDEEMED		1,000,000	1,000,000	1,059,920	1,003,150	0	(3,150)	0	(3,150)	0	1,000,000	0	0	0	26,250	06/01/2019	1FE
67766W	CP 5	OHIO WATER DEV AUTH PC 5.250	06/01/2012	REDEEMED		6,750,000	6,750,000	6,855,638	6,754,725	0	(4,725)	0	(4,725)	0	6,750,000	0	0	0	177,188	12/01/2019	1FE
727818	FF 8	PLATTE RIVER PWR AUTH 5.375	06/01/2012	REDEEMED		4,120,000	4,120,000	4,350,432	4,131,948	0	(11,948)	0	(11,948)	0	4,120,000	0	0	0	110,725	06/01/2015	1FE
727818	FK 7	PLATTE RIVER PWR AUTH 5.375	06/01/2012	REDEEMED		3,880,000	3,880,000	4,097,008	3,891,252	0	(11,252)	0	(11,252)	0	3,880,000	0	0	0	104,275	06/01/2015	1FE
796422	WN 9	SAN ANTONIO WATER REV 6.000	05/15/2012	PAID ON PRINCIPAL		240,000	240,000	240,382	239,932	0	68	0	68	0	240,000	0	0	0	7,200	05/15/2016	1
79061A	BE 6	ST JOSEPH CO (UNIV NOT .230	05/16/2012	TENDERED		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	22,226	03/01/2042	1FE
927793	LY 3	VIRGINIA CMWLTH TRANS 5.000	05/15/2012	REDEEMED		5,445,000	5,445,000	5,773,116	5,461,988	0	(16,988)	0	(16,988)	0	5,445,000	0	0	0	136,125	05/15/2015	1FE
977092	KW 4	WISCONSIN CLEAN WATER 5.250	06/01/2012	REDEEMED		5,030,000	5,030,000	5,269,931	5,041,770	0	(11,770)	0	(11,770)	0	5,030,000	0	0	0	132,038	06/01/2015	1FE
05053*	AA 3	AUBURN HSG DEV CORP S7 7.400	06/15/2012	PAID ON PRINCIPAL		9,578	9,578	9,578	9,578	0	9,578	0	9,578	0	9,578	0	0	0	296	04/15/2021	5*
3128QG	CC 4	FH (3/1 ARM) #1N0067 2.736	05/15/2012	PAID ON PRINCIPAL		451	451	453	447	0	4	0	4	0	451	0	0	0	4	12/15/2035	1
3128QG	CC 4	FH (3/1 ARM) #1N0067 2.793	06/15/2012	PAID ON PRINCIPAL		216	216	217	215	0	2	0	2	0	216	0	0	0	3	12/15/2035	1
3128JR	G4 2	FH (3/1 ARM) #847419 2.787	04/16/2012	PAID ON PRINCIPAL		5,889	5,889	5,863	5,824	0	65	0	65	0	5,889	0	0	0	51	03/15/2035	1
3128JR	G4 2	FH (3/1 ARM) #847419 2.791	05/15/2012	PAID ON PRINCIPAL		4,644	4,644	4,623	4,592	0	51	0	51	0	4,644	0	0	0	51	03/15/2035	1
3128JR	G4 2	FH (3/1 ARM) #847419 2.799	06/15/2012	PAID ON PRINCIPAL		23,677	23,677	23,573	23,416	0	261	0	261	0	23,677	0	0	0	313	03/15/2035	1
3128JR	KQ 8	FH (5/1 ARM) #847503 2.560	04/16/2012	PAID ON PRINCIPAL		64,044	64,044	62,899	63,146	0	899	0	899	0	64,044	0	0	0	543	12/15/2035	1
3128JR	KQ 8	FH (5/1 ARM) #847503 2.579	05/15/2012	PAID ON PRINCIPAL		96,627	96,627	94,898	95,271	0	1,356	0	1,356	0	96,627	0	0	0	1,026	12/15/2035	1
3128JR	KQ 8	FH (5/1 ARM) #847503 2.624	06/15/2012	PAID ON PRINCIPAL		22,993	22,993	22,582	22,671	0	323	0	323	0	22,993	0	0	0	293	12/15/2035	1
31296S	DY 9	FHLMC GOLD PASSTHRU 5.000	06/15/2012	PAID ON PRINCIPAL		183,744	183,744	183,170	183,253	0	491	0	491	0	183,744	0	0	0	3,681	01/15/2034	1
31292G	5P 7	FHLMC GOLD PASSTHRU 7.500	06/15/2012	PAID ON PRINCIPAL		975	975	1,020	1,070	0	(95)	0	(95)	0	975	0	0	0	31	07/15/2029	1
31292H	AK 0	FHLMC GOLD PASSTHRU 7.500	06/15/2012	PAID ON PRINCIPAL		684	684	717	769	0	(85)	0	(85)	0	684	0	0	0	20	01/15/2030	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- 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.							
31292H AW 4	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		1,734	1,734	1,819	1,946	0	(211)	0	(211)	0	1,734	0	0	0	61	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		624	624	654	712	0	(88)	0	(88)	0	624	0	0	0	16	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		556	556	583	615	0	(59)	0	(59)	0	556	0	0	0	15	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		73	73	76	81	0	(8)	0	(8)	0	73	0	0	0	2	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		5,521	5,521	5,667	5,731	0	(210)	0	(210)	0	5,521	0	0	0	138	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		277	277	284	288	0	(11)	0	(11)	0	277	0	0	0	7	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		20,784	20,784	21,254	21,553	0	(769)	0	(769)	0	20,784	0	0	0	519	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		43	43	44	44	0	(2)	0	(2)	0	43	0	0	0	1	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		137	137	144	155	0	(18)	0	(18)	0	137	0	0	0	4	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		165	165	173	189	0	(24)	0	(24)	0	165	0	0	0	5	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		18	18	18	21	0	(4)	0	(4)	0	18	0	0	0	1	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		67	67	70	73	0	(7)	0	(7)	0	67	0	0	0	2	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	0	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		520	520	545	597	0	(77)	0	(77)	0	520	0	0	0	13	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		615	615	645	691	0	(75)	0	(75)	0	615	0	0	0	15	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		73	73	77	85	0	(11)	0	(11)	0	73	0	0	0	2	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		96	96	101	108	0	(12)	0	(12)	0	96	0	0	0	3	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		48	48	50	56	0	(8)	0	(8)	0	48	0	0	0	2	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		28	28	29	33	0	(5)	0	(5)	0	28	0	0	0	1	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		8	8	8	10	0	(2)	0	(2)	0	8	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		29	29	31	33	0	(4)	0	(4)	0	29	0	0	0	1	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		47	47	49	55	0	(8)	0	(8)	0	47	0	0	0	1	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		350	350	367	400	0	(50)	0	(50)	0	350	0	0	0	11	08/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		97	97	101	105	0	(9)	0	(9)	0	97	0	0	0	3	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		87	87	91	100	0	(13)	0	(13)	0	87	0	0	0	3	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		77	77	81	91	0	(14)	0	(14)	0	77	0	0	0	2	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		3,452	3,452	3,621	3,779	0	(327)	0	(327)	0	3,452	0	0	0	129	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		1,548	1,548	1,623	1,738	0	(190)	0	(190)	0	1,548	0	0	0	39	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		1,651	1,651	1,731	1,873	0	(222)	0	(222)	0	1,651	0	0	0	61	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		48	48	51	56	0	(7)	0	(7)	0	48	0	0	0	2	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		4,418	4,418	4,535	4,670	0	(252)	0	(252)	0	4,418	0	0	0	90	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		18	18	19	21	0	(3)	0	(3)	0	18	0	0	0	1	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		686	686	718	740	0	(54)	0	(54)	0	686	0	0	0	21	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		17	17	18	20	0	(2)	0	(2)	0	17	0	0	0	1	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		381	381	399	420	0	(38)	0	(38)	0	381	0	0	0	12	09/15/2031	1

QE05.3

### SCHEDULE D - PART 4

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		398	398	408	425	0	(27)	0	(27)	0	398	0	0	0	10	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		1,547	1,547	1,623	1,752	0	(205)	0	(205)	0	1,547	0	0	0	58	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		533	533	559	581	0	(48)	0	(48)	0	533	0	0	0	17	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		85	85	90	100	0	(15)	0	(15)	0	85	0	0	0	3	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2012	PAID ON PRINCIPAL		56	56	59	60	0	(4)	0	(4)	0	56	0	0	0	2	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		836	836	855	872	0	(36)	0	(36)	0	836	0	0	0	21	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		130,852	130,852	134,320	135,904	0	(5,052)	0	(5,052)	0	130,852	0	0	0	3,675	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		133	133	136	137	0	(5)	0	(5)	0	133	0	0	0	3	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		9,434	9,434	9,702	9,980	0	(546)	0	(546)	0	9,434	0	0	0	261	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		5,147	5,147	5,284	5,356	0	(209)	0	(209)	0	5,147	0	0	0	134	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		141,403	141,403	145,154	144,287	0	(2,884)	0	(2,884)	0	141,403	0	0	0	3,533	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		4,145	4,145	4,255	4,305	0	(160)	0	(160)	0	4,145	0	0	0	119	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		18,815	18,815	19,350	19,598	0	(783)	0	(783)	0	18,815	0	0	0	411	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		33,833	33,833	34,730	35,338	0	(1,505)	0	(1,505)	0	33,833	0	0	0	686	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		622	622	639	664	0	(41)	0	(41)	0	622	0	0	0	16	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		159	159	163	169	0	(9)	0	(9)	0	159	0	0	0	4	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		585	585	600	604	0	(19)	0	(19)	0	585	0	0	0	15	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		140	140	137	138	0	2	0	2	0	140	0	0	0	4	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		147	147	143	144	0	2	0	2	0	147	0	0	0	4	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		106	106	104	105	0	2	0	2	0	106	0	0	0	3	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	06/15/2012	PAID ON PRINCIPAL		18,859	18,859	19,322	19,472	0	(613)	0	(613)	0	18,859	0	0	0	450	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		15	15	15	15	0	0	0	0	0	15	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		1,273	1,273	1,241	1,249	0	24	0	24	0	1,273	0	0	0	37	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		236	236	230	232	0	4	0	4	0	236	0	0	0	7	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		65	65	63	64	0	1	0	1	0	65	0	0	0	2	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		91	91	89	89	0	1	0	1	0	91	0	0	0	3	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		64	64	63	63	0	1	0	1	0	64	0	0	0	2	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		10	10	10	10	0	0	0	0	0	10	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	06/15/2012	PAID ON PRINCIPAL		93	93	91	91	0	2	0	2	0	93	0	0	0	3	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	06/15/2012	PAID ON PRINCIPAL		12,533	12,533	12,541	12,528	0	5	0	5	0	12,533	0	0	0	287	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	06/15/2012	PAID ON PRINCIPAL		15,466	15,466	15,476	15,466	0	0	0	0	0	15,466	0	0	0	355	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	06/15/2012	PAID ON PRINCIPAL		34,057	34,057	34,578	34,318	0	(262)	0	(262)	0	34,057	0	0	0	699	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	06/15/2012	PAID ON PRINCIPAL		1,729	1,729	1,755	1,742	0	(13)	0	(13)	0	1,729	0	0	0	36	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	06/15/2012	PAID ON PRINCIPAL		2,939	2,939	2,984	2,964	0	(25)	0	(25)	0	2,939	0	0	0	68	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	06/15/2012	PAID ON PRINCIPAL		3,339	3,339	3,391	3,365	0	(26)	0	(26)	0	3,339	0	0	0	71	06/15/2018	1

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**SCHEDULE D - PART 4**

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

1	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)
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		06/15/2012	PAID ON PRINCIPAL		136,038	136,038	138,121	137,012	0	(974)	0	(974)	0	136,038	0	0	0	2,374	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		06/15/2012	PAID ON PRINCIPAL		20,516	20,516	20,830	20,641	0	(124)	0	(124)	0	20,516	0	0	0	428	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		328	328	344	375	0	(47)	0	(47)	0	328	0	0	0	10	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		1,262	1,262	1,324	1,417	0	(155)	0	(155)	0	1,262	0	0	0	40	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		2,576,902	2,576,902	2,570,755	2,570,734	0	6,168	0	6,168	0	2,576,902	0	0	0	59,092	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2012	PAID ON PRINCIPAL		220,320	220,320	225,988	226,637	0	(6,318)	0	(6,318)	0	220,320	0	0	0	5,494	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		06/15/2012	PAID ON PRINCIPAL		16,775	16,775	17,155	17,350	0	(575)	0	(575)	0	16,775	0	0	0	421	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		06/15/2012	PAID ON PRINCIPAL		327,929	327,929	335,966	336,835	0	(8,906)	0	(8,906)	0	327,929	0	0	0	8,082	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		06/15/2012	PAID ON PRINCIPAL		335,538	335,538	343,749	344,856	0	(9,318)	0	(9,318)	0	335,538	0	0	0	8,697	02/15/2034	1
3133TG NU 9	FHR 2093 Z CMO 6.000		06/15/2012	PAID ON PRINCIPAL		338,289	338,289	311,642	323,232	0	15,057	0	15,057	0	338,289	0	0	0	8,718	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		06/15/2012	PAID ON PRINCIPAL		787,994	787,994	732,762	758,570	0	29,423	0	29,423	0	787,994	0	0	0	18,690	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		06/15/2012	PAID ON PRINCIPAL		80,242	80,242	82,285	80,870	0	(628)	0	(628)	0	80,242	0	0	0	2,532	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		06/15/2012	PAID ON PRINCIPAL		12,559	12,559	12,268	12,365	0	194	0	194	0	12,559	0	0	0	477	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2012	PAID ON PRINCIPAL		34,815	34,815	34,740	34,737	0	78	0	78	0	34,815	0	0	0	917	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		06/15/2012	PAID ON PRINCIPAL		143,574	143,574	136,579	139,280	0	4,294	0	4,294	0	143,574	0	0	0	3,852	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		06/15/2012	PAID ON PRINCIPAL		293,076	293,076	277,113	283,317	0	9,759	0	9,759	0	293,076	0	0	0	8,195	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		06/15/2012	PAID ON PRINCIPAL		401,008	401,008	372,120	386,130	0	14,878	0	14,878	0	401,008	0	0	0	10,221	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		06/15/2012	PAID ON PRINCIPAL		917,160	917,160	922,319	917,900	0	(741)	0	(741)	0	917,160	0	0	0	24,657	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		06/15/2012	PAID ON PRINCIPAL		414,033	414,033	411,025	411,792	0	2,241	0	2,241	0	414,033	0	0	0	10,288	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		06/15/2012	PAID ON PRINCIPAL		522,635	522,635	526,637	523,065	0	(430)	0	(430)	0	522,635	0	0	0	13,696	05/15/2032	1
31393H DF 6	FHR 2543 OB CMO 6.000		06/15/2012	PAID ON PRINCIPAL		84,941	84,941	89,082	85,027	0	(86)	0	(86)	0	84,941	0	0	0	2,095	03/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		06/15/2012	PAID ON PRINCIPAL		307,387	307,387	297,060	303,562	0	3,825	0	3,825	0	307,387	0	0	0	7,685	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		06/15/2012	PAID ON PRINCIPAL		1,006,173	1,006,173	927,094	980,805	0	25,368	0	25,368	0	1,006,173	0	0	0	18,747	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		06/15/2012	PAID ON PRINCIPAL		2,800,925	2,800,925	2,606,457	2,741,779	0	59,146	0	59,146	0	2,800,925	0	0	0	52,282	01/15/2024	1
31282X A8 4	FHS 146 75 CMO 7.500		06/15/2012	PAID ON PRINCIPAL		12,105	12,105	12,207	12,176	0	(72)	0	(72)	0	12,105	0	0	0	388	01/01/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.542		04/25/2012	PAID ON PRINCIPAL		19,040	19,040	18,851	18,796	0	243	0	243	0	19,040	0	0	0	159	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.544		05/25/2012	PAID ON PRINCIPAL		19,281	19,281	19,089	19,034	0	247	0	247	0	19,281	0	0	0	202	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.545		06/25/2012	PAID ON PRINCIPAL		83,968	83,968	83,135	82,894	0	1,074	0	1,074	0	83,968	0	0	0	1,057	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		06/25/2012	PAID ON PRINCIPAL		312,201	312,201	311,189	311,227	0	974	0	974	0	312,201	0	0	0	4,504	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		06/25/2012	PAID ON PRINCIPAL		197,869	197,869	197,227	197,265	0	604	0	604	0	197,869	0	0	0	2,925	01/25/2026	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		06/25/2012	PAID ON PRINCIPAL		151,342	151,342	156,131	156,131	0	(4,789)	0	(4,789)	0	151,342	0	0	0	749	12/25/2041	1
31368H JA 2	FNMA PASS TH #190257 7.000		06/25/2012	PAID ON PRINCIPAL		617	617	585	597	0	20	0	20	0	617	0	0	0	18	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		06/25/2012	PAID ON PRINCIPAL		4,328	4,328	4,507	4,958	0	(631)	0	(631)	0	4,328	0	0	0	125	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		06/25/2012	PAID ON PRINCIPAL		710	710	675	687	0	23	0	23	0	710	0	0	0	21	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		06/25/2012	PAID ON PRINCIPAL		811	811	763	784	0	27	0	27	0	811	0	0	0	24	05/25/2023	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31370B FK 3	FNMA PASS TH #226170	7.000	06/25/2012	PAID ON PRINCIPAL		106	106	100	102	0	4	0	4	0	106	0	0	0	3	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056	7.000	06/25/2012	PAID ON PRINCIPAL		129	129	123	126	0	4	0	4	0	129	0	0	0	4	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167	7.000	06/25/2012	PAID ON PRINCIPAL		80	80	75	77	0	3	0	3	0	80	0	0	0	2	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227	7.000	06/25/2012	PAID ON PRINCIPAL		288	288	269	276	0	12	0	12	0	288	0	0	0	8	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893	7.000	06/25/2012	PAID ON PRINCIPAL		46	46	44	45	0	1	0	1	0	46	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442	7.000	06/25/2012	PAID ON PRINCIPAL		84	84	79	81	0	3	0	3	0	84	0	0	0	2	11/25/2023	1
31370Z 3K 6	FNMA PASS TH #245702	7.000	06/25/2012	PAID ON PRINCIPAL		45	45	43	44	0	1	0	1	0	45	0	0	0	1	01/25/2024	1
31371F JB 9	FNMA PASS TH #250558	6.500	06/25/2012	PAID ON PRINCIPAL		495	495	467	483	0	12	0	12	0	495	0	0	0	13	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582	6.500	06/25/2012	PAID ON PRINCIPAL		567	567	536	554	0	13	0	13	0	567	0	0	0	15	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591	6.500	06/25/2012	PAID ON PRINCIPAL		423	423	399	414	0	8	0	8	0	423	0	0	0	11	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618	7.000	06/25/2012	PAID ON PRINCIPAL		158	158	157	157	0	1	0	1	0	158	0	0	0	5	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647	7.000	06/25/2012	PAID ON PRINCIPAL		344	344	341	342	0	2	0	2	0	344	0	0	0	10	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782	7.000	06/25/2012	PAID ON PRINCIPAL		803	803	797	798	0	5	0	5	0	803	0	0	0	23	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874	7.500	06/25/2012	PAID ON PRINCIPAL		257	257	268	284	0	(27)	0	(27)	0	257	0	0	0	8	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515	7.500	06/25/2012	PAID ON PRINCIPAL		309	309	322	348	0	(39)	0	(39)	0	309	0	0	0	11	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844	5.500	06/25/2012	PAID ON PRINCIPAL		19,891	19,891	19,729	19,763	0	127	0	127	0	19,891	0	0	0	447	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009	7.500	06/25/2012	PAID ON PRINCIPAL		5,150	5,150	5,363	5,670	0	(519)	0	(519)	0	5,150	0	0	0	184	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046	5.500	06/25/2012	PAID ON PRINCIPAL		2,826	2,826	2,809	2,812	0	14	0	14	0	2,826	0	0	0	65	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152	5.000	06/25/2012	PAID ON PRINCIPAL		2,056	2,056	2,001	2,026	0	30	0	30	0	2,056	0	0	0	42	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	06/25/2012	PAID ON PRINCIPAL		3,531	3,531	3,691	3,850	0	(320)	0	(320)	0	3,531	0	0	0	125	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	06/25/2012	PAID ON PRINCIPAL		206,905	206,905	212,175	210,876	0	(3,971)	0	(3,971)	0	206,905	0	0	0	4,678	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	06/25/2012	PAID ON PRINCIPAL		240,138	240,138	245,279	243,943	0	(3,804)	0	(3,804)	0	240,138	0	0	0	5,503	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	06/25/2012	PAID ON PRINCIPAL		81,546	81,546	81,368	81,335	0	211	0	211	0	81,546	0	0	0	1,726	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	06/25/2012	PAID ON PRINCIPAL		81,093	81,093	80,915	80,880	0	212	0	212	0	81,093	0	0	0	1,694	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	06/25/2012	PAID ON PRINCIPAL		704,941	704,941	720,802	716,285	0	(11,345)	0	(11,345)	0	704,941	0	0	0	16,024	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	06/25/2012	PAID ON PRINCIPAL		274,884	274,884	276,688	275,527	0	(643)	0	(643)	0	274,884	0	0	0	5,778	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	06/25/2012	PAID ON PRINCIPAL		53,303	53,303	53,419	53,270	0	32	0	32	0	53,303	0	0	0	1,004	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	06/25/2012	PAID ON PRINCIPAL		481	481	491	488	0	(7)	0	(7)	0	481	0	0	0	11	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	06/25/2012	PAID ON PRINCIPAL		165,956	165,956	169,483	168,459	0	(2,503)	0	(2,503)	0	165,956	0	0	0	3,653	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	06/25/2012	PAID ON PRINCIPAL		141,496	141,496	144,503	143,544	0	(2,047)	0	(2,047)	0	141,496	0	0	0	3,287	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	06/25/2012	PAID ON PRINCIPAL		312,786	312,786	320,752	318,219	0	(5,434)	0	(5,434)	0	312,786	0	0	0	7,194	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	06/25/2012	PAID ON PRINCIPAL		66	66	63	64	0	2	0	2	0	66	0	0	0	2	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	06/25/2012	PAID ON PRINCIPAL		15	15	14	15	0	0	0	0	0	15	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	06/25/2012	PAID ON PRINCIPAL		34	34	32	32	0	1	0	1	0	34	0	0	0	1	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	06/25/2012	PAID ON PRINCIPAL		180	180	175	176	0	3	0	3	0	180	0	0	0	5	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	06/25/2012	PAID ON PRINCIPAL		51	51	47	48	0	2	0	2	0	51	0	0	0	2	01/25/2024	1

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**SCHEDULE D - PART 4**

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

1 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.								
31372A	FF 4	FNMA PASS TH #266666	7.000	06/25/2012	PAID ON PRINCIPAL		230	230	220	224	0	6	0	6	0	230	0	0	0	7	01/25/2024	1
31372A	HY 1	FNMA PASS TH #266747	7.000	06/25/2012	PAID ON PRINCIPAL		411	411	385	397	0	14	0	14	0	411	0	0	0	12	01/25/2024	1
31372A	RE 4	FNMA PASS TH #266985	7.000	06/25/2012	PAID ON PRINCIPAL		1,145	1,145	1,088	1,104	0	40	0	40	0	1,145	0	0	0	27	03/25/2024	1
31372B	JB 7	FNMA PASS TH #267658	7.000	06/25/2012	PAID ON PRINCIPAL		326	326	311	321	0	5	0	5	0	326	0	0	0	9	01/25/2024	1
31372B	SR 2	FNMA PASS TH #267928	7.000	06/25/2012	PAID ON PRINCIPAL		19	19	18	18	0	1	0	1	0	19	0	0	0	1	01/25/2024	1
31372C	H8 4	FNMA PASS TH #268555	7.000	06/25/2012	PAID ON PRINCIPAL		204	204	194	199	0	5	0	5	0	204	0	0	0	6	01/25/2024	1
31372C	VA 3	FNMA PASS TH #268909	7.000	06/25/2012	PAID ON PRINCIPAL		37	37	35	36	0	1	0	1	0	37	0	0	0	1	01/25/2024	1
31372D	AM 8	FNMA PASS TH #269212	7.000	06/25/2012	PAID ON PRINCIPAL		75	75	72	73	0	2	0	2	0	75	0	0	0	2	01/25/2024	1
31372G	R8 4	FNMA PASS TH #272411	7.000	06/25/2012	PAID ON PRINCIPAL		115	115	110	112	0	3	0	3	0	115	0	0	0	3	03/25/2024	1
31372H	2U 0	FNMA PASS TH #273587	7.000	06/25/2012	PAID ON PRINCIPAL		264	264	250	255	0	9	0	9	0	264	0	0	0	8	02/25/2024	1
31372M	BC 9	FNMA PASS TH #276435	7.000	06/25/2012	PAID ON PRINCIPAL		190	190	184	186	0	3	0	3	0	190	0	0	0	6	04/25/2024	1
31372N	ZA 5	FNMA PASS TH #278037	7.000	06/25/2012	PAID ON PRINCIPAL		316	316	300	306	0	10	0	10	0	316	0	0	0	9	03/25/2024	1
31372P	4L 0	FNMA PASS TH #279027	7.000	06/25/2012	PAID ON PRINCIPAL		34	34	32	33	0	1	0	1	0	34	0	0	0	1	04/25/2024	1
31372Q	CQ 8	FNMA PASS TH #279179	7.000	06/25/2012	PAID ON PRINCIPAL		1,563	1,563	1,471	1,511	0	52	0	52	0	1,563	0	0	0	46	05/25/2024	1
31372R	LH 6	FNMA PASS TH #280328	7.000	06/25/2012	PAID ON PRINCIPAL		659	659	629	637	0	22	0	22	0	659	0	0	0	19	04/25/2024	1
31372R	XQ 3	FNMA PASS TH #280687	7.000	06/25/2012	PAID ON PRINCIPAL		124	124	117	120	0	4	0	4	0	124	0	0	0	4	05/25/2024	1
31372U	FW 3	FNMA PASS TH #282881	7.000	06/25/2012	PAID ON PRINCIPAL		289	289	271	277	0	11	0	11	0	289	0	0	0	8	05/25/2024	1
31372U	FY 9	FNMA PASS TH #282883	7.000	06/25/2012	PAID ON PRINCIPAL		493	493	464	475	0	18	0	18	0	493	0	0	0	14	05/25/2024	1
31372V	DS 2	FNMA PASS TH #283713	7.000	06/25/2012	PAID ON PRINCIPAL		86	86	82	84	0	2	0	2	0	86	0	0	0	3	04/25/2024	1
31372V	EQ 5	FNMA PASS TH #283743	7.000	06/25/2012	PAID ON PRINCIPAL		1,076	1,076	1,015	1,043	0	32	0	32	0	1,076	0	0	0	32	05/25/2024	1
31373N	FL 2	FNMA PASS TH #298171	6.500	06/25/2012	PAID ON PRINCIPAL		723	723	683	710	0	13	0	13	0	723	0	0	0	19	05/25/2016	1
31373U	F3 6	FNMA PASS TH #303586	6.500	06/25/2012	PAID ON PRINCIPAL		5,095	5,095	4,775	4,861	0	234	0	234	0	5,095	0	0	0	137	09/25/2025	1
31373U	N2 9	FNMA PASS TH #303809	7.500	06/25/2012	PAID ON PRINCIPAL		153	153	159	164	0	(11)	0	(11)	0	153	0	0	0	5	04/25/2026	1
31374A	LR 9	FNMA PASS TH #308236	7.000	06/25/2012	PAID ON PRINCIPAL		394	394	375	383	0	12	0	12	0	394	0	0	0	12	05/25/2024	1
31374F	TA 7	FNMA PASS TH #312945	7.000	06/25/2012	PAID ON PRINCIPAL		219	219	217	217	0	1	0	1	0	219	0	0	0	6	03/25/2014	1
31375A	7L 7	FNMA PASS TH #329499	6.500	06/25/2012	PAID ON PRINCIPAL		21	21	19	20	0	1	0	1	0	21	0	0	0	1	11/25/2025	1
31375D	U7 6	FNMA PASS TH #331906	6.500	06/25/2012	PAID ON PRINCIPAL		303	303	279	286	0	16	0	16	0	303	0	0	0	8	11/25/2025	1
31375D	5F 6	FNMA PASS TH #332146	6.500	06/25/2012	PAID ON PRINCIPAL		1,450	1,450	1,339	1,376	0	74	0	74	0	1,450	0	0	0	39	12/25/2025	1
31375F	LS 5	FNMA PASS TH #333437	7.000	06/25/2012	PAID ON PRINCIPAL		19	19	19	19	0	0	0	0	0	19	0	0	0	1	01/25/2016	1
31375F	4Z 8	FNMA PASS TH #333940	6.500	06/25/2012	PAID ON PRINCIPAL		7,135	7,135	6,830	6,950	0	185	0	185	0	7,135	0	0	0	195	06/25/2024	1
31375M	HX 4	FNMA PASS TH #338746	6.500	06/25/2012	PAID ON PRINCIPAL		221	221	209	218	0	3	0	3	0	221	0	0	0	6	03/25/2016	1
31375R	SY 9	FNMA PASS TH #342635	6.500	06/25/2012	PAID ON PRINCIPAL		516	516	487	503	0	12	0	12	0	516	0	0	0	14	04/25/2016	1
31375S	CQ 1	FNMA PASS TH #343079	6.500	06/25/2012	PAID ON PRINCIPAL		2,057	2,057	1,943	2,011	0	46	0	46	0	2,057	0	0	0	56	04/25/2016	1
31375V	QY 2	FNMA PASS TH #346171	6.500	06/25/2012	PAID ON PRINCIPAL		1,310	1,310	1,238	1,282	0	28	0	28	0	1,310	0	0	0	36	06/25/2016	1
31375W	2M 2	FNMA PASS TH #347380	7.000	06/25/2012	PAID ON PRINCIPAL		1,005	1,005	997	999	0	6	0	6	0	1,005	0	0	0	29	07/25/2016	1
31376A	AV 0	FNMA PASS TH #349320	6.500	06/25/2012	PAID ON PRINCIPAL		1,548	1,548	1,462	1,517	0	31	0	31	0	1,548	0	0	0	42	06/25/2016	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31376G	FU 4		06/25/2012	FNMA PASS TH #354879	7.000	PAID ON PRINCIPAL	81	81	81	0	1	0	1	0	81	0	0	0	2	08/25/2016	1
31376Q	N3 3		06/25/2012	FNMA PASS TH #362310	7.000	PAID ON PRINCIPAL	1,775	1,775	1,760	0	9	0	9	0	1,775	0	0	0	52	10/25/2016	1
31376Q	TY 9		06/25/2012	FNMA PASS TH #362467	7.000	PAID ON PRINCIPAL	940	940	932	0	6	0	6	0	940	0	0	0	27	10/25/2016	1
31376R	6H 9		06/25/2012	FNMA PASS TH #363672	7.500	PAID ON PRINCIPAL	2,489	2,489	2,402	0	79	0	79	0	2,489	0	0	0	78	11/25/2026	1
31376U	MV 3		06/25/2012	FNMA PASS TH #365872	7.500	PAID ON PRINCIPAL	358	358	346	0	10	0	10	0	358	0	0	0	11	12/25/2026	1
31376Y	LA 2		06/25/2012	FNMA PASS TH #369421	7.500	PAID ON PRINCIPAL	502	502	504	0	(2)	0	(2)	0	502	0	0	0	16	01/25/2027	1
31378B	Q6 4		06/25/2012	FNMA PASS TH #393877	7.500	PAID ON PRINCIPAL	162	162	162	0	0	0	0	0	162	0	0	0	5	07/25/2027	1
31378R	S5 9		06/25/2012	FNMA PASS TH #406540	6.500	PAID ON PRINCIPAL	51	51	51	0	(0)	0	(0)	0	51	0	0	0	1	12/25/2027	1
31378R	S8 3		06/25/2012	FNMA PASS TH #406543	6.500	PAID ON PRINCIPAL	3,668	3,668	3,677	0	(1)	0	(1)	0	3,668	0	0	0	99	12/25/2027	1
31379F	J3 9		06/25/2012	FNMA PASS TH #417982	7.000	PAID ON PRINCIPAL	530	530	538	0	(6)	0	(6)	0	530	0	0	0	15	03/25/2028	1
31379T	BL 7		06/25/2012	FNMA PASS TH #428543	6.500	PAID ON PRINCIPAL	4,012	4,012	3,994	0	17	0	17	0	4,012	0	0	0	108	06/25/2028	1
31379T	G5 7		06/25/2012	FNMA PASS TH #428720	6.500	PAID ON PRINCIPAL	1,768	1,768	1,761	0	8	0	8	0	1,768	0	0	0	48	06/25/2028	1
31383C	XT 7		06/25/2012	FNMA PASS TH #499390	7.500	PAID ON PRINCIPAL	11	11	11	0	(2)	0	(2)	0	11	0	0	0	0	09/25/2029	1
31383M	HJ 5		06/25/2012	FNMA PASS TH #507033	7.500	PAID ON PRINCIPAL	3,124	3,124	3,254	0	(342)	0	(342)	0	3,124	0	0	0	98	08/25/2029	1
31383M	S7 9		06/25/2012	FNMA PASS TH #507342	7.500	PAID ON PRINCIPAL	99	99	103	0	(4)	0	(4)	0	99	0	0	0	3	08/25/2029	1
313615	L4 6		06/25/2012	FNMA PASS TH #50747	7.000	PAID ON PRINCIPAL	3,959	3,959	3,698	0	165	0	165	0	3,959	0	0	0	118	06/25/2023	1
313615	ST 4		06/25/2012	FNMA PASS TH #50930	7.000	PAID ON PRINCIPAL	91	91	87	0	3	0	3	0	91	0	0	0	3	11/25/2023	1
313615	TX 4		06/25/2012	FNMA PASS TH #50966	7.000	PAID ON PRINCIPAL	1,317	1,317	1,246	0	45	0	45	0	1,317	0	0	0	37	01/25/2024	1
313615	UT 1		06/25/2012	FNMA PASS TH #50994	7.000	PAID ON PRINCIPAL	276	276	259	0	11	0	11	0	276	0	0	0	8	03/25/2024	1
31383S	DT 4		06/25/2012	FNMA PASS TH #511414	7.500	PAID ON PRINCIPAL	152	152	158	0	(13)	0	(13)	0	152	0	0	0	5	08/25/2029	1
31384H	PU 1		06/25/2012	FNMA PASS TH #524335	7.500	PAID ON PRINCIPAL	11	11	11	0	(2)	0	(2)	0	11	0	0	0	0	05/25/2030	1
31384K	XD 3		06/25/2012	FNMA PASS TH #526376	7.500	PAID ON PRINCIPAL	89	89	92	0	(11)	0	(11)	0	89	0	0	0	3	05/25/2030	1
31384S	E2 1		06/25/2012	FNMA PASS TH #532153	7.500	PAID ON PRINCIPAL	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T	FM 4		06/25/2012	FNMA PASS TH #533072	7.500	PAID ON PRINCIPAL	22	22	23	0	(4)	0	(4)	0	22	0	0	0	1	05/25/2030	1
31384V	L7 5		06/25/2012	FNMA PASS TH #535050	7.500	PAID ON PRINCIPAL	15,051	15,051	15,710	0	(1,535)	0	(1,535)	0	15,051	0	0	0	460	12/25/2029	1
31384V	UY 6		06/25/2012	FNMA PASS TH #535299	7.500	PAID ON PRINCIPAL	4,588	4,588	4,777	0	(544)	0	(544)	0	4,588	0	0	0	131	05/25/2030	1
31385F	Z3 3		06/25/2012	FNMA PASS TH #543562	7.500	PAID ON PRINCIPAL	2,697	2,697	2,809	0	(389)	0	(389)	0	2,697	0	0	0	68	06/25/2030	1
31385H	QW 5		06/25/2012	FNMA PASS TH #545069	6.000	PAID ON PRINCIPAL	8,636	8,636	8,998	0	(225)	0	(225)	0	8,636	0	0	0	222	07/25/2016	1
31385H	YA 4		06/25/2012	FNMA PASS TH #545305	6.000	PAID ON PRINCIPAL	2,713	2,713	2,824	0	(74)	0	(74)	0	2,713	0	0	0	67	11/25/2016	1
31385H	5H 1		06/25/2012	FNMA PASS TH #545448	7.500	PAID ON PRINCIPAL	2,250	2,250	2,343	0	(245)	0	(245)	0	2,250	0	0	0	67	02/25/2032	1
31385J	D4 7		06/25/2012	FNMA PASS TH #545623	6.000	PAID ON PRINCIPAL	3,619	3,619	3,768	0	(99)	0	(99)	0	3,619	0	0	0	90	05/25/2017	1
31385N	JX 8		06/25/2012	FNMA PASS TH #547578	7.500	PAID ON PRINCIPAL	2	2	3	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385R	6U 9		06/25/2012	FNMA PASS TH #550883	7.500	PAID ON PRINCIPAL	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U	H9 7		06/25/2012	FNMA PASS TH #552956	7.500	PAID ON PRINCIPAL	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385X	M8 7		06/25/2012	FNMA PASS TH #555783	4.500	PAID ON PRINCIPAL	838,966	838,966	827,529	0	7,330	0	7,330	0	838,966	0	0	0	15,487	10/25/2033	1
31386C	Y4 8		06/25/2012	FNMA PASS TH #559731	7.500	PAID ON PRINCIPAL	26	26	27	0	(4)	0	(4)	0	26	0	0	0	1	12/25/2030	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31386H TX 9	FNMA PASS TH #564066	7.500	06/25/2012	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S PK 7	FNMA PASS TH #572026	5.500	06/25/2012	PAID ON PRINCIPAL		28,891	28,891	28,719	28,757	0	134	0	134	0	28,891	0	0	0	743	04/25/2016	1
31386T MD 4	FNMA PASS TH #572856	5.500	06/25/2012	PAID ON PRINCIPAL		1,213	1,213	1,205	1,206	0	6	0	6	0	1,213	0	0	0	28	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	06/25/2012	PAID ON PRINCIPAL		5,821	5,821	5,787	5,793	0	28	0	28	0	5,821	0	0	0	132	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	06/25/2012	PAID ON PRINCIPAL		18,559	18,559	18,409	18,441	0	119	0	119	0	18,559	0	0	0	424	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	06/25/2012	PAID ON PRINCIPAL		23,566	23,566	23,426	23,447	0	120	0	120	0	23,566	0	0	0	624	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	06/25/2012	PAID ON PRINCIPAL		9,826	9,826	9,562	9,695	0	131	0	131	0	9,826	0	0	0	207	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169	5.500	06/25/2012	PAID ON PRINCIPAL		10,019	10,019	10,019	10,006	0	13	0	13	0	10,019	0	0	0	252	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	06/25/2012	PAID ON PRINCIPAL		26,036	26,036	25,959	25,951	0	85	0	85	0	26,036	0	0	0	597	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	06/25/2012	PAID ON PRINCIPAL		15,868	15,868	15,864	15,843	0	25	0	25	0	15,868	0	0	0	359	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	06/25/2012	PAID ON PRINCIPAL		258	258	269	272	0	(14)	0	(14)	0	258	0	0	0	8	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	06/25/2012	PAID ON PRINCIPAL		26,372	26,372	26,366	26,322	0	50	0	50	0	26,372	0	0	0	541	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	06/25/2012	PAID ON PRINCIPAL		9,612	9,612	10,027	9,927	0	(314)	0	(314)	0	9,612	0	0	0	232	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	06/25/2012	PAID ON PRINCIPAL		8,613	8,613	8,705	8,667	0	(54)	0	(54)	0	8,613	0	0	0	205	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	06/25/2012	PAID ON PRINCIPAL		11,808	11,808	11,806	11,790	0	18	0	18	0	11,808	0	0	0	271	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	06/25/2012	PAID ON PRINCIPAL		6,399	6,399	6,347	6,360	0	39	0	39	0	6,399	0	0	0	147	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	06/25/2012	PAID ON PRINCIPAL		9,367	9,367	9,365	9,354	0	14	0	14	0	9,367	0	0	0	213	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	06/25/2012	PAID ON PRINCIPAL		23,376	23,376	23,370	23,336	0	39	0	39	0	23,376	0	0	0	536	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	06/25/2012	PAID ON PRINCIPAL		1,930	1,930	2,013	2,004	0	(74)	0	(74)	0	1,930	0	0	0	48	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	06/25/2012	PAID ON PRINCIPAL		51,830	51,830	51,393	51,496	0	334	0	334	0	51,830	0	0	0	1,171	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	06/25/2012	PAID ON PRINCIPAL		38,259	38,259	38,032	38,067	0	192	0	192	0	38,259	0	0	0	873	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	06/25/2012	PAID ON PRINCIPAL		6,520	6,520	6,801	6,803	0	(283)	0	(283)	0	6,520	0	0	0	176	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	06/25/2012	PAID ON PRINCIPAL		37,670	37,670	37,667	37,618	0	52	0	52	0	37,670	0	0	0	841	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	06/25/2012	PAID ON PRINCIPAL		253	253	263	276	0	(23)	0	(23)	0	253	0	0	0	8	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	06/25/2012	PAID ON PRINCIPAL		5,701	5,701	5,700	5,693	0	8	0	8	0	5,701	0	0	0	131	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	06/25/2012	PAID ON PRINCIPAL		14,050	14,050	13,936	13,957	0	93	0	93	0	14,050	0	0	0	324	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	06/25/2012	PAID ON PRINCIPAL		28,558	28,558	28,474	28,467	0	92	0	92	0	28,558	0	0	0	655	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	06/25/2012	PAID ON PRINCIPAL		7,184	7,184	7,479	7,385	0	(201)	0	(201)	0	7,184	0	0	0	180	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	06/25/2012	PAID ON PRINCIPAL		5,360	5,360	5,359	5,353	0	7	0	7	0	5,360	0	0	0	123	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	06/25/2012	PAID ON PRINCIPAL		3,870	3,870	3,847	3,851	0	20	0	20	0	3,870	0	0	0	88	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	06/25/2012	PAID ON PRINCIPAL		7,268	7,268	7,225	7,233	0	36	0	36	0	7,268	0	0	0	168	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371	5.000	06/25/2012	PAID ON PRINCIPAL		15,334	15,334	14,922	15,119	0	214	0	214	0	15,334	0	0	0	366	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	06/25/2012	PAID ON PRINCIPAL		8,264	8,264	8,214	8,220	0	43	0	43	0	8,264	0	0	0	190	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191	5.000	06/25/2012	PAID ON PRINCIPAL		3,323	3,323	3,233	3,260	0	63	0	63	0	3,323	0	0	0	69	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277	5.500	06/25/2012	PAID ON PRINCIPAL		8,231	8,231	8,182	8,191	0	40	0	40	0	8,231	0	0	0	187	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657	5.500	06/25/2012	PAID ON PRINCIPAL		24,383	24,383	24,238	24,258	0	125	0	125	0	24,383	0	0	0	478	10/25/2016	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31388R 4L 8	FNMA PASS TH #612927 5.500		06/25/2012	PAID ON PRINCIPAL		5,367	5,367	5,425	5,402	0	(35)	0	(35)	0	5,367	0	0	0	135	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210 5.500		06/25/2012	PAID ON PRINCIPAL		6,531	6,531	6,601	6,560	0	(29)	0	(29)	0	6,531	0	0	0	148	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211 5.500		06/25/2012	PAID ON PRINCIPAL		79,839	79,839	80,694	80,147	0	(308)	0	(308)	0	79,839	0	0	0	1,935	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337 5.500		06/25/2012	PAID ON PRINCIPAL		32,368	32,368	32,714	32,558	0	(191)	0	(191)	0	32,368	0	0	0	667	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335 5.500		06/25/2012	PAID ON PRINCIPAL		32,171	32,171	32,515	32,339	0	(168)	0	(168)	0	32,171	0	0	0	731	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388 5.500		06/25/2012	PAID ON PRINCIPAL		50,982	50,982	51,528	51,261	0	(278)	0	(278)	0	50,982	0	0	0	1,044	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543 5.000		06/25/2012	PAID ON PRINCIPAL		83,408	83,408	81,167	82,276	0	1,133	0	1,133	0	83,408	0	0	0	1,735	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069 6.000		06/25/2012	PAID ON PRINCIPAL		24,651	24,651	25,709	25,397	0	(746)	0	(746)	0	24,651	0	0	0	654	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562 6.000		06/25/2012	PAID ON PRINCIPAL		10,853	10,853	11,298	11,218	0	(365)	0	(365)	0	10,853	0	0	0	271	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813 6.000		06/25/2012	PAID ON PRINCIPAL		3,962	3,962	4,133	4,090	0	(127)	0	(127)	0	3,962	0	0	0	99	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948 6.000		06/25/2012	PAID ON PRINCIPAL		3,694	3,694	3,853	3,822	0	(128)	0	(128)	0	3,694	0	0	0	88	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482 7.500		06/25/2012	PAID ON PRINCIPAL		798	798	834	890	0	(92)	0	(92)	0	798	0	0	0	25	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112 6.000		06/25/2012	PAID ON PRINCIPAL		4,033	4,033	4,207	4,197	0	(164)	0	(164)	0	4,033	0	0	0	92	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888 6.000		06/25/2012	PAID ON PRINCIPAL		1,316	1,316	1,373	1,369	0	(53)	0	(53)	0	1,316	0	0	0	33	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587 7.500		06/25/2012	PAID ON PRINCIPAL		318	318	332	355	0	(37)	0	(37)	0	318	0	0	0	10	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771 6.000		06/25/2012	PAID ON PRINCIPAL		6,593	6,593	6,878	6,819	0	(225)	0	(225)	0	6,593	0	0	0	165	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208 6.000		06/25/2012	PAID ON PRINCIPAL		7,433	7,433	7,753	7,648	0	(215)	0	(215)	0	7,433	0	0	0	186	09/25/2017	1
31391E HS 3	FNMA PASS TH #664541 6.000		06/25/2012	PAID ON PRINCIPAL		45,972	45,972	47,955	47,951	0	(1,979)	0	(1,979)	0	45,972	0	0	0	1,338	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317 6.000		06/25/2012	PAID ON PRINCIPAL		96,865	96,865	101,020	99,537	0	(2,672)	0	(2,672)	0	96,865	0	0	0	2,577	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463 5.000		06/25/2012	PAID ON PRINCIPAL		59,848	59,848	61,317	60,456	0	(608)	0	(608)	0	59,848	0	0	0	1,246	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450 5.000		06/25/2012	PAID ON PRINCIPAL		307,433	307,433	314,977	311,216	0	(3,783)	0	(3,783)	0	307,433	0	0	0	6,719	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199 5.000		06/25/2012	PAID ON PRINCIPAL		73,253	73,253	75,050	74,137	0	(884)	0	(884)	0	73,253	0	0	0	1,392	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794 5.000		06/25/2012	PAID ON PRINCIPAL		106,755	106,755	109,375	108,044	0	(1,289)	0	(1,289)	0	106,755	0	0	0	2,206	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048 5.500		06/25/2012	PAID ON PRINCIPAL		16,751	16,751	17,110	17,037	0	(286)	0	(286)	0	16,751	0	0	0	348	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337 5.000		06/25/2012	PAID ON PRINCIPAL		770,375	770,375	789,132	777,755	0	(7,380)	0	(7,380)	0	770,375	0	0	0	16,293	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060 6.000		06/25/2012	PAID ON PRINCIPAL		2,111	2,111	2,160	2,167	0	(57)	0	(57)	0	2,111	0	0	0	49	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116 5.000		06/25/2012	PAID ON PRINCIPAL		211,084	211,084	216,238	213,256	0	(2,172)	0	(2,172)	0	211,084	0	0	0	3,962	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144 5.000		06/25/2012	PAID ON PRINCIPAL		198,021	198,021	196,861	197,102	0	919	0	919	0	198,021	0	0	0	3,373	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772 5.000		06/25/2012	PAID ON PRINCIPAL		42,885	42,885	43,938	43,402	0	(517)	0	(517)	0	42,885	0	0	0	936	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724 5.000		06/25/2012	PAID ON PRINCIPAL		70,509	70,509	72,240	71,301	0	(792)	0	(792)	0	70,509	0	0	0	1,465	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826 4.500		06/25/2012	PAID ON PRINCIPAL		188,999	188,999	182,148	185,143	0	3,856	0	3,856	0	188,999	0	0	0	3,360	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577 5.000		06/25/2012	PAID ON PRINCIPAL		381,137	381,137	379,171	379,495	0	1,641	0	1,641	0	381,137	0	0	0	7,895	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491 5.000		06/25/2012	PAID ON PRINCIPAL		211,809	211,809	210,710	210,885	0	924	0	924	0	211,809	0	0	0	4,131	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936 5.500		06/25/2012	PAID ON PRINCIPAL		80,902	80,902	82,634	81,937	0	(1,036)	0	(1,036)	0	80,902	0	0	0	1,851	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468 4.500		06/25/2012	PAID ON PRINCIPAL		10,179	10,179	10,213	10,181	0	(1)	0	(1)	0	10,179	0	0	0	173	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835 5.000		06/25/2012	PAID ON PRINCIPAL		7,304	7,304	7,264	7,270	0	33	0	33	0	7,304	0	0	0	162	01/25/2034	1

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**SCHEDULE D - PART 4**

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

1 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.							
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2012	PAID ON PRINCIPAL		224,740	224,740	224,600	224,361	0	379	0	379	0	224,740	0	0	0	4,535	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		06/25/2012	PAID ON PRINCIPAL		210,248	210,248	209,016	209,249	0	999	0	999	0	210,248	0	0	0	4,412	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		06/25/2012	PAID ON PRINCIPAL		351,794	351,794	349,733	350,175	0	1,619	0	1,619	0	351,794	0	0	0	7,255	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		06/25/2012	PAID ON PRINCIPAL		116,809	116,809	116,125	116,263	0	546	0	546	0	116,809	0	0	0	2,422	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		06/25/2012	PAID ON PRINCIPAL		216,155	216,155	206,462	209,885	0	6,270	0	6,270	0	216,155	0	0	0	4,543	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		06/25/2012	PAID ON PRINCIPAL		494,482	494,482	474,239	482,200	0	12,282	0	12,282	0	494,482	0	0	0	10,116	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2012	PAID ON PRINCIPAL		757,740	757,740	753,548	754,208	0	3,532	0	3,532	0	757,740	0	0	0	15,986	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		06/25/2012	PAID ON PRINCIPAL		695,306	695,306	665,104	677,783	0	17,523	0	17,523	0	695,306	0	0	0	14,450	07/25/2035	1
31358F 3N 7	FNR G-5 Z CMO 8.250		06/25/2012	PAID ON PRINCIPAL		12,194	12,194	12,378	12,302	0	(108)	0	(108)	0	12,194	0	0	0	435	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		06/25/2012	PAID ON PRINCIPAL		57,286	57,286	49,948	53,201	0	4,085	0	4,085	0	57,286	0	0	0	1,303	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		06/25/2012	PAID ON PRINCIPAL		584,855	584,855	563,356	571,041	0	13,814	0	13,814	0	584,855	0	0	0	15,087	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		06/25/2012	PAID ON PRINCIPAL		174,656	174,656	166,142	169,237	0	5,419	0	5,419	0	174,656	0	0	0	4,663	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		06/25/2012	PAID ON PRINCIPAL		54,364	54,364	51,705	52,100	0	2,264	0	2,264	0	54,364	0	0	0	1,509	06/25/2029	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		04/05/2012	PAID ON PRINCIPAL		1	1	1	1	0	0	0	0	1	0	0	0	0	0	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		06/25/2012	PAID ON PRINCIPAL		342,810	342,810	358,987	344,791	0	(1,981)	0	(1,981)	0	342,810	0	0	0	8,142	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		06/25/2012	PAID ON PRINCIPAL		234,496	234,496	232,407	232,941	0	1,554	0	1,554	0	234,496	0	0	0	6,182	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		06/25/2012	PAID ON PRINCIPAL		11,743	11,743	12,219	12,319	0	(576)	0	(576)	0	11,743	0	0	0	320	06/25/2042	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		06/25/2012	PAID ON PRINCIPAL		944,857	944,857	996,824	974,096	0	(29,239)	0	(29,239)	0	944,857	0	0	0	19,176	05/25/2022	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		06/20/2012	PAID ON PRINCIPAL		127,002	127,002	130,338	129,357	0	(2,355)	0	(2,355)	0	127,002	0	0	0	3,792	08/20/2030	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		06/20/2012	PAID ON PRINCIPAL		254,052	254,052	231,501	240,032	0	14,020	0	14,020	0	254,052	0	0	0	6,488	08/20/2031	1
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		06/15/2012	PAID ON PRINCIPAL		14,321	14,321	14,321	14,321	0	0	0	0	0	14,321	0	0	0	426	06/15/2020	5*
938865 BM 3	WASHINGTON HSG DEV COR 7.250		06/01/2012	PAID ON PRINCIPAL		27,367	27,367	27,367	27,367	0	0	0	0	0	27,367	0	0	0	827	03/01/2020	1
31999999	Total - Bonds - U.S. Special Revenue & Assessment					180,930,719	182,741,980	183,704,431	180,137,748	9,578	(34,370)	0	(24,792)	0	180,112,956	0	817,763	817,763	3,678,080	XXX	XXX

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**Bonds - Industrial and Miscellaneous**

03523T BE 7	ANHEUSER BUSCH INBEV W 7.750		06/22/2012	CORTVIEW CAPITAL SECU		1,328,610	1,000,000	999,230	999,359	0	18	0	18	0	999,377	0	329,233	329,233	73,625	01/15/2019	1FE
00206R AF 9	AT&T INC 4.950		06/29/2012	REDEEMED		4,098,468	4,000,000	3,996,640	3,999,192	0	327	0	327	0	3,999,519	0	98,949	98,949	189,200	01/15/2013	1FE
00206R AR 3	AT&T INC 5.800		06/20/2012	WELLS FARGO SECURITIE		1,211,510	1,000,000	996,890	997,562	0	125	0	125	0	997,686	0	213,824	213,824	49,944	02/15/2019	1FE
058498 AL 0	BALL CORP 6.625		04/11/2012	REDEEMED		1,277,600	1,250,000	1,240,625	1,243,327	0	319	0	319	0	1,243,646	0	33,954	33,954	47,387	03/15/2018	3FE
05565S AA 2	BNSF 2006-2 TRUST 5.629		04/01/2012	PAID ON PRINCIPAL		108,290	108,290	108,290	108,290	0	0	0	0	0	108,290	0	0	0	3,048	04/01/2024	1FE
191216 AM 2	COCA-COLA CO 4.875		06/19/2012	CREDIT SUISSE FIRST B		1,187,930	1,000,000	990,770	992,859	0	391	0	391	0	993,250	0	194,680	194,680	37,510	03/15/2019	1FE
210518 BV 7	CONSUMERS ENERGY CO 5.375		06/08/2012	REDEEMED		1,042,171	1,000,000	984,540	995,300	0	1,535	0	1,535	0	996,835	0	45,335	45,335	34,788	04/15/2013	1FE
22025Y AH 3	CORRECTIONS CORP OF AM 6.250		04/16/2012	REDEEMED		246,000	246,000	244,770	245,722	0	71	0	71	0	245,793	0	207	207	9,011	03/15/2013	3FE
22025Y AJ 9	CORRECTIONS CORP OF AM 6.750		06/14/2012	REDEEMED		1,010,000	1,010,000	1,016,800	1,009,931	0	(40)	0	(40)	0	1,009,891	0	109	109	59,464	01/31/2014	3FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		06/10/2012	PAID ON PRINCIPAL		36,274	36,274	30,421	30,782	0	5,492	0	5,492	0	36,274	0	0	0	889	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2012	PAID ON PRINCIPAL		16,262	16,262	15,248	15,303	0	959	0	959	0	16,262	0	0	0	471	01/10/2030	2FE

**SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	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)
38146F AA 9	GOLDMAN SACHS GROUP 3.250		06/15/2012	MATURED		2,000,000	2,000,000	1,992,240	1,998,906	0	1,094	0	-1,094	0	2,000,000	0	0	0	32,500	06/15/2012	1FE
428291 AL 2	HEXCEL CORP 6.750		06/25/2012	REDEEMED		590,570	584,000	551,880	569,751	0	2,006	0	2,006	0	571,758	0	18,812	18,812	35,478	02/01/2015	4FE
455665 AK 5	INDIANTOWN COGENERATIO 9.770		06/18/2012	PAID ON PRINCIPAL		305,753	305,753	300,302	302,121	0	3,632	0	3,632	0	305,753	0	0	0	14,936	12/15/2020	3FE
46849E AF 4	JACKSON NATIONAL LIFE 6.125		05/30/2012	MATURED		200,000	200,000	208,238	200,435	0	(435)	0	(435)	0	200,000	0	0	0	6,125	05/30/2012	1FE
46625H GY 0	JP MORGAN CHASE 6.000		06/22/2012	DEUTSCHE BANC.		1,141,280	1,000,000	1,029,210	1,019,562	0	(1,362)	0	(1,362)	0	1,018,200	0	123,080	123,080	57,000	01/15/2018	1FE
46625H JD 3	JP MORGAN CHASE 4.500		06/20/2012	CREDIT SUISSE FIRST B.		1,070,850	1,000,000	1,004,320	1,004,320	0	(178)	0	(178)	0	1,004,142	0	66,708	66,708	19,000	01/24/2022	1FE
49328C AA 3	KEY BANK NA 3.200		06/15/2012	MATURED		1,000,000	1,000,000	999,050	999,849	0	151	0	151	0	1,000,000	0	0	0	16,000	06/15/2012	1FE
50075N AH 7	KRAFT FOODS INC 6.250		06/01/2012	MATURED		3,000,000	3,000,000	3,162,030	3,011,762	0	(11,762)	0	(11,762)	0	3,000,000	0	0	0	93,750	06/01/2012	2FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		06/15/2012	PAID ON PRINCIPAL		13,283	13,283	13,283	13,283	0	0	0	0	0	13,283	0	0	0	438	06/15/2033	3FE
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/17/2012	PAID ON PRINCIPAL		61,424	61,424	7,678	7,678	0	53,746	0	53,746	0	61,424	0	0	0	0	03/13/2014	6
651290 AH 1	NEWFIELD EXPLORATION 6.625		04/30/2012	REDEEMED		5,055	5,000	4,725	4,890	0	12	0	12	0	4,903	0	153	153	220	09/01/2014	3FE
65332V BH 5	NEXTEL COMMUNICATIONS 6.875		06/08/2012	REDEEMED		681,000	681,000	689,513	681,000	0	0	0	0	0	681,000	0	0	0	28,351	10/31/2013	4FE
62912X AA 2	NGPL PIPECO LLC (144A) 6.514		05/25/2012	TENDERED		2,491,217	2,410,000	2,411,636	2,410,372	0	(164)	0	(164)	0	2,410,208	0	81,009	81,009	69,772	12/15/2012	3FE
67390# AB 9	OAKTREE CAPITAL MANAGE 5.030		06/14/2012	PAID ON PRINCIPAL		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	17,964	06/14/2014	1
68402L AC 8	ORACLE CORP 5.250		05/02/2012	WELLS FARGO SECURITIE		575,370	500,000	577,840	577,377	0	(6,553)	0	(6,553)	0	570,824	0	4,546	4,546	21,292	01/15/2016	1FE
77340R AB 3	ROCKIES EXPRESS PIPELI 6.250		05/08/2012	J P MORGAN CHASE SECU		2,057,500	2,000,000	2,027,500	2,027,500	0	(4,993)	0	(4,993)	0	2,022,507	0	34,993	34,993	40,278	07/15/2013	3FE
77340R AC 1	ROCKIES EXPRESS PIPELI 6.850		05/24/2012	DEUTSCHE BANC.		975,000	1,000,000	930,000	1,005,647	0	(273)	75,375	(75,647)	0	930,000	0	45,000	45,000	59,938	07/15/2018	3FE
803111 AS 2	SARA LEE CORP 4.100		04/03/2012	TENDERED		476,124	468,000	467,654	467,671	0	22	0	22	0	467,693	0	8,431	8,431	10,553	09/15/2020	2FE
812141 AP 4	SEALY MATTRESS (144A) 10.875		05/20/2012	REDEEMED		295,610	287,000	321,069	309,786	0	(2,359)	0	(2,359)	0	307,427	0	(11,817)	(11,817)	18,553	04/15/2016	3FE
880349 AK 1	TENNECO INC 8.125		04/06/2012	REDEEMED		1,040,630	1,000,000	1,005,000	1,001,726	0	(233)	0	(233)	0	1,001,494	0	39,136	39,136	31,823	11/15/2015	3FE
883203 BH 3	TEXTRON INC 6.500		06/01/2012	MATURED		1,000,000	1,000,000	1,084,020	1,008,694	0	(8,694)	0	(8,694)	0	1,000,000	0	0	0	32,500	06/01/2012	2FE
92343V AG 9	VERIZON COMMUNICATIONS 5.500		06/21/2012	MIZUHO INTERNATIONAL		1,169,910	1,000,000	993,030	995,769	0	335	0	335	0	996,104	0	173,806	173,806	40,486	04/01/2017	1FE
984121 BS 1	XEROX CORP 5.500		05/15/2012	MATURED		2,000,000	2,000,000	2,045,738	2,003,987	0	(3,987)	0	(3,987)	0	2,000,000	0	0	0	55,000	05/15/2012	2FE
781903 AG 4	RUSSEL METALS INC 6.375		05/25/2012	REDEEMED		200,000	200,000	191,000	194,406	0	956	0	956	0	195,362	0	4,638	4,638	9,350	03/01/2014	3FE
00182U AA 1	ANZ NATIONAL INTL (144 3.250		04/02/2012	MATURED		1,000,000	1,000,000	998,670	999,816	0	184	0	184	0	1,000,000	0	0	0	16,250	04/02/2012	1FE
N1420M DR 4	BMW FINANCE NV 5.250		05/21/2012	MATURED		400,000	400,000	422,132	406,468	0	(6,468)	0	(6,468)	0	400,000	0	0	0	21,000	05/21/2012	1FE
92852E AK 1	VIVENDI (144A) 5.750		04/12/2012	TENDERED		1,048,820	1,000,000	976,990	993,179	0	1,556	0	1,556	0	994,735	0	54,085	54,085	30,188	04/04/2013	2FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		06/21/2012	PAID ON PRINCIPAL		107,109	107,109	111,795	106,760	0	350	0	350	0	107,109	0	0	0	3,782	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		06/25/2012	PAID ON PRINCIPAL		1,427,810	1,427,810	1,419,666	1,385,458	34,208	8,143	0	42,352	0	1,427,810	0	0	0	33,300	01/31/2036	3FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .588		05/25/2012	PAID ON PRINCIPAL		156,167	156,167	121,810	121,857	0	34,310	0	34,310	0	156,167	0	0	0	33	01/25/2035	1AM
07386H NQ 0	BALTA 2004-12 1A1 CMO .595		06/25/2012	PAID ON PRINCIPAL		23,701	23,701	18,487	18,494	0	5,207	0	5,207	0	23,701	0	0	0	25	01/25/2035	1AM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		06/25/2012	PAID ON PRINCIPAL		6,546	6,546	6,352	6,349	0	197	0	197	0	6,546	0	0	0	89	05/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		04/25/2012	PAID ON PRINCIPAL		33,198	33,198	32,215	32,197	0	1,001	0	1,001	0	33,198	0	0	0	322	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 3.053		04/25/2012	PAID ON PRINCIPAL		18,968	18,968	18,397	18,410	0	558	0	558	0	18,968	0	0	0	184	06/25/2033	2FE
05948X EB 3	BOAMS 2003-E 2A1 CMO 3.132		06/25/2012	PAID ON PRINCIPAL		19,682	19,682	19,090	19,103	0	579	0	579	0	19,682	0	0	0	258	06/25/2033	2FE
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		313,325	313,325	316,789	314,372	0	(1,046)	0	(1,046)	0	313,325	0	0	0	6,008	09/25/2018	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 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)
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		446,608	446,608	436,443	440,156	0	6,452	0	6,452	0	446,608	0	0	0	10,053	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		444,382	444,382	434,314	438,396	0	5,987	0	5,987	0	444,382	0	0	0	9,894	12/25/2018	1FM
161546 EF 9	CFAB 2003-1 2A2 .905		06/25/2012	PAID ON PRINCIPAL		4,859	4,859	4,863	4,067	0	793	0	793	0	4,859	0	0	0	22	11/25/2032	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		2,557	2,557	2,556	2,563	0	(6)	0	(6)	0	2,557	0	0	0	65	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		2,579	2,579	2,561	2,564	0	15	0	15	0	2,579	0	0	0	57	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO ( 5.500		06/25/2012	PAID ON PRINCIPAL		75,826	75,826	76,798	76,682	0	(856)	0	(856)	0	75,826	0	0	0	1,753	12/25/2035	3AM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		325,390	325,390	337,551	342,594	11,211	(28,415)	0	(17,204)	0	325,390	0	0	0	7,659	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		765,858	765,858	772,918	768,211	0	(2,353)	0	(2,353)	0	765,858	0	0	0	15,930	10/25/2019	1FM
12667F A4 7	CWALT 2004-33 3A1 (CMO 2.705		04/25/2012	PAID ON PRINCIPAL		44,630	44,630	32,022	32,022	0	12,608	0	12,608	0	44,630	0	0	0	306	12/25/2034	1AM
12667F A4 7	CWALT 2004-33 3A1 (CMO 2.705		06/25/2012	PAID ON PRINCIPAL		160,034	160,034	114,825	114,825	0	45,210	0	45,210	0	160,034	0	0	0	1,712	12/25/2034	1AM
36242D KV 4	GSR 2004-12 2A2 CMO 2.755		04/25/2012	PAID ON PRINCIPAL		5,666	5,666	4,682	4,283	0	1,383	0	1,383	0	5,666	0	0	0	52	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.755		06/25/2012	PAID ON PRINCIPAL		322,061	322,061	266,153	243,450	0	78,610	0	78,610	0	322,061	0	0	0	4,171	12/25/2034	1FM
46630G BC 8	JPMMT 2007-A1 7A2 CMO 3.413		06/25/2012	PAID ON PRINCIPAL		199,696	199,696	194,485	163,099	0	36,597	0	36,597	0	199,696	0	0	0	3,851	12/25/2035	1FM
46630G BC 8	JPMMT 2007-A1 7A2 CMO 3.782		04/25/2012	PAID ON PRINCIPAL		22,623	22,623	22,033	18,477	0	4,146	0	4,146	0	22,623	0	0	0	322	12/25/2035	1FM
576455 AC 3	MABS 2006-HE5 A3 .398		05/25/2012	PAID ON PRINCIPAL		81,594	81,594	45,707	46,407	0	35,187	0	35,187	0	81,594	0	0	0	143	11/25/2036	1FM
576455 AC 3	MABS 2006-HE5 A3 .405		06/25/2012	PAID ON PRINCIPAL		81,766	81,766	45,803	46,505	0	35,262	0	35,262	0	81,766	0	0	0	171	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .398		05/25/2012	PAID ON PRINCIPAL		170,348	170,348	79,326	81,768	0	88,580	0	88,580	0	170,348	0	0	0	268	10/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .405		06/25/2012	PAID ON PRINCIPAL		56,378	56,378	26,253	27,062	0	29,316	0	29,316	0	56,378	0	0	0	118	10/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .418		05/25/2012	PAID ON PRINCIPAL		191,201	191,201	73,324	77,652	0	113,549	0	113,549	0	191,201	0	0	0	330	02/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .425		06/25/2012	PAID ON PRINCIPAL		41,619	41,619	15,960	16,903	0	24,716	0	24,716	0	41,619	0	0	0	91	02/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		242,191	242,191	244,613	242,854	0	(663)	0	(663)	0	242,191	0	0	0	4,772	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		44,031	44,031	44,203	44,018	0	13	0	13	0	44,031	0	0	0	797	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		577,214	577,214	564,046	563,274	0	13,940	0	13,940	0	577,214	0	0	0	12,596	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		574,168	574,168	571,207	571,709	0	2,459	0	2,459	0	574,168	0	0	0	12,011	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .638		05/25/2012	PAID ON PRINCIPAL		322,667	322,667	289,643	290,444	0	32,224	0	32,224	0	322,667	0	0	0	722	08/25/2034	1FE
61744C BD 7	MSAC 2004-SD1 A .645		06/25/2012	PAID ON PRINCIPAL		295,522	295,522	265,276	266,010	0	29,513	0	29,513	0	295,522	0	0	0	974	08/25/2034	1FE
68383N BL 6	OPMAC 2005-3 A1B CMO .498		05/25/2012	PAID ON PRINCIPAL		130,156	130,156	120,476	120,506	0	9,651	0	9,651	0	130,156	0	0	0	264	07/25/2035	1AM
68383N BL 6	OPMAC 2005-3 A1B CMO .505		06/25/2012	PAID ON PRINCIPAL		108,584	108,584	100,508	100,533	0	8,051	0	8,051	0	108,584	0	0	0	285	07/25/2035	1AM
76110H M6 3	RALI 2005-QA1 A1 CMO .538		05/25/2012	PAID ON PRINCIPAL		262,409	262,409	219,111	218,975	0	43,434	0	43,434	0	262,409	0	0	0	589	01/25/2035	1AM
76110H M6 3	RALI 2005-QA1 A1 CMO .545		06/25/2012	PAID ON PRINCIPAL		124,579	124,579	104,024	103,959	0	20,620	0	20,620	0	124,579	0	0	0	346	01/25/2035	1AM
76112B WV 8	RAMP 2005-RS7 A3 .615		06/25/2012	PAID ON PRINCIPAL		137,170	137,170	96,362	103,962	0	33,208	0	33,208	0	137,170	0	0	0	431	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		06/25/2012	PAID ON PRINCIPAL		51,562	51,562	51,553	51,438	0	123	0	123	0	51,562	0	0	0	970	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 AIIB (AM .878		05/25/2012	PAID ON PRINCIPAL		6,636	6,636	4,821	4,507	0	2,129	0	2,129	0	6,636	0	0	0	23	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 AIIB (AM .885		06/25/2012	PAID ON PRINCIPAL		7,231	7,231	5,253	4,911	0	2,320	0	2,320	0	7,231	0	0	0	33	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		366,938	366,938	353,952	358,065	0	8,873	0	8,873	0	366,938	0	0	0	6,850	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .308		05/25/2012	PAID ON PRINCIPAL		64,293	64,293	22,009	24,828	0	39,465	0	39,465	0	64,293	0	0	0	78	04/25/2037	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	Forfeiture	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)
81377N AA 2	SABR 2007-BR3 A2A .315		06/25/2012	PAID ON PRINCIPAL		45,532	45,532	15,586	17,583	0	27,949	0	27,949	0	45,532	0	0	0	75	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		06/25/2012	PAID ON PRINCIPAL		1,136	1,136	1,098	1,118	0	18	0	18	0	1,136	0	0	0	30	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.513		05/25/2012	PAID ON PRINCIPAL		158,934	158,934	126,017	125,353	0	33,581	0	33,581	0	158,934	0	0	0	898	04/25/2033	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.520		06/25/2012	PAID ON PRINCIPAL		70,240	70,240	55,692	55,399	0	14,841	0	14,841	0	70,240	0	0	0	541	04/25/2033	1FM
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		389	389	394	388	0	1	0	1	0	389	0	0	0	10	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.120		06/25/2012	PAID ON PRINCIPAL		3,565	3,565	3,257	3,249	0	316	0	316	0	3,565	0	0	0	34	03/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.120		04/25/2012	PAID ON PRINCIPAL		721	721	658	657	0	64	0	64	0	721	0	0	0	5	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		1,542,632	1,542,632	1,536,847	1,537,202	0	5,430	0	5,430	0	1,542,632	0	0	0	31,610	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		94,852	94,852	93,429	94,000	0	852	0	852	0	94,852	0	0	0	1,645	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		71,197	71,197	71,420	71,186	0	12	0	12	0	71,197	0	0	0	1,430	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		06/25/2012	PAID ON PRINCIPAL		170,579	170,579	162,483	161,285	0	9,294	0	9,294	0	170,579	0	0	0	2,968	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 4.691		04/25/2012	PAID ON PRINCIPAL		35,449	35,449	34,482	34,382	0	1,067	0	1,067	0	35,449	0	0	0	555	12/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 4.694		06/25/2012	PAID ON PRINCIPAL		107,437	107,437	104,508	104,203	0	3,234	0	3,234	0	107,437	0	0	0	2,266	12/25/2033	1FM
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		70,171	70,171	69,754	69,869	0	302	0	302	0	70,171	0	0	0	1,302	12/25/2018	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		06/25/2012	PAID ON PRINCIPAL		570,338	570,338	558,708	563,952	0	6,386	0	6,386	0	570,338	0	0	0	12,295	12/25/2033	1FM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.616		06/25/2012	PAID ON PRINCIPAL		62,981	62,981	54,361	54,361	0	8,621	0	8,621	0	62,981	0	0	0	478	01/25/2035	1AM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.617		04/25/2012	PAID ON PRINCIPAL		44,330	44,330	38,263	38,263	0	6,068	0	6,068	0	44,330	0	0	0	193	01/25/2035	1AM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.687		06/25/2012	PAID ON PRINCIPAL		130,446	130,446	114,792	114,771	0	15,675	0	15,675	0	130,446	0	0	0	1,624	04/25/2035	1AM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.689		04/25/2012	PAID ON PRINCIPAL		45,280	45,280	39,846	39,839	0	5,441	0	5,441	0	45,280	0	0	0	408	04/25/2035	1AM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.358		04/20/2012	PAID ON PRINCIPAL		294,682	294,682	261,150	266,122	0	28,561	0	28,561	0	294,682	0	0	0	5,132	10/20/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.358		06/20/2012	PAID ON PRINCIPAL		3,040	3,040	2,694	2,746	0	295	0	295	0	3,040	0	0	0	74	10/20/2035	1FM
22541S AD 0	CSFB 2004-C1 A4 4.750		06/15/2012	PAID ON PRINCIPAL		69,279	69,279	69,625	69,262	0	16	0	16	0	69,279	0	0	0	1,648	01/15/2037	1FM
36828Q DN 3	GECMC 2004-C1 A3 4.596		06/11/2012	PAID ON PRINCIPAL		67,354	67,354	67,689	67,361	0	(7)	0	(7)	0	67,354	0	0	0	1,291	11/10/2038	1FM
46625M NP 0	JPMCC 2002-CIB5 A2 5.161		06/12/2012	PAID ON PRINCIPAL		1,695,306	1,695,306	1,704,844	1,693,617	0	1,689	0	1,689	0	1,695,306	0	0	0	37,435	10/12/2037	1FM
929766 EA 7	WBCMT 2003-C4 A2 4.566		06/15/2012	PAID ON PRINCIPAL		43,927	43,927	44,607	43,957	0	(30)	0	(30)	0	43,927	0	0	0	952	04/15/2035	1FM
204012 AD 0	CPLT 1987-A A4 4.500		04/01/2012	PAID ON PRINCIPAL		16,897	16,897	8,409	16,414	0	483	0	483	0	16,897	0	0	0	380	10/01/2018	1FM
44614A AA 1	HUNT 2012-1 A1 .341		04/16/2012	PAID ON PRINCIPAL		2,621,199	2,621,199	2,621,199	2,621,199	0	0	0	0	0	2,621,199	0	0	0	970	03/15/2013	1FE
44614A AA 1	HUNT 2012-1 A1 .341		04/20/2012	TRAVELERS MMLP POOL		7,375,919	7,378,801	7,378,801	7,378,801	0	0	0	0	0	7,378,801	0	(2,882)	(2,882)	3,011	03/15/2013	1FE
65475U AA 0	NAROT 2012-A A1 .358		04/20/2012	TRAVELERS MMLP POOL		7,565,778	7,568,143	7,568,143	7,568,143	0	0	0	0	0	7,568,143	0	(2,365)	(2,365)	5,056	03/15/2013	1FE
65475U AA 0	NAROT 2012-A A1 .358		04/16/2012	PAID ON PRINCIPAL		1,271,569	1,271,569	1,271,569	1,271,569	0	0	0	0	0	1,271,569	0	0	0	0	03/15/2013	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					70,195,488	68,620,510	67,943,819	67,694,793	45,419	977,026	75,375	947,071	0	68,641,864	0	1,553,624	1,553,624	1,541,110	XXX	XXX
8399997.	Total - Bonds - Part 4					427,551,559	427,321,693	434,249,781	424,803,554	54,997	388,313	75,375	367,935	0	425,171,489	0	2,380,069	2,380,069	7,849,185	XXX	XXX
8399999.	Total - Bonds					427,551,559	427,321,693	434,249,781	424,803,554	54,997	388,313	75,375	367,935	0	425,171,489	0	2,380,069	2,380,069	7,849,185	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
74460D 23 2	PUBLIC STORAGE INC SER M 6.625%		04/11/2012	ISSUE CALLED at 25.000		40,000,000	1,000,000	25.00	794,800	1,018,000	(223,200)	0	(223,200)	0	794,800	0	205,200	205,200	18,402	XXX	P2FL
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					1,000,000	XXX	794,800	1,018,000	(223,200)	0	0	(223,200)	0	794,800	0	205,200	205,200	18,402	XXX	XXX

QE05.14

### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 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.							
8999997.	Total - Preferred Stocks - Part 4.....			1,000,000	1,000,000	XXX	794,800	1,018,000	(223,200)	0	0	(223,200)	0	794,800	0	205,200	205,200	18,402	XXX	XXX
8999999.	Total - Preferred Stocks.....			1,000,000	1,000,000	XXX	794,800	1,018,000	(223,200)	0	0	(223,200)	0	794,800	0	205,200	205,200	18,402	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....			1,000,000	1,000,000	XXX	794,800	1,018,000	(223,200)	0	0	(223,200)	0	794,800	0	205,200	205,200	18,402	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....			428,551,559	428,551,559	XXX	435,044,581	425,821,554	(168,203)	388,313	75,375	144,735	0	425,966,289	0	2,585,269	2,585,269	7,867,587	XXX	XXX

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

QE05.15

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

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

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
<b>Short Futures</b>																			
<b>Hedging Other</b>																			
FVU2.....	(2,750)	(2,750,000)	US 5YR NOTE (CBT) Sep12.....	Portfolio Hedge.....	D-1.....	Interest.....	.10/03/2012...	Chicago Board of Trade	.05/30/2012...	.....124.0938	.....123.9688	.....343,750	.....0	.....343,750	.....343,750	.....0	.....0	.....1,787,500	0001.....
13429999. Total-Short Futures-Hedging Other.....												343,750	0	343,750	343,750	0	0	1,787,500	XXX
1389999. Total-Short Futures.....												343,750	0	343,750	343,750	0	0	1,787,500	XXX
1409999. Total-Hedging Other.....												343,750	0	343,750	343,750	0	0	1,787,500	XXX
1449999. TOTAL.....												343,750	0	343,750	343,750	0	0	1,787,500	XXX

QE07

Broker Name	Net Cash Deposits
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**NONE**

### SCHEDULE DB - PART D

#### Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....0	.....0	.....0	.....343,750	.....0	.....343,750	.....1,787,500	.....1,787,500
0899999. Totals.....			.....0	.....0	.....0	.....0	.....343,750	.....0	.....343,750	.....1,787,500	.....1,787,500

QE08

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
	REPO - DEUTSCHE A TREASURY.....		1.....	17,778,167	17,778,167	07/02/2012...
	REPO - HSBC A TREASURY.....		1.....	1,871,384	1,871,384	07/02/2012...
	REPO - MERRILL A TREASURY.....		1.....	17,778,167	17,778,167	07/02/2012...
0199999.	U.S. Government - Issuer Obligations.....			37,427,718	37,427,718	...XXX.....
0599999.	Total - U.S. Government.....			37,427,718	37,427,718	...XXX.....
6199999.	Total - Issuer Obligations.....			37,427,718	37,427,718	...XXX.....
6599999.	Subtotal - Bonds.....			37,427,718	37,427,718	...XXX.....
9999999.	Totals.....			37,427,718	37,427,718	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....14,329,312 Book/Adjusted Carrying Value \$.....14,329,312
- Average balance for the year to date: Fair Value \$.....28,530,602 Book/Adjusted Carrying Value \$.....28,530,602
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....37,427,718 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 \$.....37,427,718 Book/Adjusted Carrying Value \$.....37,427,718



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

Month End Depository Balances

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

**Open Depositories**

Bank of America, N.A..... Hartford,CT.....		.....0.250	.....(20)	.....0	.....(696,675)	.....(171,609)	.....181,760	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(30,601)	.....(52,601)	.....(124,000)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....48,270	.....32,049	.....50,380	XXX..
0199999. Total Open Depositories.....	...XXX	...XXX	.....(20)	.....0	.....(679,006)	.....(192,161)	.....108,140	XXX..
0399999. Total Cash on Deposit.....	...XXX	...XXX	.....(20)	.....0	.....(679,006)	.....(192,161)	.....108,140	XXX..
0499999. Cash in Company's Office.....	...XXX	...XXX	...XXX	...XXX	.....256	.....198	.....443	XXX..
0599999. Total Cash.....	...XXX	...XXX	.....(20)	.....0	.....(678,750)	.....(191,963)	.....108,583	XXX..

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1,440)	0	0	8,495
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	(11,746)	0	1	9,607
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(2,510)	0	0	2,053
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(15,696)	0	1	20,155

**DETAILS OF WRITE-INS**

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



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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1,028)	0	0	6,068
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	(12,428)	0	0	10,165
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(341)	0	0	279
23. Michigan.....MI	0	0	0	0	(7,730)	0	0	6,322
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	(7,128)	0	0	5,830
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(14,421)	0	0	11,795
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(1,426)	0	0	1,166
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(422)	0	0	345
39. Pennsylvania.....PA	0	0	0	0	(7,308)	0	0	5,977
40. Rhode Island.....RI	0	0	0	0	(20)	0	0	16
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	223	0	0	137,365
48. Washington.....WA	0	0	0	0	(402)	0	0	329
49. West Virginia.....WV	0	0	0	0	(6,265)	0	0	5,123
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(58,696)	0	0	190,779

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

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

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

**DETAILS OF WRITE-INS**

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

**Supplement A to Sch. T  
NONE**

**Overflow Page  
NONE**



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2012

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....283,129	.....437,612	.....450

2. Commercial Multiple Peril (CMP) Packaged Policies

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