

QUARTERLY STATEMENT

AS OF SEPTEMBER 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**
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(E-Mail Address) (Fax Number)

OFFICERS


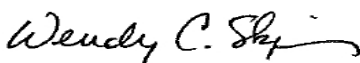
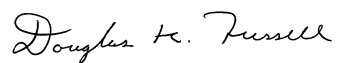
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman, President & Chief Executive Officer	MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer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

DIRECTORS

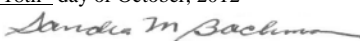
JAY STEVEN BENET BRIAN WILLIAM MacLEAN KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDLOWSKI

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

18th day of October, 2012


Sandra M. Bachman
Notary Public
My Commission Expires September 30, 2017



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.....	8,886,261,868	0	8,886,261,868	8,896,745,928
2. Stocks:				
2.1 Preferred stocks.....	35,542,391	0	35,542,391	34,908,586
2.2 Common stocks.....	3,356,998,208	0	3,356,998,208	2,927,265,204
3. Mortgage loans on real estate:				
3.1 First liens.....	16,637	0	16,637	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 (\$.....1,331,548), cash equivalents (\$.....0) and short-term investments (\$.....92,300,252).....	93,631,800	0	93,631,800	176,918,094
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	868,179,190	40,450,464	827,728,725	846,007,277
9. Receivables for securities.....	1,034,470	0	1,034,470	25,000,000
10. Securities lending reinvested collateral assets.....	66,710,455	0	66,710,455	23,098,406
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,308,375,018	40,450,464	13,267,924,554	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.....	103,936,990	0	103,936,990	109,045,114
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	491,316,699	32,946,831	458,369,868	389,431,029
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....21,522,552 earned but unbilled premiums).....	858,901,859	7,027,750	851,874,108	773,827,233
15.3 Accrued retrospective premiums.....	25,438,627	542,419	24,896,208	37,905,920
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	21,333,159	0	21,333,159	48,718,578
16.2 Funds held by or deposited with reinsured companies.....	3,461,535	0	3,461,535	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.....	4,666,060	0	4,666,060	63,843,873
18.2 Net deferred tax asset.....	388,441,346	95,357,143	293,084,203	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.....	95,939,112	0	95,939,112	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	109,895,287	77,557,970	32,337,317	107,358,151
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,412,534,019	253,882,578	15,158,651,440	14,784,708,655
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	15,412,534,019	253,882,578	15,158,651,440	14,784,708,655

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Equities and deposits in pools and associations.....	16,617,895	0	16,617,895	31,994,419
2502. State surcharges receivable.....	10,319,742	0	10,319,742	9,760,383
2503. Amounts receivable under high deductible policies.....	11,100,635	1,933,300	9,167,335	9,977,382
2598. Summary of remaining write-ins for Line 25 from overflow page.....	71,857,015	75,624,670	(3,767,655)	55,625,967
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	109,895,287	77,557,970	32,337,317	107,358,151

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,024,561,002).....	6,033,916,256	6,058,955,030
2. Reinsurance payable on paid losses and loss adjustment expenses.....	211,293,002	239,651,353
3. Loss adjustment expenses.....	1,353,494,911	1,359,625,794
4. Commissions payable, contingent commissions and other similar charges.....	101,700,326	110,332,814
5. Other expenses (excluding taxes, licenses and fees).....	118,118,321	97,115,894
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	63,306,024	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 \$.....243,880 and interest thereon \$.....37,772.....	281,653	305,646
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....185,319,941 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.....	1,822,089,673	1,735,663,932
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,893,639	9,413,981
12. Ceded reinsurance premiums payable (net of ceding commissions).....	94,394,461	75,745,023
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	35,409,508	32,680,156
15. Remittances and items not allocated.....	(1,989,746)	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.....	11,890,336	63,838,198
22. Payable for securities lending.....	66,710,455	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.....	(23,172,627)	(21,387,402)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,898,336,190	9,887,488,781
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,898,336,190	9,887,488,781
29. Aggregate write-ins for special surplus funds.....	23,382,285	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).....	3,032,108,380	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).....	5,260,315,250	4,897,219,874
38. Totals.....	15,158,651,440	14,784,708,655

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	461,132	463,116
2503. Escheat liability.....	37,214	51,372
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(24,170,973)	(22,401,891)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(23,172,627)	(21,387,402)
2901. Special surplus from retroactive reinsurance.....	23,382,285	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).....	23,382,285	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
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....248,272,402).....	233,976,534	209,369,192	281,206,627
1.2 Assumed..... (written \$.....3,041,684,318).....	2,958,576,526	2,886,173,107	3,873,768,129
1.3 Ceded..... (written \$.....252,227,468).....	239,734,330	216,535,289	290,398,445
1.4 Net..... (written \$.....3,037,729,252).....	2,952,818,730	2,879,007,010	3,864,576,312
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,694,616,320):			
2.1 Direct.....	126,966,809	299,237,127	249,206,036
2.2 Assumed.....	1,586,681,895	1,968,552,054	2,512,029,960
2.3 Ceded.....	121,383,856	302,648,899	253,768,065
2.4 Net.....	1,592,264,848	1,965,140,282	2,507,467,930
3. Loss adjustment expenses incurred.....	345,227,550	352,510,939	463,068,649
4. Other underwriting expenses incurred.....	961,791,184	951,178,272	1,254,425,322
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,899,283,582	3,268,829,494	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).....	53,535,149	(389,822,484)	(360,385,589)
INVESTMENT INCOME			
9. Net investment income earned.....	338,708,008	337,673,631	954,477,203
10. Net realized capital gains (losses) less capital gains tax of \$.....2,091,789.....	(31,488,112)	(13,581,115)	(6,537,134)
11. Net investment gain (loss) (Lines 9 + 10).....	307,219,896	324,092,516	947,940,069
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(7,022,957) amount charged off \$.....264,850).....	(7,287,806)	(8,874,687)	(11,928,031)
13. Finance and service charges not included in premiums.....	13,885,685	13,963,495	18,560,166
14. Aggregate write-ins for miscellaneous income.....	3,151,065	(1,581,446)	(2,008,954)
15. Total other income (Lines 12 through 14).....	9,748,944	3,507,362	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).....	370,503,989	(62,222,606)	592,177,661
17. Dividends to policyholders.....	6,209,852	4,581,876	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).....	364,294,137	(66,804,483)	585,082,409
19. Federal and foreign income taxes incurred.....	54,119,589	(75,849,515)	(35,179,283)
20. Net income (Line 18 minus Line 19) (to Line 22).....	310,174,547	9,045,033	620,261,692
CAPITAL AND SURPLUS ACCOUNT			
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).....	310,174,547	9,045,033	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 \$.....1,683,286.....	470,820,593	334,624,733	(120,236,498)
25. Change in net unrealized foreign exchange capital gain (loss).....	(65,672)	(86,787)	(2,560,358)
26. Change in net deferred income tax.....	(40,769,540)	1,072,760	6,280,477
27. Change in nonadmitted assets.....	33,472,851	18,915,090	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.....	(405,000,000)	(723,000,000)	(1,088,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	(3,397,440)	22,931,730
38. Change in surplus as regards policyholders (Lines 22 through 37).....	363,095,376	(362,826,612)	(542,542,273)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,260,315,250	5,076,935,535	4,897,219,874
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain/loss.....	3,362,551	(787,538)	(993,424)
1402. Fines and penalties of regulatory authorities.....	(58,600)	(42,948)	(174,450)
1403. Profit and loss, miscellaneous.....	(152,886)	(750,960)	(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).....	3,151,065	(1,581,446)	(2,008,954)
3701. Change in special surplus from deferred taxes.....	0	(3,397,242)	22,931,858
3702. Prior period adjustment.....	0	(198)	(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	(3,397,440)	22,931,730

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,923,508,192	2,904,501,968	3,901,381,482
2. Net investment income.....	370,972,890	376,076,857	992,953,396
3. Miscellaneous income.....	9,748,944	3,507,362	4,623,181
4. Total (Lines 1 through 3).....	3,304,230,027	3,284,086,188	4,898,958,060
5. Benefit and loss related payments.....	1,617,675,614	1,774,354,210	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.....	1,311,410,422	1,329,640,379	1,719,672,934
8. Dividends paid to policyholders.....	4,730,195	3,568,457	5,291,798
9. Federal and foreign income taxes paid (recovered) net of \$.....(3,840,313) tax on capital gains (losses).....	(2,966,436)	18,680,261	24,849,415
10. Total (Lines 5 through 9).....	2,930,849,795	3,126,243,308	4,162,526,593
11. Net cash from operations (Line 4 minus Line 10).....	373,380,231	157,842,880	736,431,467
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	986,552,483	1,039,583,126	1,499,571,219
12.2 Stocks.....	8,202,897	171,352	4,781,601
12.3 Mortgage loans.....	518,097	10,565	14,257
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	60,740,192	73,759,345	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.....	23,965,530	7,632,485	48,706,501
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,079,979,199	1,121,151,448	1,632,573,693
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,004,728,349	939,929,944	1,559,027,054
13.2 Stocks.....	1,972,529	2,664,551	2,664,560
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	38,156,945	61,110,912	83,333,608
13.6 Miscellaneous applications.....	95,559,912	0	25,000,000
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,140,417,735	1,003,705,407	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).....	(60,438,536)	117,446,041	(37,451,530)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(24,024)	(22,433)	(30,170)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	405,000,000	723,000,000	1,088,000,000
16.6 Other cash provided (applied).....	8,796,033	141,263,287	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).....	(396,227,991)	(581,759,146)	(924,833,343)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(83,286,295)	(306,470,225)	(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).....	93,631,800	96,301,275	176,918,094
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Dissolution of subsidiaries.....	3,972,424	0	0
20.0002 Distribution from partnership.....	1,972,529	2,664,551	2,664,551
20.0003 Bonds converted to stock.....	0	0	9

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

Travelers Casualty and Surety Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has 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 nine months ending September 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

(OTTI recognized in the quarter ending September 30, 2012)			
Present value of Cash flows is less than Amortized cost	\$7,998,844	\$754,973	\$7,510,481

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	9,540,731	8,470,800	1,069,931	8,470,800	6,753,750	Q4 – 2010
57643LRK4	6,355,945	6,144,456	211,489	6,144,456	6,331,259	Q4 – 2010
92977YBR1	5,080,156	4,986,837	93,319	4,986,837	4,950,464	Q1 – 2011
576455AC3	8,550,207	8,402,550	147,657	8,402,550	6,091,620	Q1 – 2011
57643LRK4	6,009,672	5,533,223	476,449	5,533,223	5,805,474	Q1 – 2011
81377NAA2	4,183,873	3,887,070	296,802	3,887,070	4,145,553	Q1 – 2011
79549AXJ3	8,358,700	8,018,886	339,814	8,018,886	7,127,786	Q1 – 2011
05949QAW5	12,201,895	12,188,259	13,636	12,188,259	12,081,240	Q2 – 2011
92977YBR1	4,952,944	4,735,914	217,031	4,735,914	4,962,526	Q2 – 2011
57643LRK4	5,356,686	5,220,520	136,166	5,220,520	4,616,928	Q2 – 2011
81377NAA2	3,794,622	3,368,849	425,773	3,368,849	3,050,154	Q2 – 2011
05948XBV2	1,236,219	1,202,668	33,552	1,202,668	1,194,041	Q2 – 2011
05948XEB3	556,757	549,957	6,800	549,957	533,961	Q2 – 2011
576455AC3	8,582,675	8,440,500	142,175	8,440,500	5,216,910	Q3 – 2011
57643LRK4	4,977,283	4,753,065	224,218	4,753,065	3,605,516	Q3 – 2011
81377NAA2	3,178,762	3,042,534	136,228	3,042,534	2,383,485	Q3 – 2011
05948XBV2	1,192,824	1,192,112	712	1,192,112	1,133,561	Q3 – 2011
05949QAW5	8,838,193	8,817,133	21,060	8,817,133	8,604,674	Q4 – 2011
92977YBR1	4,363,539	4,337,798	25,741	4,337,798	4,079,945	Q4 – 2011
81377NAA2	2,844,924	2,706,875	138,049	2,706,875	2,439,286	Q4 – 2011
55275RAD4	6,981,292	6,776,716	204,576	6,776,716	4,690,118	Q1 – 2012
92977YBR1	4,295,912	4,224,178	71,734	4,224,178	4,427,982	Q1 – 2012
57643LRK4	4,510,481	4,282,883	227,598	4,282,883	3,460,614	Q1 – 2012
81377NAA2	2,650,183	2,356,899	293,284	2,235,899	2,516,908	Q1 – 2012
939336PC1	205,171	194,011	11,160	194,011	208,984	Q1 – 2012
55275RAD4	6,630,810	6,337,885	292,925	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
576455AC3	7,998,844	7,243,871	754,973	7,243,871	7,510,481	Q3 – 2012

NOTES TO FINANCIAL STATEMENTS

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

at September 30, 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	\$ 258,482	\$ 5,678	\$ 17,561,277	\$ 660,037	\$ 17,819,759	\$ 665,715

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

Through September 30, 2012, the Company paid dividends totaling \$405 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

(in thousands)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20	\$ -	\$ -	\$ -
June 20	-	150,000	150,000
September 20	105,000	150,000	255,000

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.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Assets measured and reported at fair value as of September 30, 2012:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ 100,000	13,425,123	-	\$ 13,525,123
Preferred stock				
Redeemable preferred stock	31,718,750	-	-	31,718,750
Non-redeemable preferred stock	1,979,146	-	-	1,979,146
Total preferred stock	33,697,896	-	-	33,697,896
Total assets at fair value	\$ 33,797,896	13,425,123	-	\$ 47,223,019

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 September 30, 2012)</u>	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Description</u>	<u>fair value</u>	<u>assets</u>			
Short term bonds	\$ 92,300,252	92,300,252	38,291,838	54,008,414	\$ -
Long term bonds	9,688,265,630	8,886,261,868	417,045,584	9,262,627,054	8,592,992
Preferred stock	36,512,057	35,542,391	36,512,057	-	-
<u>(At December 31, 2011)</u>	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Description</u>	<u>fair value</u>	<u>assets</u>			
Short term bonds	\$ 178,326,195	178,326,195	127,745,573	42,786,860	\$ 7,793,762
Long term bonds	9,551,522,802	8,896,745,928	469,637,116	9,070,876,787	11,008,899
Preferred stock	35,891,777	34,908,586	35,891,777	-	-

D. Not Practicable to Estimate Fair Value

<u>(At September 30, 2012)</u>	<u>Carrying</u>	<u>Effective Interest</u>	<u>Maturity</u>
<u>Description</u>	<u>Value</u>	<u>Rate</u>	<u>Date</u>
Mortgage Loans Brooklyn, NY	\$ 16,637	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.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

Type II – Non-recognized Subsequent Events

Subsequent Events have been considered through November 12 for the Quarterly Statement issued on November 13, 2012.

The Company has incurred losses as a result of Storm Sandy which on October 29 and 30 caused considerable damage along the U.S. East Coast, primarily impacting the Mid-Atlantic and Northeast states. Due to the fact that Storm Sandy is very recent, the extended period of restoration, and inaccessibility of many areas affected by the storm, the Company does not yet have a reliable estimate of storm losses but expects that the losses may be material to the Company's 2012 net income, but not the Company's surplus as regards policyholders.

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 September 30, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$115,342,000, resulting from better than expected loss and DCC development primarily in the special property, other liability – occurrence, workers' compensation, homeowners, automobile physical damage, and other liability – claims made lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the products liability – occurrence, commercial automobile liability, and personal automobile liability lines.

The improvement in the special property line was concentrated in accident year 2011, driven by better than expected development for catastrophe and non-catastrophe weather-related claims, in accident years 2008 – 2010, reflecting higher than expected salvage and subrogation recoveries, and in accident year 2005, resulting from favorable claim resolutions. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2002 - 2010 and reflected more favorable legal and judicial environments than the Company expected. Also contributing to the improvement was a reclassification of IBNR to products liability – occurrence. This improvement was partially offset by unfavorable development in asbestos and environmental reserves for "Prior" accident years. The improvement in the workers' compensation line was concentrated in 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 homeowners line was concentrated in accident year 2011, driven by better than expected development for catastrophe and non-catastrophe weather-related claims, and in accident years 2008 – 2010, reflecting higher than expected salvage and subrogation recoveries. The improvement in the automobile physical damage line was concentrated in accident years 2007 – 2011, driven by better than expected development for weather-related claims in accident year 2011, and by better than expected salvage and subrogation recoveries for accident years 2007 – 2010. The improvement in the other liability – claims made line was concentrated in accident years 2009 and prior, reflecting more favorable legal and judicial environments than the Company expected, partially offset by unfavorable development for accident year 2010. Lastly, the improvement in adjusting and other expense reserves 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 products liability – occurrence line was primarily caused by unfavorable development in asbestos reserves and by a reclassification of IBNR from the other liability – occurrence line. 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. The private passenger automobile liability line also developed unfavorably for accident year 2011, driven by higher than expected bodily injury severity. The combined deterioration in automobile liability accounted for almost all of the overall unfavorable loss and DCC development for accident year 2011, which was partially offset by favorable adjusting and other expense reserve development.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

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

**TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL**

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

PART 1 - FINANCIAL

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

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:

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	\$3,356,998,208
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$17,679,986	\$18,672,638
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$2,948,519,739	\$3,375,670,846
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 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:

**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	25,848,659	25,848,659	0	0	148,721	148,721
Total	XXX	XXX	0	0	25,848,659	25,848,659	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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		3,116,698	2,520,965	1,969,584	2,239,606	51,502,289	53,058,366
2. Alaska.....AK.....L.....		340,620	249,123	174,430	78,159	909,378	915,062
3. Arizona.....AZ.....L.....		3,849,482	2,388,918	1,032,380	607,216	14,149,235	14,116,366
4. Arkansas.....AR.....L.....		2,041,407	1,135,139	941,209	635,759	13,381,533	14,511,443
5. California.....CA.....L.....		3,970,456	10,061,760	28,485,946	32,640,279	171,365,429	195,756,581
6. Colorado.....CO.....L.....		844,808	1,405,520	715,192	538,174	10,269,541	11,455,838
7. Connecticut.....CT.....L.....		10,259,166	10,383,347	28,681,111	18,094,875	252,911,103	269,232,158
8. Delaware.....DE.....L.....		61,260	99,647	637,485	595,406	32,716,267	39,350,563
9. District of Columbia.....DC.....L.....		1,775,255	2,304,899	661,136	415,451	21,172,535	21,552,376
10. Florida.....FL.....L.....		12,312,304	14,074,144	8,743,839	9,469,450	129,749,840	132,344,491
11. Georgia.....GA.....L.....		5,507,387	6,319,525	3,006,035	4,340,818	42,268,724	43,719,678
12. Hawaii.....HI.....L.....		1,314,251	285,512	200,077	328,187	1,678,756	1,738,365
13. Idaho.....ID.....L.....		897,763	698,454	551,203	471,600	6,607,958	6,966,652
14. Illinois.....IL.....L.....		7,805,362	4,405,324	3,517,192	3,089,575	45,974,659	46,807,737
15. Indiana.....IN.....L.....		2,747,511	2,130,714	2,481,299	1,276,220	17,290,587	16,369,797
16. Iowa.....IA.....L.....		2,912,913	2,120,279	2,886,445	1,698,769	12,642,527	7,096,036
17. Kansas.....KS.....L.....		6,182,761	4,097,728	2,464,574	1,991,389	21,761,445	20,182,232
18. Kentucky.....KY.....L.....		1,473,638	1,612,120	1,546,522	973,334	26,143,350	29,388,916
19. Louisiana.....LA.....L.....		4,481,307	3,869,653	2,136,834	3,183,298	80,320,025	82,669,376
20. Maine.....ME.....L.....		452,151	588,964	721,435	629,658	19,559,215	21,068,738
21. Maryland.....MD.....L.....		7,111,494	5,212,666	3,593,577	7,765,045	73,767,148	62,660,422
22. Massachusetts.....MA.....L.....		17,442,469	16,476,892	8,303,756	10,117,125	145,003,057	150,385,751
23. Michigan.....MI.....L.....		2,263,641	1,180,607	5,507,182	3,344,546	280,028,311	353,442,968
24. Minnesota.....MN.....L.....		4,538,290	2,636,298	2,934,401	2,837,551	35,235,131	35,162,562
25. Mississippi.....MS.....L.....		2,872,418	2,020,262	1,011,911	965,960	11,995,105	12,420,083
26. Missouri.....MO.....L.....		2,691,829	3,066,962	3,309,291	2,802,646	33,639,808	35,578,674
27. Montana.....MT.....L.....		364,117	395,608	157,421	100,715	2,717,393	2,924,166
28. Nebraska.....NE.....L.....		2,056,904	1,360,319	1,379,224	1,138,082	12,970,204	13,092,202
29. Nevada.....NV.....L.....		1,639,016	732,216	769,573	307,256	2,498,938	2,304,000
30. New Hampshire.....NH.....L.....		773,645	493,704	536,848	433,932	17,261,135	28,828,739
31. New Jersey.....NJ.....L.....		388,123	2,321,445	5,129,807	4,895,609	203,504,111	240,356,336
32. New Mexico.....NM.....L.....		916,001	402,702	428,789	272,601	4,935,875	5,219,942
33. New York.....NY.....L.....		21,490,477	19,930,843	19,129,035	42,586,221	357,189,681	367,052,099
34. North Carolina.....NC.....L.....		4,330,880	5,115,471	2,993,796	2,660,122	40,602,714	41,773,158
35. North Dakota.....ND.....L.....		30,132	33,879	(813)	(1,034)	118,312	156,183
36. Ohio.....OH.....L.....		778,447	716,271	2,235,925	4,419,130	225,390,981	236,303,519
37. Oklahoma.....OK.....L.....		1,066,094	848,856	225,671	327,798	10,642,618	11,361,381
38. Oregon.....OR.....L.....		1,659,599	1,227,161	621,793	190,997	11,503,299	11,980,989
39. Pennsylvania.....PA.....L.....		12,833,937	6,158,112	12,266,758	15,292,527	239,545,075	267,611,270
40. Rhode Island.....RI.....L.....		631,194	638,209	1,106,947	1,478,008	36,095,954	40,087,442
41. South Carolina.....SC.....L.....		1,895,809	1,984,937	887,138	694,009	16,510,078	17,567,967
42. South Dakota.....SD.....L.....		190,883	236,279	131,103	284,055	1,227,854	1,426,185
43. Tennessee.....TN.....L.....		10,443,118	8,825,517	5,005,464	6,118,246	60,565,704	62,619,792
44. Texas.....TX.....L.....		39,833,290	27,968,569	5,676,872	2,891,439	135,848,299	129,839,255
45. Utah.....UT.....L.....		902,500	633,649	486,205	596,519	6,456,571	3,727,004
46. Vermont.....VT.....L.....		1,287,857	818,653	674,766	492,875	5,946,952	7,335,940
47. Virginia.....VA.....L.....		24,152,793	24,472,510	10,927,244	13,493,655	55,797,840	66,776,591
48. Washington.....WA.....L.....		655,369	861,949	2,012,125	4,359,857	10,977,697	13,059,403
49. West Virginia.....WV.....L.....		1,929,513	483,492	995,582	694,571	20,557,300	21,854,994
50. Wisconsin.....WI.....L.....		3,825,291	3,661,277	4,186,666	5,837,091	44,107,065	45,248,170
51. Wyoming.....WY.....L.....		20,940	29,270	16,725	17,049	294,172	329,700
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		20,047	412,940	0	0	0	0
54. Puerto Rico.....PR.....L.....		3,533,666	4,937,484	5,251	1,044,317	686,775	1,640,669
55. US Virgin Islands.....VI.....L.....		138,606	136,853	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.....		1,217,512	110,901	10,000	0	0	10,001
59. Totals.....(a).....54.....		248,272,402	217,294,499	194,209,961	221,755,748	3,075,995,549	3,318,438,329

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		1,217,512	110,901	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.....		1,217,512	110,901	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**

Q11

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

... .. 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 U.K. Investments LLC	Connecticut	06-0566050			
... .. TPC U.K. Investments LLC	Delaware	06-0566050			
... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
... .. Constitution State Services, LLC	Delaware	06-1501229			
... .. Phoenix UK Investments LLC	Delaware	06-0303275			
... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569			

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

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.....	52-2073764				MMI Capital Trust I.....	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				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.....					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.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Solicitors Professional Indemnity Limited.....	GB.....	NIA.....	Travelers London Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	

Q12.1

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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.....

Q12.2

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.5

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	3,001,524	351,065	11.7	(226.9)
2. Allied lines.....	1,242,486	224,182	18.0	81.4
3. Farmowners multiple peril.....	0	5,859	0.0	0.0
4. Homeowners multiple peril.....	35,269,679	14,699,484	41.7	59.7
5. Commercial multiple peril.....	48,017	2,166,290	4,511.5	(1,890.4)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,451	(19,156)	(781.7)	(22.3)
9. Inland marine.....	243,872	107,693	44.2	27.9
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.....	32,831	(328)	(1.0)	52.2
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.....	150,210,115	79,072,521	52.6	(48.8)
17.1 Other liability-occurrence.....	478,819	38,751,059	8,093.0	(4,081.9)
17.2 Other liability-claims made.....	1,296,904	(2,401,021)	(185.1)	(16.6)
17.3 Excess workers' compensation.....	0	1,231,481	0.0	0.0
18.1 Products liability-occurrence.....	0	(1,158,428)	0.0	101,281.6
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	(1,806,357)	0.0	0.0
19.3, 19.4 Commercial auto liability.....	(16,734)	(4,094,942)	24,470.1	11,765.1
21. Auto physical damage.....	0	(10,137)	0.0	0.0
22. Aircraft (all perils).....	0	11,228	0.0	0.0
23. Fidelity.....	176,030	(136,340)	(77.5)	(130.9)
24. Surety.....	41,898,409	51,350	0.1	0.8
26. Burglary and theft.....	56,813	5,408	9.5	(25.1)
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.....	233,976,534	126,966,809	54.3	142.9
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	873,850	2,802,643	3,061,256
2. Allied lines.....	402,399	1,359,259	1,562,740
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	12,002,640	34,337,065	35,942,890
5. Commercial multiple peril.....	15,141	42,088	51,745
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	903	2,109	1,747
9. Inland marine.....	82,329	233,065	260,042
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.....	11,323	32,532	27,904
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.....	58,153,313	171,388,949	127,028,221
17.1 Other liability-occurrence.....	77,764	548,490	1,181,521
17.2 Other liability-claims made.....	388,351	1,022,501	1,726,373
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.....	(18,414)	(16,734)	211,447
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	66,025	202,963	252,031
24. Surety.....	9,343,522	36,279,613	45,928,871
26. Burglary and theft.....	13,929	37,859	42,712
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.....	81,413,075	248,272,402	217,294,499
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

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	396,913	50,507	447,420	1,810,839	32,108	2,443,786	4,286,734	137,832	(248,243)	(110,411)
2. 2010.....	399,349	562,910	962,259	191,170	14,080	205,250	316,556	23,475	403,034	743,065	108,376	(122,321)	(13,945)
3. Subtotals 2010 + Prior.....	2,469,270	3,337,554	5,806,824	588,083	64,587	652,670	2,127,395	55,583	2,846,820	5,029,798	246,208	(370,564)	(124,355)
4. 2011.....	593,643	1,018,114	1,611,757	430,839	77,614	508,453	411,068	57,435	643,815	1,112,317	248,265	(239,251)	9,013
5. Subtotals 2011 + Prior.....	3,062,913	4,355,668	7,418,581	1,018,922	142,201	1,161,123	2,538,463	113,017	3,490,635	6,142,115	494,473	(609,815)	(115,342)
6. 2012.....	XXX	XXX	XXX	XXX	807,539	807,539	XXX	407,658	837,638	1,245,296	XXX	XXX	XXX
7. Totals.....	3,062,913	4,355,668	7,418,581	1,018,922	949,740	1,968,662	2,538,463	520,676	4,328,272	7,387,411	494,473	(609,815)	(115,342)
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. ....16.1 %	2. ....(14.0)%	3. ....(1.6)%
													Col. 13, Line 7 Line 8
													4. ....(2.4)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Deferred compensation funds.....	383,310	0	383,310	438,721
2505. Other assets nonadmitted.....	75,624,670	75,624,670	0	0
2506. Assumed reinsurance receivable and payable.....	(75,399)	0	(75,399)	(107,482)
2507. Suspense, undistributed payments.....	(4,075,566)	0	(4,075,566)	55,294,727
2597. Summary of remaining write-ins for Line 25.....	71,857,015	75,624,670	(3,767,655)	55,625,967

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.....	(24,178,250)	(22,439,167)
2597. Summary of remaining write-ins for Line 25.....	(24,170,973)	(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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	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.....	506,482	0
7. Deduct amounts received on disposals.....	518,097	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).....	16,637	28,252
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	16,637	28,252
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	16,637	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.....	38,156,945	83,333,608
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	11,623,413	23,052,904
6. Total gain (loss) on disposals.....	(816,622)	(2,147,603)
7. Deduct amounts received on disposals.....	60,740,192	79,500,493
8. Deduct amortization of premium and depreciation.....	6,980	8,910
9. Total foreign exchange change in book/adjusted carrying value.....	264,272	(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).....	868,179,190	880,473,333
12. Deduct total nonadmitted amounts.....	40,450,464	34,466,056
13. Statement value at end of current period (Line 11 minus Line 12).....	827,728,725	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.....	1,006,700,878	1,561,691,614
3. Accrual of discount.....	10,092,304	9,842,743
4. Unrealized valuation increase (decrease).....	461,478,120	(137,761,456)
5. Total gain (loss) on disposals.....	(21,136,491)	11,596,611
6. Deduct consideration for bonds and stocks disposed of.....	994,755,380	1,504,352,820
7. Deduct amortization of premium.....	43,829,434	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.....	2,241,799	2,881,632
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,278,802,467	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).....	12,278,802,467	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
BONDS								
1. Class 1 (a).....	7,883,978,459	999,185,092	1,023,195,394	(15,942,110)	8,123,931,468	7,883,978,459	7,844,026,047	8,120,236,448
2. Class 2 (a).....	943,628,128	27,245,901	12,143,891	985,988	879,999,141	943,628,128	959,716,126	809,261,291
3. Class 3 (a).....	128,385,034	2,423,250	9,465,200	2,811,427	137,749,290	128,385,034	124,154,512	87,289,468
4. Class 4 (a).....	42,249,214	647,500	1,489,983	(111,367)	44,800,733	42,249,214	41,295,364	47,954,860
5. Class 5 (a).....	7,980,391	0	1,388,740	126,312	7,936,460	7,980,391	6,717,963	8,378,356
6. Class 6 (a).....	2,465,201	0	0	186,908	1,306,701	2,465,201	2,652,109	1,951,700
7. Total Bonds.....	9,008,686,428	1,029,501,742	1,047,683,208	(11,942,842)	9,195,723,793	9,008,686,428	8,978,562,120	9,075,072,123
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	31,682,003	0	0	2,015,893	32,135,583	31,682,003	33,697,896	33,064,091
10. Class 3.....	1,776,495	0	0	0	1,776,495	1,776,495	1,776,495	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	68,000	0	0	0	68,000	68,000	68,000	68,000
14. Total Preferred Stock.....	33,526,498	0	0	2,015,893	33,980,078	33,526,498	35,542,391	34,908,586
15. Total Bonds and Preferred Stock.....	9,042,212,926	1,029,501,742	1,047,683,208	(9,926,949)	9,229,703,871	9,042,212,926	9,014,104,511	9,109,980,709

QS102

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	.....92,300,252	.....XXX.....	.....92,304,593	.....6,715	.....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.....	.....2,647,527,157	.....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.....	.....2,733,548,759	.....4,335,219,742
7. Deduct amortization of premium.....	.....4,341	.....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).....	.....92,300,252	.....178,326,195
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....92,300,252	.....178,326,195

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

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	0
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	0
4. Total gain (loss) on termination recognized.....	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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year.....	0
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote).....	0
3.1 Change in variation margin on open contracts.....	(1,525,370)
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 16, current year to date minus.....	(1,525,370)
3.24 Section 1, Column 16, prior year.....	(929,688)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(929,688)
4.1 Variation margin on terminated contracts during the year.....	(4,896,503)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(4,896,503)
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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	0
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	(1,525,370)
9.	Total (Line 7 plus Line 8).....	(1,525,370)
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(1,525,370)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	1,512,500
15.	Part D, Column 11.....	1,512,500
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

NONE

SCHEDULE B - PART 3

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

QE02

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

Mortgages With Partial Repayments

100029-4	Brooklyn	NY		03/16/1988		3,964	0	0	0	0	0	0	3,964	3,964	0	0	0
0299999. Total - Mortgages With Partial Repayments						3,964	0	0	0	0	0	0	3,964	3,964	0	0	0

Mortgages Disposed

100163	Greenwood	SC		01/25/1990	04/20/2012	0	0	0	0	0	0	0	0	(6,284)	0	(6,284)	(6,284)
0399999. Total - Mortgages Disposed						0	0	0	0	0	0	0	0	(6,284)	0	(6,284)	(6,284)
0599999. Total Mortgages						3,964	0	0	0	0	0	0	3,964	(2,320)	0	(6,284)	(6,284)

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									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	.....3	.....0	.....145,630	.....0	.....5,359,246	.....0.8
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....161,574	.....0	.....4,340,344	.....1.8
	Bruckmann, Rosser, Sherrill & Co. II, L.P.....	New York.....	NY.....	Bruckman, Rosser, Sherrill & Co.....		10/18/1999....	.....3	.....0	.....5,735	.....0	.....87,539	.....1.1
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	.....3	.....0	.....1,092,207	.....0	.....1,057,509	.....1.2
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	.....3	.....0	.....14,020	.....0	.....11,567	.....1.3
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY.....	Clayton, Dubilier & Rice, Inc.....		12/08/1998....	.....3	.....0	.....4,366	.....0	.....706,645	.....0.4
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....3	.....0	.....(72,140)	.....0	.....9,542,518	.....1.3
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SE.....	EQT Partners.....		01/01/2010....	.....3	.....0	.....107,716	.....0	.....1,564,269	.....0.3
	Gryphon Partners II, L.P.....	San Francisco.....	CA.....	Gryphon Investors.....		11/03/1999....	.....3	.....0	.....115,482	.....0	.....51,601	.....1.0
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006....	.....3	.....0	.....120,362	.....0	.....1,345,234	.....0.6
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....98,916	.....0	.....2,550,402	.....1.6
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	.....3	.....0	.....2,080,719	.....0	.....11,111,179	.....2.5
	Pitango Venture Capital Fund V, L.P.....	Herzliya Pituach.....	IL.....	Pitango Venture Capital.....		01/01/2010....	.....1	.....0	.....(2,126)	.....0	.....4,368,352	.....4.4
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....477,799	.....0	.....3,261,397	.....0.3
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....97,104	.....0	.....5,974,489	.....2.3
	Silverfleet Capital Partners Fund LP.....	London.....	GB.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....(8,986)	.....0	.....10,007,096	.....4.7
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006....	.....1	.....0	.....500,000	.....0	.....1,425,000	.....2.7
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....497,073	.....0	.....725,217	.....4.5
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....0	.....5,435,451	.....0	.....63,489,603	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....143,192	.....0	.....16,685,872	.....49.0
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	.....0	.....0	.....461,667	.....0	.....1,163,084	.....0.3
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....0	.....604,859	.....0	.....17,848,956	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	CVC European Equity Partners V (B) L.P.....	London.....	GB.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....116,135	.....0	.....9,473,185	.....0.6
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	.....0	.....0	.....58,177	.....0	.....116,345	.....4.8
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NO.....	Herkules Capital.....		01/01/2010....	.....0	.....0	.....922,520	.....0	.....3,439,469	.....1.5
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		01/01/2010....	.....0	.....0	.....99,918	.....0	.....5,305,447	.....6.0
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....0	.....0	.....72,895	.....0	.....3,284,088	.....0.4
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....0	.....0	.....2,841,198	.....0	.....9,076,575	.....7.6
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	.....0	.....0	.....382,735	.....0	.....5,748,420	.....2.1
	Quintana Energy Partners, L.P.....	Houston.....	TX.....	Quintana Capital Group.....		01/01/2010....	.....0	.....0	.....70,725	.....0	.....3,282,211	.....3.7
	1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....0	.....4,564,303	.....0	.....39,725,739	.....XXX.....
	3999999. Subtotal - Unaffiliated.....							.....0	.....10,604,613	.....0	.....121,064,298	.....XXX.....
	4199999. Totals.....							.....0	.....10,604,613	.....0	.....121,064,298	.....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.									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																						
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Distribution	01/01/2010	09/19/2012	42,163	0	0	0	0	0	0	42,163	42,163	0	0	0	0			
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																	42,163	42,163	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																						
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	07/05/2012	6,878	0	0	0	0	0	0	6,878	6,878	0	0	0	0			
	Clayton, Dubilier & Rice Fund VI	New York	NY	Distribution	12/08/1998	07/16/2012	126,419	0	0	0	0	0	0	126,419	126,419	0	0	0	0			
	EQT V (No. 2) Limited Partnership	Stockholm	SE	Distribution	01/01/2010	08/31/2012	0	0	0	0	0	0	0	0	(357,346)	(357,346)	0	(357,346)	0			
	Gryphon Partners II, L.P.	San Francisco	CA	Distribution	11/03/1999	08/21/2012	915,619	0	0	0	0	0	0	915,619	915,619	0	0	0	0			
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	09/10/2012	277,318	0	0	0	0	0	0	277,318	277,318	0	0	0	0			
	Jupiter Partners II L.P.	New York	NY	Distribution	12/23/1998	08/31/2012	850,965	0	0	0	0	0	0	850,965	850,965	0	0	0	0			
	Lee Equity Partners Fund, L.P.	New York	NY	Distribution	01/01/2010	08/30/2012	56,540	0	0	0	0	0	0	56,540	56,540	0	0	0	0			
	Onex Partners II L.P.	Toronto	ON	Distribution	06/29/2006	09/27/2012	19,998	0	0	0	0	0	0	19,998	19,998	0	0	0	0			
	Pitango Venture Capital Fund V, L.P.	Herzliya Pituach	IL	Distribution	01/01/2010	08/20/2012	(2,126)	0	0	0	0	0	0	(2,126)	(2,126)	0	0	0	0			
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	09/24/2012	319,496	0	0	0	0	0	0	319,496	319,496	0	0	0	0			
	Sentinel Capital Partners III, L.P.	New York	NY	Distribution	05/04/2005	08/14/2012	382,140	0	0	0	0	0	0	382,140	382,140	0	0	0	0			
	Silverfleet Capital Partners Fund LP	London	GB	Distribution	01/01/2010	09/04/2012	(8,986)	0	0	0	0	0	0	(8,986)	(8,986)	0	0	0	0			
	Spire Capital Partners II, L.P.	New York	NY	Distribution	11/27/2006	08/31/2012	1,557,004	0	0	0	0	0	0	1,557,004	1,557,004	0	0	0	0			
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	09/28/2012	641,721	0	0	0	0	0	0	641,721	641,721	0	0	0	0			
	Warburg Pincus Equity Partners, L.P.	New York	NY	Distribution	06/26/1998	09/28/2012	43,074	0	0	0	0	0	0	43,074	43,074	0	0	0	0			
	Waud Capital Partners, L.P.	Lake Forest	IL	Distribution	01/15/1999	09/18/2012	346,298	0	0	0	0	0	0	346,298	346,298	0	0	0	0			
	Winston/Thayer Partners, L.P.	McLean	VA	Distribution	08/23/1999	08/09/2012	13,717	0	0	0	0	0	0	13,717	13,717	0	0	0	0			
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																	5,546,075	5,188,729	(357,346)	(357,346)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																						
	Buchanan Fund V, LLC	Newport Beach	CA	Distribution	01/19/2007	08/06/2012	439,722	0	0	0	0	0	0	439,722	439,722	0	0	0	0			
	Rossrock Fund II	New York	NY	Distribution	07/25/2006	07/17/2012	393,952	0	0	0	0	0	0	393,952	393,952	0	0	0	0			
	WCP Real Estate Strategies Fund, L.P.	Westport	CT	Distribution	11/03/2006	09/25/2012	486,548	0	0	0	0	0	0	486,548	486,548	0	0	0	0			
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																	1,320,222	1,320,222	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																						
	Avenue Special Situations Fund IV, L.P.	New York	NY	Distribution	11/02/2005	09/28/2012	166,349	0	0	0	0	0	0	166,349	166,349	0	0	0	0			
	BlackRock Multi-Manager Partners LLC	Seattle	WA	Distribution	11/29/2010	08/31/2012	250,136	0	0	0	0	0	0	250,136	250,136	0	0	0	0			
	CVC European Equity Partners V (B) L.P.	London	GB	Distribution	01/01/2010	07/13/2012	584,149	0	0	0	0	0	0	584,149	355,119	(229,030)	(229,030)	0	0			
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	07/31/2012	123,933	0	0	0	0	0	0	123,933	123,933	0	0	0	0			
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	08/14/2012	(74,551)	0	0	0	0	0	0	(74,551)	(74,551)	0	0	0	0			
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	07/13/2012	720,125	0	0	0	0	0	0	720,125	720,125	0	0	0	0			
	OCM Opportunities Fund VIII, L.P.	Los Angeles	CA	Distribution	01/01/2010	08/15/2012	505,270	0	0	0	0	0	0	505,270	505,270	0	0	0	0			
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	07/31/2012	22,391	0	0	0	0	0	0	22,391	22,391	0	0	0	0			
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																	2,297,802	2,068,772	(229,030)	(229,030)	0
3999999	Subtotal - Unaffiliated																	9,206,262	8,619,886	(586,376)	(586,376)	0
4199999	Totals																	9,206,262	8,619,886	(586,376)	(586,376)	0

QE03.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 TJ 9	U S TREASURY NOTES 1.625 2022 08		09/26/2012	BAS-MERRILL LYNCH		24,972,756	25,000,000	47,469	1
0599999.	Total - Bonds - U.S. Government					24,972,756	25,000,000	47,469	XXX
Bonds - U.S. Special Revenue and Special Assessment									
155048 CN 9	CENTRAL PUGET SOUND REG 5.000 2026 02		07/10/2012	BAS-MERRILL LYNCH		5,703,278	4,750,000	0	1FE
155048 CP 4	CENTRAL PUGET SOUND REG 5.000 2027 02		07/10/2012	BAS-MERRILL LYNCH		5,578,678	4,675,000	0	1FE
155048 CQ 2	CENTRAL PUGET SOUND REG 5.000 2028 02		07/10/2012	BAS-MERRILL LYNCH		3,795,072	3,200,000	0	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNIV .160 2038 07		08/16/2012	GOLDMAN SACHS & CO		30,000,000	30,000,000	1,311	1FE
46613P R8 1	JEA WATER & SEWER SYS S2 5.000 2034 10		07/17/2012	JEFFERIES & CO INC		11,615,500	10,000,000	0	1FE
495289 E2 2	KING CO SEWER REV REF S2 5.000 2031 01		08/20/2012	J P MORGAN CHASE SECURITIES INC		12,637,356	10,790,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					69,329,883	63,415,000	1,311	XXX
Bonds - Industrial and Miscellaneous									
00037B AB 8	ABB FINANCE USA 2.875 2022 05	R	09/25/2012	DEUTSCHE BANC		1,027,880	1,000,000	11,181	1FE
00846U AH 4	AGILENT TECHNOLOGIES INC 3.200 2022 10		09/11/2012	J P MORGAN CHASE SECURITIES INC		1,001,690	1,000,000	.89	2FE
02209S AN 3	ALTRIA GROUP INC 2.850 2022 08		08/06/2012	J P MORGAN CHASE SECURITIES INC		998,880	1,000,000	0	2FE
03523T BP 2	ANHEUSER BUSCH INBEV WOR 2.500 2022 07	R	07/18/2012	VARIOUS		2,008,180	2,000,000	486	1FE
097023 AH 8	BOEING CO 7.950 2024 08		09/19/2012	CANTOR FITZGERALD		771,390	518,000	4,461	1FE
110122 AT 5	BRISTOL-MYERS SQUIBB 2.000 2022 08		07/26/2012	CITIGROUP GLOBAL MARKETS		1,970,280	2,000,000	0	1FE
12189L AL 5	BURLINGTON NORTHERN SANT 3.050 2022 09		09/13/2012	NOMURA SECURITIES INTL		1,021,290	1,000,000	2,118	2FE
171340 AH 5	CHURCH & DWIGHT CO 2.875 2022 10		09/26/2012	DEUTSCHE BANC		1,015,240	1,000,000	0	2FE
189054 AT 6	CLOROX CO 3.050 2022 09		09/12/2012	BNP PARIBAS		1,003,630	1,000,000	339	2FE
205887 BG 6	CONAGRA FOODS 2.100 2018 03		09/14/2012	BAS-MERRILL LYNCH		1,011,370	1,000,000	350	2FE
20605P AC 5	CONCHO RESOURCES 6.500 2022 01		09/26/2012	MORGAN STANLEY		547,500	500,000	0	4FE
233851 AR 5	DAIMLER FINANCE (144A) 2.250 2019 07	R	07/25/2012	CITIGROUP GLOBAL MARKETS		993,580	1,000,000	0	1FE
26138E AN 9	DR PEPPER SNAPPLE 2.600 2019 01		09/21/2012	CITIGROUP GLOBAL MARKETS		1,026,790	1,000,000	5,128	2FE
263534 BW 8	DUPONT EI NEMOUR 5.750 2019 03		07/10/2012	PIPER JAFFRAY		185,358	150,000	2,827	1FE
278642 AG 8	EBAY INC 1.350 2017 07		07/20/2012	VARIOUS		2,005,010	2,000,000	.38	1FE
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08		09/14/2012	KEYBANC CAPITAL MARK		777,931	795,000	2,439	1FE
31428X AS 5	FEDEX CORP 2.625 2022 08		07/25/2012	VARIOUS		1,998,940	2,000,000	.219	2FE
34354P AC 9	FLOWSERVE CORP 3.500 2022 09		09/14/2012	J P MORGAN CHASE SECURITIES INC		1,008,910	1,000,000	.778	2FE
345397 WF 6	FORD MOTOR CREDIT 4.250 2022 09		09/20/2012	MORGAN STANLEY		991,100	1,000,000	0	2FE
36962G 6F 6	GENERAL ELECTRIC CAPITAL 3.150 2022 09		09/04/2012	CITIGROUP GLOBAL MARKETS		998,550	1,000,000	0	1FE
459200 HG 9	IBM CORP 1.875 2022 08		07/25/2012	DEUTSCHE BANC		2,951,940	3,000,000	0	1FE
46625H JE 1	JP MORGAN CHASE 3.250 2022 09		09/19/2012	J P MORGAN CHASE SECURITIES INC		993,920	1,000,000	0	1FE
48126E AA 5	JP MORGAN CHASE 2.000 2017 08		08/13/2012	J P MORGAN CHASE SECURITIES INC		998,210	1,000,000	0	1FE
500255 AS 3	KOHL'S CORP 3.250 2023 02		09/18/2012	GOLDMAN SACHS & CO		999,940	1,000,000	0	2FE
50076Q AS 5	KRAFT FOODS GROUP INC (1 5.375 2020 02		09/12/2012	CITIGROUP GLOBAL MARKETS		1,186,800	1,000,000	5,524	2FE
50076Q AV 8	KRAFT FOODS GROUP INC (1 6.125 2018 08		07/18/2012	EXCHANGED		897,316	739,000	0	2FE
589331 AT 4	MERCK & CO INC 2.400 2022 09		09/14/2012	CITIGROUP GLOBAL MARKETS		1,000,420	1,000,000	.400	1FE
59156R BF 4	METLIFE INC 1.564 2022 12		09/27/2012	DEUTSCHE BANC		1,005,508	1,000,000	0	1FE

QE04

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)
61166W AH 4	MONSANTO CO 2.200 2022 07.....		...07/09/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,840	.....1,000,000	.....0	1FE.....
63946B AH 3	NBC UNIVERSAL 2.875 2023 01.....		...09/28/2012	MORGAN STANLEY.....		.....998,170	.....1,000,000	.....0	2FE.....
652482 CF 5	NEWS CORP (144A) 3.000 2022 09.....		...09/11/2012	J P MORGAN CHASE SECURITIES INC.....		.....992,900	.....1,000,000	.....0	2FE.....
665772 CH 0	NORTHERN STATES POWER 2.150 2022 08.....		...09/13/2012	BAS-MERRILL LYNCH.....		.....990,890	.....1,000,000	.....2,090	1FE.....
66989H AE 8	NOVARTIS CAPITAL 2.400 2022 09.....	R.....	...09/21/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,997,180	.....2,000,000	.....667	1FE.....
723787 AJ 6	PIONEER NATURAL RESOURCE 7.500 2020 01.....		...09/18/2012	MORGAN STANLEY.....		.....2,639,209	.....2,110,000	.....29,013	2FE.....
69351U AQ 6	PPL ELECTRIC UTILITIES 2.500 2022 09.....		...08/22/2012	SCOTIA CAPITAL.....		.....1,007,450	.....1,000,000	.....208	1FE.....
742718 BG 3	PROCTER & GAMBLE CO 8.000 2024 09.....		...09/26/2012	VARIOUS.....		.....3,024,100	.....2,000,000	.....2,889	1FE.....
77340R AH 0	ROCKIES EXPRESS PIPELINE 3.900 2015 04.....		...09/28/2012	VARIOUS.....		.....1,410,750	.....1,425,000	.....0	3FE.....
774477 AJ 2	ROCKWOOD SPECIALTIES GRO 4.625 2020 10.....		...09/26/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,012,500	.....1,000,000	.....0	3FE.....
826552 AA 9	SIGMA-ALDRICH 3.375 2020 11.....		...07/17/2012	mitsubishi securities (usa) inc.....		.....1,068,134	.....986,000	.....7,303	1FE.....
875127 BB 7	TAMPA ELECTRIC 2.600 2022 09.....		...09/20/2012	VARIOUS.....		.....3,008,400	.....3,000,000	.....0	1FE.....
883556 BB 7	THERMO FISHER SCIENTIFIC 1.850 2018 01.....		...08/15/2012	ROYAL BANK OF SCOTLAND.....		.....999,850	.....1,000,000	.....0	2FE.....
883556 BC 5	THERMO FISHER SCIENTIFIC 3.150 2023 01.....		...08/16/2012	GOLDMAN SACHS & CO.....		.....1,000,900	.....1,000,000	.....0	2FE.....
907818 DM 7	UNION PACIFIC CO 2.950 2023 01.....		...07/25/2012	CITIGROUP GLOBAL MARKETS.....		.....1,278,986	.....1,225,000	.....4,919	2FE.....
911312 AQ 9	UNITED PARCEL SERVICE 2.450 2022 10.....		...09/26/2012	BAS-MERRILL LYNCH.....		.....1,003,360	.....1,000,000	.....0	1FE.....
94106L AY 5	WASTE MANAGEMENT INC 2.900 2022 09.....		...09/05/2012	BARCLAYS CAPITAL INC.....		.....996,810	.....1,000,000	.....0	2FE.....
949746 QU 8	WELLS FARGO CO 3.676 2016 06.....		...07/24/2012	WELLS FARGO SECURITIES.....		.....1,083,880	.....1,000,000	.....13,479	1FE.....
978097 AA 1	WOLVERINE WORLD (144A) 6.125 2020 10.....		...09/28/2012	J P MORGAN CHASE SECURITIES INC.....		.....100,000	.....100,000	.....0	4FE.....
008916 AK 4	AGRIUM INC 3.150 2022 10.....	A.....	...09/24/2012	BAS-MERRILL LYNCH.....		.....998,040	.....1,000,000	.....0	2FE.....
06366R HA 6	BANK OF MONTREAL 1.400 2017 09.....	A.....	...09/11/2012	BARCLAYS CAPITAL INC.....		.....1,001,350	.....1,000,000	.....117	1FE.....
136069 ET 4	CANADIAN IMPERIAL BANK .900 2015 10.....	A.....	...09/24/2012	CITIGROUP GLOBAL MARKETS.....		.....999,700	.....1,000,000	.....0	1FE.....
136375 BT 8	CANADIAN NATIONAL RAILWA 5.550 2019 03.....	A.....	...09/24/2012	WELLS FARGO SECURITIES.....		.....1,867,319	.....1,530,000	.....6,133	1FE.....
02364W BD 6	AMERICA MOVIL SA 3.125 2022 07.....	F.....	...07/09/2012	MORGAN STANLEY.....		.....994,900	.....1,000,000	.....0	1FE.....
034863 AG 5	ANGLO AMERICAN (144A) 4.125 2022 09.....	F.....	...09/20/2012	BARCLAYS CAPITAL INC.....		.....1,984,960	.....2,000,000	.....0	2FE.....
046353 AF 5	ASTRAZENECA PLC 1.950 2019 09.....	F.....	...09/12/2012	GOLDMAN SACHS & CO.....		.....1,002,810	.....1,000,000	.....0	1FE.....
055451 AH 1	BHP FINANCE USA 6.500 2019 04.....	F.....	...09/13/2012	WELLS FARGO SECURITIES.....		.....1,271,960	.....1,000,000	.....30,153	1FE.....
05565Q BP 2	BP CAPITAL PLC 4.500 2020 10.....	F.....	...09/18/2012	CITIGROUP GLOBAL MARKETS.....		.....1,147,470	.....1,000,000	.....21,250	1FE.....
21987B AQ 1	CODELCO (144A) 3.000 2022 07.....	F.....	...07/10/2012	HSBC.....		.....986,630	.....1,000,000	.....0	1FE.....
40049J AX 5	GRUPO TELEVISA 6.000 2018 05.....	F.....	...09/26/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,194,180	.....1,000,000	.....0	2FE.....
806854 AD 7	SCHLUMBERGER INVESTMENT 2.400 2022 08.....	E.....	...07/24/2012	CITIGROUP GLOBAL MARKETS.....		.....998,320	.....1,000,000	.....0	1FE.....
80687P AA 4	SCHNEIDER ELECTRIC SA (1 2.950 2022 09.....	F.....	...09/20/2012	BARCLAYS CAPITAL INC.....		.....2,992,020	.....3,000,000	.....0	1FE.....
822582 AS 1	SHELL INTERNATIONAL FIN 2.375 2022 08.....	F.....	...08/14/2012	MORGAN STANLEY.....		.....1,991,340	.....2,000,000	.....0	1FE.....
89153V AE 9	TOTAL CAPITAL INTERNATIO 2.700 2023 01.....	F.....	...09/18/2012	HSBC.....		.....1,995,740	.....2,000,000	.....0	1FE.....
92857W AZ 3	VODAFONE GROUP PLC 2.500 2022 09.....	F.....	...09/19/2012	MORGAN STANLEY.....		.....986,990	.....1,000,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....80,423,591	.....77,078,000	.....154,595	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....174,726,230	.....165,493,000	.....203,376	.....XXX.....
8399999.	Total - Bonds.....					.....174,726,230	.....165,493,000	.....203,376	.....XXX.....

QE04.1

Common Stocks - Industrial and Miscellaneous

87159A 10 3	SYNAGEVA BIOPHARMA CORP.....		...08/09/2012	DISTRIBUTION FROM PARTNERSHIP.....4,803.000238,517XXX.....0	L.....
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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)
96950F 10 4	WILLIAMS PARTNERS LP.....		...08/29/2012	DISTRIBUTION FROM PARTNERSHIP.....	.....33,629.000	.....1,734,012	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....1,972,529	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....1,972,529	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....1,972,529	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....1,972,529	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....176,698,759	.....XXX.....	.....203,376	.....XXX.....

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

QE04.2

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

797224	AA 0	SAN CLEMENTE	3.585	08/28/2012	PAID ON PRINCIPAL		92,319	92,319	92,319	92,319	0	0	0	0	92,319	0	0	0	2,482	08/27/2021	1FE
36202F	2L 9	GNMA II PASS #00005279	3.500	09/20/2012	PAID ON PRINCIPAL		543,359	543,359	565,348	565,348	0	(21,989)	0	(21,989)	543,359	0	0	0	11,626	01/20/2042	1
36202F	3M 6	GNMA II PASS #00005304	3.500	09/20/2012	PAID ON PRINCIPAL		474,887	474,887	500,635	500,635	0	(25,748)	0	(25,748)	474,887	0	0	0	7,322	02/20/2042	1
36202F	4Q 6	GNMA II PASS #00005331	3.500	09/20/2012	PAID ON PRINCIPAL		497,180	497,180	521,883	521,883	0	(24,704)	0	(24,704)	497,180	0	0	0	7,629	03/20/2042	1
36216G	CH 9	GNMA II PASS #163972	9.000	09/20/2012	PAID ON PRINCIPAL		2,378	2,378	2,541	2,465	0	(87)	0	(87)	2,378	0	0	0	143	04/20/2016	1
362161	EL 1	GNMA II PASS #180239	9.000	09/20/2012	PAID ON PRINCIPAL		1,012	1,012	1,081	1,061	0	(49)	0	(49)	1,012	0	0	0	61	02/20/2017	1
362165	Y5 5	GNMA II PASS #184432	9.000	09/20/2012	PAID ON PRINCIPAL		31,090	31,090	33,218	31,961	0	(871)	0	(871)	31,090	0	0	0	2,073	12/20/2016	1
36219Y	W3 6	GNMA II PASS #263566	9.000	09/20/2012	PAID ON PRINCIPAL		1,144	1,144	1,222	1,193	0	(49)	0	(49)	1,144	0	0	0	69	10/20/2018	1
36220M	D6 3	GNMA II PASS #281925	9.000	09/20/2012	PAID ON PRINCIPAL		1,438	1,438	1,536	1,501	0	(63)	0	(63)	1,438	0	0	0	86	10/20/2019	1
36202D	6D 8	GNMA II PASS #3568	5.000	09/20/2012	PAID ON PRINCIPAL		709,089	709,089	680,572	689,522	0	19,566	0	19,566	709,089	0	0	0	23,932	06/20/2034	1
36202E	CM 9	GNMA II PASS #3676	4.500	09/20/2012	PAID ON PRINCIPAL		660,936	660,936	627,372	634,812	0	26,123	0	26,123	660,936	0	0	0	19,375	02/20/2035	1
36202E	EU 9	GNMA II PASS #3747	5.000	09/20/2012	PAID ON PRINCIPAL		690,700	690,700	671,274	676,886	0	13,814	0	13,814	690,700	0	0	0	23,161	08/20/2035	1
36202E	FM 6	GNMA II PASS #3772	5.000	09/20/2012	PAID ON PRINCIPAL		548,401	548,401	536,319	539,825	0	8,576	0	8,576	548,401	0	0	0	18,450	10/20/2035	1
36202A	3G 0	GNMA II PASS #799	9.000	09/20/2012	PAID ON PRINCIPAL		3,145	3,145	3,360	3,274	0	(129)	0	(129)	3,145	0	0	0	211	07/20/2017	1
36216F	HQ 6	GNMA PASS TH #163239	9.000	09/15/2012	PAID ON PRINCIPAL		60	60	64	64	0	(4)	0	(4)	60	0	0	0	4	04/15/2020	1
362160	6H 1	GNMA PASS TH #180072	9.000	09/15/2012	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	26	0	0	0	1	08/15/2021	1
36220E	BG 1	GNMA PASS TH #275539	9.000	09/15/2012	PAID ON PRINCIPAL		197	197	210	207	0	(10)	0	(10)	197	0	0	0	12	01/15/2020	1
36220M	HV 4	GNMA PASS TH #282044	9.000	09/15/2012	PAID ON PRINCIPAL		43	43	46	46	0	(3)	0	(3)	43	0	0	0	3	01/15/2020	1
36220P	P2 2	GNMA PASS TH #284041	9.000	09/15/2012	PAID ON PRINCIPAL		163	163	174	173	0	(10)	0	(10)	163	0	0	0	10	02/15/2020	1
36220Q	CW 8	GNMA PASS TH #284585	9.000	09/15/2012	PAID ON PRINCIPAL		35	35	37	37	0	(2)	0	(2)	35	0	0	0	2	01/15/2020	1
36220Q	J3 5	GNMA PASS TH #284782	9.000	09/15/2012	PAID ON PRINCIPAL		5	5	6	5	0	(0)	0	(0)	5	0	0	0	0	01/15/2020	1
36220R	TF 5	GNMA PASS TH #285950	9.000	09/15/2012	PAID ON PRINCIPAL		272	272	290	285	0	(13)	0	(13)	272	0	0	0	16	06/15/2020	1
36220R	6S 2	GNMA PASS TH #286281	9.000	09/15/2012	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	15	0	0	0	1	01/15/2020	1
36220S	JR 8	GNMA PASS TH #286572	9.000	09/15/2012	PAID ON PRINCIPAL		132	132	140	134	0	(2)	0	(2)	132	0	0	0	8	04/15/2020	1
36220S	ZZ 8	GNMA PASS TH #287092	9.000	09/15/2012	PAID ON PRINCIPAL		40	40	43	43	0	(2)	0	(2)	40	0	0	0	2	03/15/2020	1
36220U	ZA 2	GNMA PASS TH #288837	9.000	09/15/2012	PAID ON PRINCIPAL		45	45	48	48	0	(2)	0	(2)	45	0	0	0	3	04/15/2020	1
36220W	C4 7	GNMA PASS TH #289991	9.000	09/15/2012	PAID ON PRINCIPAL		63	63	67	66	0	(3)	0	(3)	63	0	0	0	4	08/15/2020	1
36220W	EQ 6	GNMA PASS TH #290043	9.000	09/15/2012	PAID ON PRINCIPAL		35	35	38	37	0	(2)	0	(2)	35	0	0	0	2	05/15/2020	1
36220W	QZ 3	GNMA PASS TH #290372	9.000	09/15/2012	PAID ON PRINCIPAL		536	536	572	572	0	(36)	0	(36)	536	0	0	0	28	09/15/2020	1
36220W	U5 4	GNMA PASS TH #290504	9.000	09/15/2012	PAID ON PRINCIPAL		103	103	109	105	0	(3)	0	(3)	103	0	0	0	6	12/15/2020	1
36220Y	7H 0	GNMA PASS TH #292596	9.000	08/15/2012	PAID ON PRINCIPAL		93	93	100	94	0	(1)	0	(1)	93	0	0	0	5	11/15/2020	1
36223G	WQ 8	GNMA PASS TH #307655	9.000	09/15/2012	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	16	0	0	0	1	08/15/2021	1
36223K	6F 2	GNMA PASS TH #310570	9.000	09/15/2012	PAID ON PRINCIPAL		99	99	105	105	0	(6)	0	(6)	99	0	0	0	6	08/15/2021	1
36223M	FK 7	GNMA PASS TH #311670	9.000	09/15/2012	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	19	0	0	0	1	08/15/2021	1
36223N	UA 0	GNMA PASS TH #312977	9.000	09/15/2012	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	3	0	0	0	0	11/15/2021	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- 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.							
36205W QV 1	GNMA PASS TH #402868 9.000		09/15/2012	PAID ON PRINCIPAL		210	210	224	222	0	(12)	0	(12)	0	210	0	0	0	13	06/15/2024	1
36213C YY 0	GNMA PASS TH #550727 5.000		09/15/2012	PAID ON PRINCIPAL		271,908	271,908	267,659	268,884	0	3,024	0	3,024	0	271,908	0	0	0	9,260	11/15/2035	1
36290R U6 8	GNMA PASS TH #615405 4.500		09/15/2012	PAID ON PRINCIPAL		427,979	427,979	415,006	417,345	0	10,634	0	10,634	0	427,979	0	0	0	12,789	08/15/2033	1
36291A DH 9	GNMA PASS TH #622104 4.500		09/15/2012	PAID ON PRINCIPAL		200,274	200,274	194,203	195,221	0	5,053	0	5,053	0	200,274	0	0	0	6,678	09/15/2033	1
36292F H6 7	GNMA PASS TH #647453 5.000		09/15/2012	PAID ON PRINCIPAL		720,994	720,994	709,728	713,277	0	7,717	0	7,717	0	720,994	0	0	0	23,227	10/15/2035	1
36225A ER 7	GNMA PASS TH #780144 7.000		09/15/2012	PAID ON PRINCIPAL		52,375	52,375	49,968	50,597	0	1,778	0	1,778	0	52,375	0	0	0	2,454	07/15/2024	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		09/20/2012	PAID ON PRINCIPAL		93,936	93,936	96,403	95,677	0	(1,741)	0	(1,741)	0	93,936	0	0	0	4,728	08/20/2030	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		09/20/2012	PAID ON PRINCIPAL		247,414	247,414	225,451	233,760	0	13,654	0	13,654	0	247,414	0	0	0	9,861	08/20/2031	1
36225C BX 3	G2 (ARM) #80053 1.625		09/20/2012	PAID ON PRINCIPAL		35	35	36	35	0	0	0	0	0	35	0	0	0	0	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.750		09/20/2012	PAID ON PRINCIPAL		140	140	141	138	0	2	0	2	0	140	0	0	0	2	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		09/25/2012	PAID ON PRINCIPAL		254,457	254,457	236,645	249,394	0	5,063	0	5,063	0	254,457	0	0	0	11,762	11/25/2016	1
000000 00 0	FHA CITICORP 85-4 PROJ 6.875		09/25/2012	PAID ON PRINCIPAL		11,186	11,186	10,360	10,925	0	261	0	261	0	11,186	0	0	0	527	12/01/2015	1
000000 00 0	FHA GOLDOME 87-11 PROJ 6.875		09/25/2012	PAID ON PRINCIPAL		67,636	67,636	67,467	67,350	0	286	0	286	0	67,636	0	0	0	3,102	07/25/2015	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		09/25/2012	PAID ON PRINCIPAL		97,096	97,096	91,079	94,517	0	2,579	0	2,579	0	97,096	0	0	0	4,391	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		09/25/2012	PAID ON PRINCIPAL		29,025	29,025	26,123	28,626	0	399	0	399	0	29,025	0	0	0	1,318	02/01/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		09/25/2012	PAID ON PRINCIPAL		41,556	41,556	40,309	41,371	0	184	0	184	0	41,556	0	0	0	1,772	05/01/2014	1
000000 00 0	FHA USGI GIFHA TOWERS 6.930		09/25/2012	PAID ON PRINCIPAL		30,832	30,832	28,534	30,300	0	532	0	532	0	30,832	0	0	0	1,425	10/25/2014	1
000000 00 0	FHA USGI 2067 6.930		09/25/2012	PAID ON PRINCIPAL		43,036	43,036	39,850	42,320	0	715	0	715	0	43,036	0	0	0	1,989	09/25/2014	1
83162C UP 6	SBAP 2012-20B 1 2.630		08/01/2012	PAID ON PRINCIPAL		134,306	134,306	134,306	134,306	0	0	0	0	0	134,306	0	0	0	1,637	02/01/2032	1
0599999	Total - Bonds - U.S. Government					6,983,470	6,983,470	6,874,306	6,939,053	0	44,417	0	44,417	0	6,983,470	0	0	0	213,672	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
011770 P4 0	ALASKA GENERAL OBLIGAT 5.250		08/01/2012	MATURED		18,895,000	18,895,000	21,274,447	19,067,889	0	(172,889)	0	(172,889)	0	18,895,000	0	0	0	991,988	08/01/2012	1FE
041039 6K 9	ARKANSAS FED HWY GNT G 5.000		08/01/2012	REDEEMED		10,000,000	10,000,000	10,647,700	10,044,800	0	(44,800)	0	(44,800)	0	10,000,000	0	0	0	500,000	08/01/2013	1FE
041039 6L 7	ARKANSAS FED HWY GNT G 5.000		08/01/2012	REDEEMED		8,210,000	8,210,000	8,764,093	8,253,759	0	(43,759)	0	(43,759)	0	8,210,000	0	0	0	410,500	08/01/2014	1FE
837107 2Z 3	SOUTH CAROLINA GENERAL 3.000		07/01/2012	REDEEMED		9,266,750	9,175,000	7,554,420	8,444,762	0	58,995	0	58,995	0	8,503,757	0	762,993	762,993	275,250	07/01/2017	1FE
837107 2V 2	SOUTH CAROLINA GENERAL 5.000		07/01/2012	REDEEMED		7,317,450	7,245,000	7,997,900	7,359,326	0	(41,152)	0	(41,152)	0	7,318,175	0	(725)	(725)	362,250	07/01/2013	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					53,689,200	53,525,000	56,238,560	53,170,536	0	(243,605)	0	(243,605)	0	52,926,932	0	762,269	762,269	2,539,988	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
052396 DG 0	AUSTIN GENERAL OBLIG L 4.750		09/01/2012	REDEEMED		5,075,000	5,075,000	5,250,341	5,112,098	0	(37,098)	0	(37,098)	0	5,075,000	0	0	0	241,063	09/01/2022	1FE
567288 MQ 5	MARICOPA CO USD #48 GO 5.000		07/01/2012	MATURED		2,000,000	2,000,000	2,196,740	2,012,180	0	(12,180)	0	(12,180)	0	2,000,000	0	0	0	100,000	07/01/2012	1FE
649665 W5 1	NEW YORK CITY GENERAL 6.000		08/01/2012	MATURED		15,530,600	15,530,600	16,780,503	15,600,643	0	(70,043)	0	(70,043)	0	15,530,600	0	0	0	931,836	08/01/2012	1FE
16753T AR 2	CHICAGO HSG AUTH CAP S 5.000		07/01/2012	REDEEMED		4,000,000	4,000,000	4,285,480	4,033,320	0	(33,320)	0	(33,320)	0	4,000,000	0	0	0	200,000	07/01/2019	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					26,605,600	26,605,600	28,513,064	26,758,241	0	(152,641)	0	(152,641)	0	26,605,600	0	0	0	1,472,899	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
040654 JK 2	ARIZONA TRANS BRD HWY 5.250		07/01/2012	REDEEMED		2,040,000	2,000,000	2,215,020	2,059,700	0	(19,700)	0	(19,700)	0	2,040,000	0	0	0	105,000	07/01/2017	1FE
040654 JX 4	ARIZONA TRANS BRD HWY 5.250		07/01/2012	REDEEMED		1,000,000	1,000,000	1,077,740	1,006,610	0	(6,610)	0	(6,610)	0	1,000,000	0	0	0	52,500	07/01/2016	1FE

QE05.1

SCHEDULE D - PART 4

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

1	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 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)
040647 CM 9	ARIZONA TRANSN BRD S20 5.000.....		07/01/2012	MATURED.....		5,560,000	5,560,000	5,943,473	5,605,370	0	(45,370)	0	(45,370)	0	5,560,000	0	0	0	278,000	07/01/2012	1FE.....
167592 QC 1	CHICAGO O'HARE INTL AR 5.500.....		09/12/2012	REDEEMED.....		5,000,000	5,000,000	4,976,300	4,997,450	0	750	0	750	0	4,998,200	0	1,800	1,800	329,236	01/01/2013	1FE.....
246428 SJ 6	DELAWARE TRANS AUTH S2 5.000.....		07/01/2012	REDEEMED.....		280,000	280,000	299,844	281,476	0	(1,476)	0	(1,476)	0	280,000	0	0	0	14,000	07/01/2013	1FE.....
246428 SL 1	DELAWARE TRANS AUTH S2 5.000.....		07/01/2012	REDEEMED.....		620,000	620,000	663,942	623,267	0	(3,267)	0	(3,267)	0	620,000	0	0	0	31,000	07/01/2013	1FE.....
414004 QZ 7	HARRIS CO TOLL RD SR L 5.375.....		08/15/2012	REDEEMED.....		10,620,000	10,620,000	11,072,943	10,654,621	0	(34,621)	0	(34,621)	0	10,620,000	0	0	0	570,825	08/15/2019	1FE.....
45200F EG 0	ILLINOIS FIN AUTH (UNI 130.....		07/01/2012	PAID ON PRINCIPAL.....		377,000	377,000	377,000	377,000	0	0	0	0	0	377,000	0	0	0	109	07/01/2038	1FE.....
45528S ME 3	INDIANAPOLIS LOC PUB I 5.125.....		07/01/2012	REDEEMED.....		1,695,000	1,695,000	1,631,115	1,688,762	0	6,238	0	6,238	0	1,695,000	0	0	0	86,869	07/01/2027	1FE.....
45528S MD 5	INDIANAPOLIS LOC PUB I 5.125.....		07/01/2012	REDEEMED.....		3,305,000	3,305,000	3,180,435	3,294,259	0	10,741	0	10,741	0	3,305,000	0	0	0	169,381	07/01/2027	1FE.....
455280 5C 7	INDIANAPOLIS LOC PUB I 5.500.....		07/01/2012	REDEEMED.....		5,000,000	5,000,000	5,233,550	5,014,600	0	(14,600)	0	(14,600)	0	5,000,000	0	0	0	275,000	07/01/2018	1FE.....
485424 FD 2	KANSAS DEPT TRANS HWY 5.500.....		09/01/2012	MATURED.....		1,400,000	1,400,000	1,598,968	1,415,932	0	(15,932)	0	(15,932)	0	1,400,000	0	0	0	77,000	09/01/2012	1FE.....
54811A U7 6	LOWER COLORADO RIV REF 5.375.....		09/10/2012	REDEEMED.....		175,000	175,000	183,782	175,000	0	0	0	0	0	175,000	0	0	0	7,684	05/15/2018	1FE.....
57604P VH 4	MASSACHUSETTS WATER PO 5.000.....		08/01/2012	REDEEMED.....		7,050,000	7,050,000	7,247,406	7,066,709	0	(16,709)	0	(16,709)	0	7,050,000	0	0	0	352,500	08/01/2019	1FE.....
592247 H7 8	METRO PIER & EXP AUTH 5.250.....		07/12/2012	REDEEMED.....		10,201,000	10,100,000	10,385,830	10,153,530	0	(19,493)	0	(19,493)	0	10,134,037	0	66,963	66,963	304,894	06/15/2042	1FE.....
645788 MB 3	NEW JERSEY ENVIRONMENT 5.500.....		09/01/2012	MATURED.....		6,575,000	6,575,000	7,124,802	6,785,071	0	(210,071)	0	(210,071)	0	6,575,000	0	0	0	361,625	09/01/2012	1FE.....
696550 KW 1	PALM BEACH CO SCH BRD 5.250.....		08/01/2012	REDEEMED.....		300,000	300,000	317,076	301,260	0	(1,260)	0	(1,260)	0	300,000	0	0	0	15,750	08/01/2019	1FE.....
81533P HD 5	SEDGWICK CO PUB BLDG T 5.000.....		08/01/2012	MATURED.....		1,605,000	1,605,000	1,715,392	1,623,522	0	(18,522)	0	(18,522)	0	1,605,000	0	0	0	80,250	08/01/2012	1FE.....
92817S YZ 5	VIRGINIA PUBLIC SCHOOL 5.000.....		08/01/2012	MATURED.....		1,405,000	1,405,000	1,541,664	1,416,015	0	(11,015)	0	(11,015)	0	1,405,000	0	0	0	70,250	08/01/2012	1FE.....
92817S ZA 9	VIRGINIA PUBLIC SCHOOL 5.000.....		08/01/2012	MATURED.....		2,590,000	2,590,000	2,841,929	2,610,306	0	(20,306)	0	(20,306)	0	2,590,000	0	0	0	129,500	08/01/2012	1FE.....
05053* AA 3	AUBURN HSG DEV CORP S7 7.400.....		09/17/2012	PAID ON PRINCIPAL.....		9,756	9,756	9,756	0	9,756	0	0	9,756	0	9,756	0	0	0	482	04/15/2021	5*.....
3128QG CC 4	FH (3/1 ARM) #1N0067 2.890.....		09/15/2012	PAID ON PRINCIPAL.....		363	363	364	359	0	3	0	3	0	363	0	0	0	7	12/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 2.836.....		07/16/2012	PAID ON PRINCIPAL.....		4,458	4,458	4,438	4,408	0	49	0	49	0	4,458	0	0	0	69	03/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 2.855.....		09/17/2012	PAID ON PRINCIPAL.....		64,884	64,884	64,600	64,168	0	716	0	716	0	64,884	0	0	0	1,313	03/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 2.863.....		08/15/2012	PAID ON PRINCIPAL.....		58,185	58,185	57,931	57,544	0	642	0	642	0	58,185	0	0	0	1,040	03/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 2.725.....		07/16/2012	PAID ON PRINCIPAL.....		25,310	25,310	24,857	24,955	0	355	0	355	0	25,310	0	0	0	377	12/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 2.748.....		08/15/2012	PAID ON PRINCIPAL.....		95,820	95,820	94,106	94,475	0	1,345	0	1,345	0	95,820	0	0	0	1,637	12/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 2.754.....		09/17/2012	PAID ON PRINCIPAL.....		27,965	27,965	27,465	27,573	0	392	0	392	0	27,965	0	0	0	541	12/15/2035	1.....
31296S DY 9	FHLMC GOLD PASSTHRU 5.000.....		09/15/2012	PAID ON PRINCIPAL.....		174,839	174,839	174,293	174,372	0	468	0	468	0	174,839	0	0	0	5,999	01/15/2034	1.....
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		443	443	464	487	0	(43)	0	(43)	0	443	0	0	0	22	07/15/2029	1.....
31292H AK 0	FHLMC GOLD PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		2,512	2,512	2,634	2,824	0	(312)	0	(312)	0	2,512	0	0	0	126	01/15/2030	1.....
31292H AW 4	FHLMC GOLD PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		712	712	747	799	0	(87)	0	(87)	0	712	0	0	0	33	02/15/2030	1.....
31292H CY 8	FHLMC GOLD PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		100	100	105	114	0	(14)	0	(14)	0	100	0	0	0	5	05/15/2030	1.....
31292H J8 8	FHLMC GOLD PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		113	113	119	125	0	(12)	0	(12)	0	113	0	0	0	6	05/15/2031	1.....
31292H MW 1	FHLMC GOLD PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		74	74	78	82	0	(8)	0	(8)	0	74	0	0	0	4	10/15/2031	1.....
31292H NH 3	FHLMC GOLD PASSTHRU 6.000.....		09/15/2012	PAID ON PRINCIPAL.....		4,128	4,128	4,238	4,286	0	(157)	0	(157)	0	4,128	0	0	0	171	02/15/2032	1.....
31293E QB 9	FHLMC GOLD PASSTHRU 6.000.....		09/15/2012	PAID ON PRINCIPAL.....		282	282	289	292	0	(11)	0	(11)	0	282	0	0	0	11	12/15/2028	1.....
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000.....		09/15/2012	PAID ON PRINCIPAL.....		28,522	28,522	29,168	29,577	0	(1,055)	0	(1,055)	0	28,522	0	0	0	1,081	04/15/2029	1.....

QE05.2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 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.							
31293K	PD 2	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL	44	44	45	45	0	(2)	0	(2)	0	44	0	0	0	2	02/15/2029	1
31293T	FF 9	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL	139	139	146	157	0	(18)	0	(18)	0	139	0	0	0	6	07/15/2029	1
31293W	X9 6	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	168	168	177	193	0	(24)	0	(24)	0	168	0	0	0	8	10/15/2029	1
31293X	RS 9	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	18	18	19	22	0	(4)	0	(4)	0	18	0	0	0	1	10/15/2029	1
31293Y	C3 8	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	68	68	71	75	0	(7)	0	(7)	0	68	0	0	0	3	10/15/2029	1
31294B	NA 9	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	18	18	19	21	0	(3)	0	(3)	0	18	0	0	0	1	12/15/2029	1
31294B	5Z 4	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	948	948	994	1,089	0	(141)	0	(141)	0	948	0	0	0	42	01/15/2030	1
31294B	6B 6	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	01/15/2030	1
31294B	6K 6	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	72	72	76	83	0	(11)	0	(11)	0	72	0	0	0	4	01/15/2030	1
31294C	TC 7	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	4,824	4,824	5,059	5,426	0	(602)	0	(602)	0	4,824	0	0	0	271	01/15/2030	1
31294F	PS 9	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	2,169	2,169	2,275	2,517	0	(348)	0	(348)	0	2,169	0	0	0	108	05/15/2030	1
31294F	RD 0	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	28	28	30	33	0	(5)	0	(5)	0	28	0	0	0	1	06/15/2030	1
31297X	TB 0	FHLMC GOLD PASSTHRU	7.500	09/15/2012	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	09/15/2012	PAID ON PRINCIPAL	31	31	33	36	0	(4)	0	(4)	0	31	0	0	0	2	08/15/2030	1
31297Y	PS 5	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	08/15/2030	1
31297Y	T5 1	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	7,859	7,859	8,242	9,125	0	(1,267)	0	(1,267)	0	7,859	0	0	0	442	08/15/2030	1
31297Y	UU 4	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	356	356	373	407	0	(51)	0	(51)	0	356	0	0	0	18	08/15/2030	1
31298B	LH 2	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	92	92	96	100	0	(8)	0	(8)	0	92	0	0	0	5	07/15/2030	1
31298E	PP 4	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	92	92	96	106	0	(14)	0	(14)	0	92	0	0	0	5	12/15/2030	1
31298E	V7 7	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	82	82	86	96	0	(14)	0	(14)	0	82	0	0	0	4	12/15/2030	1
31298F	BX 9	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	60	60	63	65	0	(6)	0	(6)	0	60	0	0	0	3	01/15/2031	1
31298F	VZ 2	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	95	95	99	106	0	(12)	0	(12)	0	95	0	0	0	5	01/15/2031	1
31298F	ZZ 8	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	116	116	122	132	0	(16)	0	(16)	0	116	0	0	0	6	01/15/2031	1
31298G	CY 4	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	1,388	1,388	1,452	1,598	0	(210)	0	(210)	0	1,388	0	0	0	69	02/15/2031	1
31298M	6U 6	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL	358	358	367	378	0	(20)	0	(20)	0	358	0	0	0	14	07/15/2031	1
31298R	T3 0	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	19	19	20	22	0	(3)	0	(3)	0	19	0	0	0	0	07/15/2031	1
31298S	UJ 1	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	595	595	623	642	0	(47)	0	(47)	0	595	0	0	0	30	08/15/2031	1
31298T	4J 8	FHLMC GOLD PASSTHRU	7.500	09/15/2012	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	09/15/2012	PAID ON PRINCIPAL	348	348	365	384	0	(35)	0	(35)	0	348	0	0	0	17	09/15/2031	1
31298V	XA 0	FHLMC GOLD PASSTHRU	7.500	09/15/2012	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	09/15/2012	PAID ON PRINCIPAL	399	399	410	426	0	(27)	0	(27)	0	399	0	0	0	16	12/15/2031	1
31287R	S7 5	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	585	585	614	638	0	(53)	0	(53)	0	585	0	0	0	29	04/15/2032	1
31287R	ZL 6	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	87	87	91	102	0	(15)	0	(15)	0	87	0	0	0	5	04/15/2032	1
31287R	Z7 7	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL	57	57	60	61	0	(4)	0	(4)	0	57	0	0	0	3	04/15/2032	1
31287S	GA 9	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL	7,707	7,707	7,882	8,037	0	(329)	0	(329)	0	7,707	0	0	0	308	04/15/2032	1
31287X	PZ 3	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL	73,405	73,405	75,350	76,239	0	(2,834)	0	(2,834)	0	73,405	0	0	0	3,271	09/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		1,927	1,927	1,974	1,999	0	(72)	0	(72)	0	1,927	0	0	0	86	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		11,794	11,794	12,129	12,476	0	(682)	0	(682)	0	11,794	0	0	0	470	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		5,753	5,753	5,905	5,986	0	(233)	0	(233)	0	5,753	0	0	0	226	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		1,465	1,465	1,504	1,495	0	(30)	0	(30)	0	1,465	0	0	0	59	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		2,763	2,763	2,836	2,869	0	(106)	0	(106)	0	2,763	0	0	0	114	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		34,493	34,493	35,474	35,928	0	(1,435)	0	(1,435)	0	34,493	0	0	0	1,427	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		1,874	1,874	1,923	1,957	0	(83)	0	(83)	0	1,874	0	0	0	75	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		632	632	649	674	0	(42)	0	(42)	0	632	0	0	0	25	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		200	200	205	212	0	(12)	0	(12)	0	200	0	0	0	8	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		6,346	6,346	6,515	6,553	0	(207)	0	(207)	0	6,346	0	0	0	254	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		111	111	108	109	0	2	0	2	0	111	0	0	0	5	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		195	195	190	192	0	3	0	3	0	195	0	0	0	9	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		108	108	105	106	0	2	0	2	0	108	0	0	0	5	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		13,987	13,987	14,330	14,442	0	(455)	0	(455)	0	13,987	0	0	0	546	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		15	15	15	15	0	0	0	0	0	15	0	0	0	1	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		32	32	31	31	0	1	0	1	0	32	0	0	0	1	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		246	246	240	242	0	4	0	4	0	246	0	0	0	12	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		66	66	64	65	0	1	0	1	0	66	0	0	0	3	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		91	91	89	90	0	1	0	1	0	91	0	0	0	4	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	09/15/2012	PAID ON PRINCIPAL		66	66	64	64	0	1	0	1	0	66	0	0	0	3	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	09/15/2012	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	09/15/2012	PAID ON PRINCIPAL		95	95	92	93	0	2	0	2	0	95	0	0	0	4	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	09/15/2012	PAID ON PRINCIPAL		11,165	11,165	11,172	11,160	0	5	0	5	0	11,165	0	0	0	408	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	09/15/2012	PAID ON PRINCIPAL		42,072	42,072	42,098	42,071	0	0	0	0	0	42,072	0	0	0	1,664	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	09/15/2012	PAID ON PRINCIPAL		39,433	39,433	40,037	39,736	0	(303)	0	(303)	0	39,433	0	0	0	1,226	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	09/15/2012	PAID ON PRINCIPAL		1,735	1,735	1,762	1,748	0	(13)	0	(13)	0	1,735	0	0	0	58	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	09/15/2012	PAID ON PRINCIPAL		3,713	3,713	3,769	3,744	0	(31)	0	(31)	0	3,713	0	0	0	124	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	09/15/2012	PAID ON PRINCIPAL		12,279	12,279	12,467	12,375	0	(96)	0	(96)	0	12,279	0	0	0	410	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	09/15/2012	PAID ON PRINCIPAL		28,327	28,327	28,760	28,529	0	(203)	0	(203)	0	28,327	0	0	0	947	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	09/15/2012	PAID ON PRINCIPAL		23,109	23,109	23,463	23,250	0	(140)	0	(140)	0	23,109	0	0	0	768	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL		271	271	284	310	0	(39)	0	(39)	0	271	0	0	0	14	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2012	PAID ON PRINCIPAL		816	816	856	916	0	(100)	0	(100)	0	816	0	0	0	41	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	09/15/2012	PAID ON PRINCIPAL		2,446,436	2,446,436	2,440,601	2,440,580	0	5,856	0	5,856	0	2,446,436	0	0	0	89,684	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		201,756	201,756	206,946	207,541	0	(5,785)	0	(5,785)	0	201,756	0	0	0	8,067	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		21,046	21,046	21,523	21,768	0	(722)	0	(722)	0	21,046	0	0	0	876	05/15/2033	1
31283H ZZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2012	PAID ON PRINCIPAL		309,260	309,260	316,840	317,659	0	(8,399)	0	(8,399)	0	309,260	0	0	0	12,216	11/15/2033	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		09/15/2012	PAID ON PRINCIPAL		332,052	332,052	340,177	341,273	0	(9,222)	0	(9,222)	0	332,052	0	0	0	12,902	02/15/2034	1
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2012	PAID ON PRINCIPAL		442,216	442,216	407,383	422,533	0	19,683	0	19,683	0	442,216	0	0	0	17,407	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2012	PAID ON PRINCIPAL		679,032	679,032	631,438	653,677	0	25,355	0	25,355	0	679,032	0	0	0	27,349	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2012	PAID ON PRINCIPAL		105,530	105,530	108,216	106,356	0	(826)	0	(826)	0	105,530	0	0	0	5,382	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		09/15/2012	PAID ON PRINCIPAL		14,762	14,762	14,420	14,535	0	228	0	228	0	14,762	0	0	0	776	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2012	PAID ON PRINCIPAL		33,486	33,486	33,414	33,410	0	75	0	75	0	33,486	0	0	0	1,505	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2012	PAID ON PRINCIPAL		138,709	138,709	131,951	134,561	0	4,148	0	4,148	0	138,709	0	0	0	6,125	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2012	PAID ON PRINCIPAL		179,328	179,328	169,561	173,357	0	5,971	0	5,971	0	179,328	0	0	0	7,851	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		09/15/2012	PAID ON PRINCIPAL		320,590	320,590	297,495	308,695	0	11,894	0	11,894	0	320,590	0	0	0	12,842	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		09/15/2012	PAID ON PRINCIPAL		834,231	834,231	838,924	834,905	0	(674)	0	(674)	0	834,231	0	0	0	36,168	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2012	PAID ON PRINCIPAL		257,213	257,213	255,344	255,821	0	1,392	0	1,392	0	257,213	0	0	0	10,995	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		09/15/2012	PAID ON PRINCIPAL		421,025	421,025	424,248	421,371	0	(346)	0	(346)	0	421,025	0	0	0	18,150	05/15/2032	1
31393H DF 6	FHR 2543 OB CMO 6.000		08/15/2012	PAID ON PRINCIPAL		20,843	20,843	21,859	20,864	0	(21)	0	(21)	0	20,843	0	0	0	737	03/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		09/15/2012	PAID ON PRINCIPAL		1,467,214	1,467,214	1,417,924	1,448,956	0	18,258	0	18,258	0	1,467,214	0	0	0	49,085	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		09/15/2012	PAID ON PRINCIPAL		993,402	993,402	915,327	968,356	0	25,046	0	25,046	0	993,402	0	0	0	30,532	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		09/15/2012	PAID ON PRINCIPAL		2,411,288	2,411,288	2,243,872	2,360,370	0	50,918	0	50,918	0	2,411,288	0	0	0	73,063	01/15/2024	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2012	PAID ON PRINCIPAL		14,155	14,155	14,274	14,238	0	(84)	0	(84)	0	14,155	0	0	0	701	01/01/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.621		07/25/2012	PAID ON PRINCIPAL		52,361	52,361	51,842	51,692	0	670	0	670	0	52,361	0	0	0	770	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.675		08/27/2012	PAID ON PRINCIPAL		106,205	106,205	105,151	104,847	0	1,358	0	1,358	0	106,205	0	0	0	1,794	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.679		09/25/2012	PAID ON PRINCIPAL		118,563	118,563	117,387	117,047	0	1,516	0	1,516	0	118,563	0	0	0	2,268	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		09/25/2012	PAID ON PRINCIPAL		427,257	427,257	425,872	425,924	0	1,333	0	1,333	0	427,257	0	0	0	10,169	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		09/25/2012	PAID ON PRINCIPAL		262,110	262,110	261,260	261,310	0	800	0	800	0	262,110	0	0	0	6,212	01/25/2026	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		09/25/2012	PAID ON PRINCIPAL		462,632	462,632	477,270	477,270	0	(14,638)	0	(14,638)	0	462,632	0	0	0	5,421	12/25/2041	1
31368H JA 2	FNMA PASS TH #190257 7.000		09/25/2012	PAID ON PRINCIPAL		677	677	642	655	0	22	0	22	0	677	0	0	0	31	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		09/25/2012	PAID ON PRINCIPAL		3,161	3,161	3,292	3,622	0	(461)	0	(461)	0	3,161	0	0	0	165	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		09/25/2012	PAID ON PRINCIPAL		390	390	371	378	0	12	0	12	0	390	0	0	0	19	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		09/25/2012	PAID ON PRINCIPAL		841	841	791	812	0	28	0	28	0	841	0	0	0	39	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		09/25/2012	PAID ON PRINCIPAL		108	108	102	104	0	4	0	4	0	108	0	0	0	5	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		09/25/2012	PAID ON PRINCIPAL		132	132	126	128	0	4	0	4	0	132	0	0	0	6	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		09/25/2012	PAID ON PRINCIPAL		924	924	867	888	0	36	0	36	0	924	0	0	0	43	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		09/25/2012	PAID ON PRINCIPAL		270	270	252	259	0	11	0	11	0	270	0	0	0	13	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		09/25/2012	PAID ON PRINCIPAL		47	47	45	46	0	1	0	1	0	47	0	0	0	2	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		09/25/2012	PAID ON PRINCIPAL		87	87	82	84	0	3	0	3	0	87	0	0	0	4	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #245702 7.000		09/25/2012	PAID ON PRINCIPAL		46	46	44	44	0	1	0	1	0	46	0	0	0	2	01/25/2024	1
31371F JB 9	FNMA PASS TH #250558 6.500		09/25/2012	PAID ON PRINCIPAL		438	438	414	428	0	11	0	11	0	438	0	0	0	19	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582 6.500		09/25/2012	PAID ON PRINCIPAL		324	324	306	316	0	8	0	8	0	324	0	0	0	14	04/25/2016	1

QE05.5

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	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)
31371F KC 5	FNMA PASS TH #250591	6.500	09/25/2012	PAID ON PRINCIPAL		312	312	295	306	0	6	0	6	0	312	0	0	0	14	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618	7.000	09/25/2012	PAID ON PRINCIPAL		161	161	160	160	0	1	0	1	0	161	0	0	0	8	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647	7.000	09/25/2012	PAID ON PRINCIPAL		167	167	165	166	0	1	0	1	0	167	0	0	0	8	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782	7.000	09/25/2012	PAID ON PRINCIPAL		811	811	804	806	0	5	0	5	0	811	0	0	0	38	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874	7.500	09/25/2012	PAID ON PRINCIPAL		353	353	368	390	0	(37)	0	(37)	0	353	0	0	0	16	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515	7.500	09/25/2012	PAID ON PRINCIPAL		507	507	528	571	0	(64)	0	(64)	0	507	0	0	0	27	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844	5.500	09/25/2012	PAID ON PRINCIPAL		22,113	22,113	21,933	21,971	0	141	0	141	0	22,113	0	0	0	816	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009	7.500	09/25/2012	PAID ON PRINCIPAL		233	233	243	257	0	(24)	0	(24)	0	233	0	0	0	12	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046	5.500	09/25/2012	PAID ON PRINCIPAL		1,935	1,935	1,924	1,926	0	10	0	10	0	1,935	0	0	0	73	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152	5.000	09/25/2012	PAID ON PRINCIPAL		5,144	5,144	5,005	5,068	0	76	0	76	0	5,144	0	0	0	185	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	09/25/2012	PAID ON PRINCIPAL		14,801	14,801	15,473	16,141	0	(1,339)	0	(1,339)	0	14,801	0	0	0	822	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	09/25/2012	PAID ON PRINCIPAL		167,999	167,999	172,277	171,223	0	(3,224)	0	(3,224)	0	167,999	0	0	0	6,180	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	09/25/2012	PAID ON PRINCIPAL		216,384	216,384	221,016	219,812	0	(3,428)	0	(3,428)	0	216,384	0	0	0	7,983	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	09/25/2012	PAID ON PRINCIPAL		72,259	72,259	72,101	72,072	0	187	0	187	0	72,259	0	0	0	2,384	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	09/25/2012	PAID ON PRINCIPAL		70,217	70,217	70,063	70,033	0	184	0	184	0	70,217	0	0	0	2,349	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	09/25/2012	PAID ON PRINCIPAL		578,308	578,308	591,320	587,614	0	(9,307)	0	(9,307)	0	578,308	0	0	0	21,407	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	09/25/2012	PAID ON PRINCIPAL		245,386	245,386	246,996	245,959	0	(574)	0	(574)	0	245,386	0	0	0	8,237	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	09/25/2012	PAID ON PRINCIPAL		45,581	45,581	45,681	45,553	0	28	0	28	0	45,581	0	0	0	1,370	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	09/25/2012	PAID ON PRINCIPAL		381	381	389	386	0	(6)	0	(6)	0	381	0	0	0	14	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	09/25/2012	PAID ON PRINCIPAL		138,132	138,132	141,068	140,215	0	(2,083)	0	(2,083)	0	138,132	0	0	0	5,095	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	09/25/2012	PAID ON PRINCIPAL		116,520	116,520	118,996	118,206	0	(1,686)	0	(1,686)	0	116,520	0	0	0	4,242	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	09/25/2012	PAID ON PRINCIPAL		278,865	278,865	285,967	283,709	0	(4,845)	0	(4,845)	0	278,865	0	0	0	10,289	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	09/25/2012	PAID ON PRINCIPAL		67	67	64	65	0	2	0	2	0	67	0	0	0	3	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	09/25/2012	PAID ON PRINCIPAL		15	15	15	15	0	0	0	0	0	15	0	0	0	1	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	09/25/2012	PAID ON PRINCIPAL		34	34	33	33	0	1	0	1	0	34	0	0	0	2	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	09/25/2012	PAID ON PRINCIPAL		107	107	104	105	0	2	0	2	0	107	0	0	0	5	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	09/25/2012	PAID ON PRINCIPAL		52	52	48	49	0	2	0	2	0	52	0	0	0	2	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	09/25/2012	PAID ON PRINCIPAL		6,133	6,133	5,855	5,976	0	157	0	157	0	6,133	0	0	0	286	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	09/25/2012	PAID ON PRINCIPAL		418	418	393	404	0	14	0	14	0	418	0	0	0	20	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	09/25/2012	PAID ON PRINCIPAL		70	70	66	67	0	2	0	2	0	70	0	0	0	3	03/25/2024	1
31372B JB 7	FNMA PASS TH #267658	7.000	09/25/2012	PAID ON PRINCIPAL		246	246	234	242	0	4	0	4	0	246	0	0	0	11	01/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000	09/25/2012	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	09/25/2012	PAID ON PRINCIPAL		207	207	198	202	0	5	0	5	0	207	0	0	0	10	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000	09/25/2012	PAID ON PRINCIPAL		38	38	36	36	0	1	0	1	0	38	0	0	0	2	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000	09/25/2012	PAID ON PRINCIPAL		77	77	73	74	0	2	0	2	0	77	0	0	0	4	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	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)
31372G R8 4	FNMA PASS TH #272411	7.000	09/25/2012	PAID ON PRINCIPAL		118	118	113	115	0	3	0	3	0	118	0	0	0	6	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000	09/25/2012	PAID ON PRINCIPAL		269	269	255	260	0	9	0	9	0	269	0	0	0	13	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000	09/25/2012	PAID ON PRINCIPAL		194	194	189	191	0	3	0	3	0	194	0	0	0	9	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	09/25/2012	PAID ON PRINCIPAL		322	322	306	312	0	10	0	10	0	322	0	0	0	15	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027	7.000	09/25/2012	PAID ON PRINCIPAL		34	34	33	33	0	1	0	1	0	34	0	0	0	2	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	09/25/2012	PAID ON PRINCIPAL		1,592	1,592	1,499	1,539	0	53	0	53	0	1,592	0	0	0	74	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	09/25/2012	PAID ON PRINCIPAL		671	671	640	648	0	22	0	22	0	671	0	0	0	31	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000	09/25/2012	PAID ON PRINCIPAL		126	126	119	122	0	4	0	4	0	126	0	0	0	6	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881	7.000	09/25/2012	PAID ON PRINCIPAL		294	294	276	283	0	11	0	11	0	294	0	0	0	14	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000	09/25/2012	PAID ON PRINCIPAL		465	465	437	448	0	17	0	17	0	465	0	0	0	22	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000	09/25/2012	PAID ON PRINCIPAL		102	102	98	100	0	2	0	2	0	102	0	0	0	5	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000	09/25/2012	PAID ON PRINCIPAL		1,047	1,047	988	1,016	0	31	0	31	0	1,047	0	0	0	49	05/25/2024	1
31373N FL 2	FNMA PASS TH #298171	6.500	09/25/2012	PAID ON PRINCIPAL		567	567	535	557	0	10	0	10	0	567	0	0	0	25	05/25/2016	1
31373U F3 6	FNMA PASS TH #303586	6.500	09/25/2012	PAID ON PRINCIPAL		5,967	5,967	5,593	5,694	0	274	0	274	0	5,967	0	0	0	261	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500	09/25/2012	PAID ON PRINCIPAL		153	153	160	164	0	(11)	0	(11)	0	153	0	0	0	8	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000	09/25/2012	PAID ON PRINCIPAL		402	402	382	390	0	12	0	12	0	402	0	0	0	18	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945	7.000	09/25/2012	PAID ON PRINCIPAL		223	223	221	221	0	1	0	1	0	223	0	0	0	10	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499	6.500	09/25/2012	PAID ON PRINCIPAL		21	21	20	20	0	1	0	1	0	21	0	0	0	1	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500	09/25/2012	PAID ON PRINCIPAL		308	308	285	291	0	17	0	17	0	308	0	0	0	13	11/25/2025	1
31375D 5F 6	FNMA PASS TH #332146	6.500	09/25/2012	PAID ON PRINCIPAL		1,476	1,476	1,363	1,401	0	75	0	75	0	1,476	0	0	0	64	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000	09/25/2012	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	09/25/2012	PAID ON PRINCIPAL		24,649	24,649	23,597	24,010	0	639	0	639	0	24,649	0	0	0	1,061	06/25/2024	1
31375M HX 4	FNMA PASS TH #338746	6.500	09/25/2012	PAID ON PRINCIPAL		329	329	310	324	0	5	0	5	0	329	0	0	0	15	03/25/2016	1
31375R SY 9	FNMA PASS TH #342635	6.500	09/25/2012	PAID ON PRINCIPAL		9,107	9,107	8,604	8,888	0	220	0	220	0	9,107	0	0	0	441	04/25/2016	1
31375S CQ 1	FNMA PASS TH #343079	6.500	09/25/2012	PAID ON PRINCIPAL		2,107	2,107	1,990	2,060	0	47	0	47	0	2,107	0	0	0	91	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171	6.500	09/25/2012	PAID ON PRINCIPAL		1,334	1,334	1,260	1,306	0	28	0	28	0	1,334	0	0	0	58	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	09/25/2012	PAID ON PRINCIPAL		1,025	1,025	1,016	1,019	0	6	0	6	0	1,025	0	0	0	48	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	09/25/2012	PAID ON PRINCIPAL		1,576	1,576	1,489	1,545	0	31	0	31	0	1,576	0	0	0	68	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	09/25/2012	PAID ON PRINCIPAL		83	83	82	82	0	1	0	1	0	83	0	0	0	4	08/25/2016	1
31376Q N3 3	FNMA PASS TH #362310	7.000	09/25/2012	PAID ON PRINCIPAL		1,865	1,865	1,849	1,855	0	10	0	10	0	1,865	0	0	0	87	10/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	09/25/2012	PAID ON PRINCIPAL		966	966	958	960	0	6	0	6	0	966	0	0	0	45	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	09/25/2012	PAID ON PRINCIPAL		2,541	2,541	2,452	2,460	0	81	0	81	0	2,541	0	0	0	127	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	09/25/2012	PAID ON PRINCIPAL		366	366	353	355	0	10	0	10	0	366	0	0	0	18	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	09/25/2012	PAID ON PRINCIPAL		512	512	515	514	0	(2)	0	(2)	0	512	0	0	0	26	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877	7.500	09/25/2012	PAID ON PRINCIPAL		166	166	166	166	0	0	0	0	0	166	0	0	0	8	07/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	09/25/2012	PAID ON PRINCIPAL		60	60	60	60	0	(0)	0	(0)	0	60	0	0	0	3	12/25/2027	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)
31378R S8 3	FNMA PASS TH #406543 6.500		09/25/2012	PAID ON PRINCIPAL		99,688	99,688	99,914	99,705	0	(16)	0	(16)	0	99,688	0	0	0	4,317	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		09/25/2012	PAID ON PRINCIPAL		541	541	550	547	0	(6)	0	(6)	0	541	0	0	0	25	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543 6.500		09/25/2012	PAID ON PRINCIPAL		4,081	4,081	4,063	4,064	0	17	0	17	0	4,081	0	0	0	177	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		09/25/2012	PAID ON PRINCIPAL		1,800	1,800	1,792	1,792	0	8	0	8	0	1,800	0	0	0	78	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390 7.500		09/25/2012	PAID ON PRINCIPAL		11	11	11	13	0	(2)	0	(2)	0	11	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033 7.500		09/25/2012	PAID ON PRINCIPAL		30	30	31	33	0	(3)	0	(3)	0	30	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #507342 7.500		09/25/2012	PAID ON PRINCIPAL		101	101	105	105	0	(5)	0	(5)	0	101	0	0	0	5	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747 7.000		09/25/2012	PAID ON PRINCIPAL		5,181	5,181	4,840	4,965	0	216	0	216	0	5,181	0	0	0	240	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930 7.000		09/25/2012	PAID ON PRINCIPAL		60	60	58	59	0	2	0	2	0	60	0	0	0	3	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966 7.000		09/25/2012	PAID ON PRINCIPAL		1,028	1,028	973	993	0	35	0	35	0	1,028	0	0	0	47	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994 7.000		09/25/2012	PAID ON PRINCIPAL		291	291	274	280	0	11	0	11	0	291	0	0	0	13	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414 7.500		09/25/2012	PAID ON PRINCIPAL		54	54	57	59	0	(5)	0	(5)	0	54	0	0	0	2	08/25/2029	1
31384H PU 1	FNMA PASS TH #524335 7.500		09/25/2012	PAID ON PRINCIPAL		11	11	11	13	0	(2)	0	(2)	0	11	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376 7.500		09/25/2012	PAID ON PRINCIPAL		83	83	86	93	0	(10)	0	(10)	0	83	0	0	0	4	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153 7.500		09/25/2012	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072 7.500		09/25/2012	PAID ON PRINCIPAL		23	23	24	26	0	(4)	0	(4)	0	23	0	0	0	1	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050 7.500		09/25/2012	PAID ON PRINCIPAL		33,178	33,178	34,630	36,561	0	(3,383)	0	(3,383)	0	33,178	0	0	0	1,742	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299 7.500		09/25/2012	PAID ON PRINCIPAL		2,346	2,346	2,443	2,624	0	(278)	0	(278)	0	2,346	0	0	0	118	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562 7.500		09/25/2012	PAID ON PRINCIPAL		74	74	77	85	0	(11)	0	(11)	0	74	0	0	0	4	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069 6.000		09/25/2012	PAID ON PRINCIPAL		9,058	9,058	9,438	9,294	0	(236)	0	(236)	0	9,058	0	0	0	357	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		09/25/2012	PAID ON PRINCIPAL		2,869	2,869	2,986	2,946	0	(78)	0	(78)	0	2,869	0	0	0	114	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448 7.500		09/25/2012	PAID ON PRINCIPAL		4,117	4,117	4,287	4,564	0	(447)	0	(447)	0	4,117	0	0	0	210	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623 6.000		09/25/2012	PAID ON PRINCIPAL		3,685	3,685	3,836	3,786	0	(101)	0	(101)	0	3,685	0	0	0	148	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578 7.500		09/25/2012	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385R 6U 9	FNMA PASS TH #550883 7.500		09/25/2012	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956 7.500		09/25/2012	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783 4.500		09/25/2012	PAID ON PRINCIPAL		790,091	790,091	779,320	783,188	0	6,903	0	6,903	0	790,091	0	0	0	23,941	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731 7.500		09/25/2012	PAID ON PRINCIPAL		27	27	28	31	0	(4)	0	(4)	0	27	0	0	0	1	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066 7.500		09/25/2012	PAID ON PRINCIPAL		74	74	77	83	0	(9)	0	(9)	0	74	0	0	0	4	12/25/2030	1
31386S PK 7	FNMA PASS TH #572026 5.500		08/25/2012	PAID ON PRINCIPAL		2,066	2,066	2,054	2,057	0	10	0	10	0	2,066	0	0	0	69	04/25/2016	1
31386T MD 4	FNMA PASS TH #572856 5.500		09/25/2012	PAID ON PRINCIPAL		1,222	1,222	1,214	1,215	0	6	0	6	0	1,222	0	0	0	45	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		09/25/2012	PAID ON PRINCIPAL		5,475	5,475	5,442	5,448	0	27	0	27	0	5,475	0	0	0	201	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883 5.500		09/25/2012	PAID ON PRINCIPAL		21,450	21,450	21,276	21,313	0	137	0	137	0	21,450	0	0	0	784	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744 5.500		09/25/2012	PAID ON PRINCIPAL		4,237	4,237	4,211	4,215	0	21	0	21	0	4,237	0	0	0	155	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056 5.000		09/25/2012	PAID ON PRINCIPAL		10,293	10,293	10,016	10,155	0	137	0	137	0	10,293	0	0	0	342	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169 5.500		09/25/2012	PAID ON PRINCIPAL		6,305	6,305	6,304	6,296	0	8	0	8	0	6,305	0	0	0	253	09/25/2016	1

QE058

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.								
31387C	VM 0	FNMA PASS TH #580320	5.500	09/25/2012	PAID ON PRINCIPAL		26,395	26,395	26,317	26,309	0	86	0	86	0	26,395	0	0	0	968	05/25/2016	1
31387S	5E 2	FNMA PASS TH #593145	5.500	09/25/2012	PAID ON PRINCIPAL		26,441	26,441	26,434	26,399	0	42	0	42	0	26,441	0	0	0	909	08/25/2016	1
31387U	D7 3	FNMA PASS TH #594226	7.500	09/25/2012	PAID ON PRINCIPAL		434	434	452	457	0	(23)	0	(23)	0	434	0	0	0	21	05/25/2030	1
31387X	JK 2	FNMA PASS TH #597066	5.500	09/25/2012	PAID ON PRINCIPAL		12,557	12,557	12,554	12,533	0	24	0	24	0	12,557	0	0	0	461	09/25/2016	1
31387X	UC 7	FNMA PASS TH #597379	6.000	09/25/2012	PAID ON PRINCIPAL		8,369	8,369	8,730	8,643	0	(274)	0	(274)	0	8,369	0	0	0	336	09/25/2016	1
31388A	LE 2	FNMA PASS TH #598925	5.500	09/25/2012	PAID ON PRINCIPAL		2,143	2,143	2,166	2,157	0	(14)	0	(14)	0	2,143	0	0	0	79	12/25/2016	1
31388D	ZE 1	FNMA PASS TH #602041	5.500	09/25/2012	PAID ON PRINCIPAL		12,199	12,199	12,196	12,180	0	19	0	19	0	12,199	0	0	0	446	08/25/2016	1
31388D	5H 7	FNMA PASS TH #602148	5.500	09/25/2012	PAID ON PRINCIPAL		23,572	23,572	23,381	23,428	0	145	0	145	0	23,572	0	0	0	931	09/25/2016	1
31388J	JD 8	FNMA PASS TH #606060	5.500	09/25/2012	PAID ON PRINCIPAL		49,185	49,185	49,174	49,113	0	72	0	72	0	49,185	0	0	0	1,715	10/25/2016	1
31388K	CJ 9	FNMA PASS TH #606773	5.500	09/25/2012	PAID ON PRINCIPAL		103,290	103,290	103,266	103,116	0	174	0	174	0	103,290	0	0	0	3,920	10/25/2016	1
31388K	XQ 0	FNMA PASS TH #607387	6.000	09/25/2012	PAID ON PRINCIPAL		1,829	1,829	1,907	1,899	0	(70)	0	(70)	0	1,829	0	0	0	73	11/25/2016	1
31388M	J2 5	FNMA PASS TH #608781	5.500	09/25/2012	PAID ON PRINCIPAL		58,733	58,733	58,237	58,354	0	379	0	379	0	58,733	0	0	0	2,153	10/25/2016	1
31388M	KG 2	FNMA PASS TH #608795	5.500	09/25/2012	PAID ON PRINCIPAL		52,835	52,835	52,521	52,570	0	265	0	265	0	52,835	0	0	0	1,970	10/25/2016	1
31388M	T5 7	FNMA PASS TH #609072	6.000	09/25/2012	PAID ON PRINCIPAL		2,314	2,314	2,414	2,414	0	(100)	0	(100)	0	2,314	0	0	0	93	09/25/2016	1
31388N	CT 1	FNMA PASS TH #609482	5.500	09/25/2012	PAID ON PRINCIPAL		41,694	41,694	41,691	41,637	0	57	0	57	0	41,694	0	0	0	1,423	10/25/2016	1
31388N	C3 8	FNMA PASS TH #609490	7.500	09/25/2012	PAID ON PRINCIPAL		245	245	255	267	0	(22)	0	(22)	0	245	0	0	0	12	10/25/2031	1
31388N	DP 8	FNMA PASS TH #609510	5.500	09/25/2012	PAID ON PRINCIPAL		5,789	5,789	5,787	5,781	0	8	0	8	0	5,789	0	0	0	212	10/25/2016	1
31388N	EK 8	FNMA PASS TH #609538	5.500	09/25/2012	PAID ON PRINCIPAL		13,884	13,884	13,772	13,792	0	92	0	92	0	13,884	0	0	0	508	10/25/2016	1
31388N	ET 9	FNMA PASS TH #609546	5.500	09/25/2012	PAID ON PRINCIPAL		30,409	30,409	30,318	30,311	0	98	0	98	0	30,409	0	0	0	1,115	10/25/2016	1
31388N	EU 6	FNMA PASS TH #609547	6.000	09/25/2012	PAID ON PRINCIPAL		7,297	7,297	7,596	7,501	0	(204)	0	(204)	0	7,297	0	0	0	292	10/25/2016	1
31388N	E2 8	FNMA PASS TH #609553	5.500	09/25/2012	PAID ON PRINCIPAL		13,667	13,667	13,664	13,648	0	19	0	19	0	13,667	0	0	0	460	10/25/2016	1
31388P	P7 0	FNMA PASS TH #610746	5.500	09/25/2012	PAID ON PRINCIPAL		5,638	5,638	5,605	5,610	0	28	0	28	0	5,638	0	0	0	215	11/25/2016	1
31388P	XP 1	FNMA PASS TH #610986	5.500	09/25/2012	PAID ON PRINCIPAL		7,096	7,096	7,054	7,061	0	35	0	35	0	7,096	0	0	0	260	10/25/2016	1
31388Q	FL 8	FNMA PASS TH #611371	5.000	09/25/2012	PAID ON PRINCIPAL		9,095	9,095	8,850	8,967	0	127	0	127	0	9,095	0	0	0	284	10/25/2016	1
31388Q	HX 0	FNMA PASS TH #611446	5.500	09/25/2012	PAID ON PRINCIPAL		8,257	8,257	8,208	8,214	0	43	0	43	0	8,257	0	0	0	303	11/25/2016	1
31388R	C4 7	FNMA PASS TH #612191	5.000	09/25/2012	PAID ON PRINCIPAL		3,317	3,317	3,227	3,254	0	63	0	63	0	3,317	0	0	0	111	11/25/2016	1
31388R	FS 1	FNMA PASS TH #612277	5.500	09/25/2012	PAID ON PRINCIPAL		8,061	8,061	8,013	8,021	0	39	0	39	0	8,061	0	0	0	296	10/25/2016	1
31388R	TN 7	FNMA PASS TH #612657	5.500	09/25/2012	PAID ON PRINCIPAL		6,856	6,856	6,815	6,821	0	35	0	35	0	6,856	0	0	0	251	10/25/2016	1
31388R	4L 8	FNMA PASS TH #612927	5.500	09/25/2012	PAID ON PRINCIPAL		2,662	2,662	2,691	2,680	0	(18)	0	(18)	0	2,662	0	0	0	96	12/25/2016	1
31388T	KX 0	FNMA PASS TH #614210	5.500	09/25/2012	PAID ON PRINCIPAL		18,271	18,271	18,466	18,352	0	(81)	0	(81)	0	18,271	0	0	0	667	12/25/2016	1
31388T	KY 8	FNMA PASS TH #614211	5.500	09/25/2012	PAID ON PRINCIPAL		36,593	36,593	36,985	36,734	0	(141)	0	(141)	0	36,593	0	0	0	1,342	12/25/2016	1
31388U	S2 7	FNMA PASS TH #615337	5.500	09/25/2012	PAID ON PRINCIPAL		14,973	14,973	15,133	15,061	0	(88)	0	(88)	0	14,973	0	0	0	549	12/25/2016	1
31388V	V4 7	FNMA PASS TH #616335	5.500	09/25/2012	PAID ON PRINCIPAL		44,164	44,164	44,636	44,394	0	(231)	0	(231)	0	44,164	0	0	0	1,729	12/25/2016	1
31388V	XR 4	FNMA PASS TH #616388	5.500	09/25/2012	PAID ON PRINCIPAL		23,223	23,223	23,471	23,349	0	(127)	0	(127)	0	23,223	0	0	0	851	12/25/2016	1
31388V	5C 8	FNMA PASS TH #616543	5.000	09/25/2012	PAID ON PRINCIPAL		65,147	65,147	63,396	64,262	0	885	0	885	0	65,147	0	0	0	2,219	12/25/2016	1
31389E	FJ 9	FNMA PASS TH #623069	6.000	09/25/2012	PAID ON PRINCIPAL		8,002	8,002	8,346	8,245	0	(242)	0	(242)	0	8,002	0	0	0	320	12/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31389J B7 8	FNMA PASS TH #626562 6.000		09/25/2012	PAID ON PRINCIPAL		10,999	10,999	11,451	11,370	0	(370)	0	(370)	0	10,999	0	0	0	440	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813 6.000		09/25/2012	PAID ON PRINCIPAL		4,036	4,036	4,210	4,165	0	(130)	0	(130)	0	4,036	0	0	0	162	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948 6.000		09/25/2012	PAID ON PRINCIPAL		4,171	4,171	4,351	4,315	0	(144)	0	(144)	0	4,171	0	0	0	177	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482 7.500		09/25/2012	PAID ON PRINCIPAL		811	811	848	904	0	(93)	0	(93)	0	811	0	0	0	41	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112 6.000		09/25/2012	PAID ON PRINCIPAL		6,259	6,259	6,529	6,514	0	(254)	0	(254)	0	6,259	0	0	0	242	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888 6.000		09/25/2012	PAID ON PRINCIPAL		4,642	4,642	4,843	4,829	0	(187)	0	(187)	0	4,642	0	0	0	169	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587 7.500		09/25/2012	PAID ON PRINCIPAL		325	325	340	362	0	(37)	0	(37)	0	325	0	0	0	16	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771 6.000		09/25/2012	PAID ON PRINCIPAL		5,946	5,946	6,203	6,150	0	(203)	0	(203)	0	5,946	0	0	0	227	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208 6.000		09/25/2012	PAID ON PRINCIPAL		24,742	24,742	25,809	25,457	0	(715)	0	(715)	0	24,742	0	0	0	988	09/25/2017	1
31391E HS 3	FNMA PASS TH #664541 6.000		09/25/2012	PAID ON PRINCIPAL		6,472	6,472	6,751	6,751	0	(279)	0	(279)	0	6,472	0	0	0	259	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317 6.000		09/25/2012	PAID ON PRINCIPAL		15,804	15,804	16,482	16,240	0	(436)	0	(436)	0	15,804	0	0	0	633	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463 5.000		09/25/2012	PAID ON PRINCIPAL		53,183	53,183	54,488	53,723	0	(540)	0	(540)	0	53,183	0	0	0	1,800	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450 5.000		09/25/2012	PAID ON PRINCIPAL		286,105	286,105	293,126	289,625	0	(3,520)	0	(3,520)	0	286,105	0	0	0	9,580	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199 5.000		09/25/2012	PAID ON PRINCIPAL		73,278	73,278	75,076	74,162	0	(884)	0	(884)	0	73,278	0	0	0	2,304	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794 5.000		09/25/2012	PAID ON PRINCIPAL		55,890	55,890	57,262	56,565	0	(675)	0	(675)	0	55,890	0	0	0	1,736	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048 5.500		09/25/2012	PAID ON PRINCIPAL		6,193	6,193	6,325	6,298	0	(106)	0	(106)	0	6,193	0	0	0	239	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337 5.000		09/25/2012	PAID ON PRINCIPAL		551,905	551,905	565,343	557,193	0	(5,287)	0	(5,287)	0	551,905	0	0	0	18,264	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060 6.000		09/25/2012	PAID ON PRINCIPAL		1,838	1,838	1,881	1,887	0	(49)	0	(49)	0	1,838	0	0	0	71	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116 5.000		09/25/2012	PAID ON PRINCIPAL		220,399	220,399	225,780	222,667	0	(2,268)	0	(2,268)	0	220,399	0	0	0	7,549	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144 5.000		09/25/2012	PAID ON PRINCIPAL		60,640	60,640	60,284	60,358	0	281	0	281	0	60,640	0	0	0	1,846	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772 5.000		09/25/2012	PAID ON PRINCIPAL		34,982	34,982	35,840	35,403	0	(422)	0	(422)	0	34,982	0	0	0	1,172	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724 5.000		09/25/2012	PAID ON PRINCIPAL		108,236	108,236	110,892	109,452	0	(1,216)	0	(1,216)	0	108,236	0	0	0	3,604	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826 4.500		09/25/2012	PAID ON PRINCIPAL		235,832	235,832	227,283	231,020	0	4,812	0	4,812	0	235,832	0	0	0	7,079	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577 5.000		09/25/2012	PAID ON PRINCIPAL		290,050	290,050	288,554	288,801	0	1,249	0	1,249	0	290,050	0	0	0	9,714	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491 5.000		09/25/2012	PAID ON PRINCIPAL		281,774	281,774	280,313	280,545	0	1,229	0	1,229	0	281,774	0	0	0	9,098	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936 5.500		09/25/2012	PAID ON PRINCIPAL		79,082	79,082	80,775	80,095	0	(1,012)	0	(1,012)	0	79,082	0	0	0	3,190	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468 4.500		09/25/2012	PAID ON PRINCIPAL		9,270	9,270	9,300	9,271	0	(1)	0	(1)	0	9,270	0	0	0	280	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835 5.000		09/25/2012	PAID ON PRINCIPAL		12,710	12,710	12,641	12,652	0	58	0	58	0	12,710	0	0	0	384	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2012	PAID ON PRINCIPAL		219,819	219,819	219,681	219,448	0	371	0	371	0	219,819	0	0	0	7,366	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		09/25/2012	PAID ON PRINCIPAL		25,365	25,365	25,216	25,244	0	120	0	120	0	25,365	0	0	0	846	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		09/25/2012	PAID ON PRINCIPAL		24,018	24,018	23,877	23,907	0	111	0	111	0	24,018	0	0	0	806	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		09/25/2012	PAID ON PRINCIPAL		26,856	26,856	26,699	26,730	0	126	0	126	0	26,856	0	0	0	896	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		09/25/2012	PAID ON PRINCIPAL		401,998	401,998	383,971	390,338	0	11,660	0	11,660	0	401,998	0	0	0	14,327	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		09/25/2012	PAID ON PRINCIPAL		36,618	36,618	35,119	35,708	0	910	0	910	0	36,618	0	0	0	1,220	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2012	PAID ON PRINCIPAL		496,203	496,203	493,458	493,890	0	2,313	0	2,313	0	496,203	0	0	0	16,477	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		09/25/2012	PAID ON PRINCIPAL		582,604	582,604	557,297	567,921	0	14,683	0	14,683	0	582,604	0	0	0	20,222	07/25/2035	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358F 3N 7	FNR G-5 Z CMO 8.250		09/25/2012	PAID ON PRINCIPAL		11,185	11,185	11,353	11,284	0	(99)	0	(99)	0	11,185	0	0	0	628	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		09/25/2012	PAID ON PRINCIPAL		35,153	35,153	30,650	32,646	0	2,507	0	2,507	0	35,153	0	0	0	1,194	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		09/25/2012	PAID ON PRINCIPAL		586,945	586,945	565,369	573,082	0	13,863	0	13,863	0	586,945	0	0	0	25,679	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		09/25/2012	PAID ON PRINCIPAL		135,046	135,046	128,463	130,856	0	4,190	0	4,190	0	135,046	0	0	0	5,986	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		09/25/2012	PAID ON PRINCIPAL		57,914	57,914	55,082	55,502	0	2,412	0	2,412	0	57,914	0	0	0	2,559	06/25/2029	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		09/25/2012	PAID ON PRINCIPAL		341,708	341,708	357,832	343,682	0	(1,974)	0	(1,974)	0	341,708	0	0	0	13,606	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		09/25/2012	PAID ON PRINCIPAL		272,992	272,992	270,561	271,183	0	1,810	0	1,810	0	272,992	0	0	0	11,944	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		09/25/2012	PAID ON PRINCIPAL		13,984	13,984	14,550	14,670	0	(686)	0	(686)	0	13,984	0	0	0	615	06/25/2042	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		09/25/2012	PAID ON PRINCIPAL		900,626	900,626	950,160	928,496	0	(27,870)	0	(27,870)	0	900,626	0	0	0	29,656	05/25/2022	1
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		08/01/2012	PAID ON PRINCIPAL		629,629	629,629	629,629	629,629	0	0	0	0	0	629,629	0	0	0	22,492	06/15/2020	5*
938865 BM 3	WASHINGTON HSG DEV COR 7.250		09/04/2012	PAID ON PRINCIPAL		27,866	27,866	27,866	27,866	0	0	0	0	0	27,866	0	0	0	1,348	03/01/2020	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					91,805,470	91,664,470	94,288,353	92,029,706	9,756	(302,756)	0	(292,999)	0	91,736,707	0	68,763	68,763	4,182,193	XXX	XXX

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Bonds - Industrial and Miscellaneous

000361 AP 0	AAR CORP (144A) 7.250		08/01/2012	BAS-MERRILL LYNCH		1,496,250	1,500,000	1,474,020	1,474,020	0	926	0	926	0	1,474,946	0	21,304	21,304	58,302	01/15/2022	3FE
018804 AL 8	ALLIANT TECHSYSTEMS IN 6.750		09/07/2012	REDEEMED		1,717,800	1,680,000	1,672,388	1,673,946	0	448	0	448	0	1,674,394	0	43,406	43,406	105,840	04/01/2016	3FE
03073E AD 7	AMERISOURCEBERGEN CORP 5.625		09/15/2012	MATURED		975,000	975,000	967,171	973,489	0	1,511	0	1,511	0	975,000	0	0	0	54,844	09/15/2012	1FE
144141 CS 5	CAROLINA POWER & LIGHT 6.500		07/15/2012	MATURED		2,000,000	2,000,000	2,230,300	2,018,596	0	(18,596)	0	(18,596)	0	2,000,000	0	0	0	130,000	07/15/2012	1FE
15189X AJ 7	CENTERPOINT ENERGY HOU 7.000		08/27/2012	REDEEMED		1,093,970	1,000,000	999,780	999,826	0	132	0	132	0	999,959	0	94,011	94,011	69,222	03/01/2014	1FE
22025Y AJ 9	CORRECTIONS CORP OF AM 6.750		08/27/2012	REDEEMED		841,000	841,000	846,662	840,943	0	(15)	0	(15)	0	840,928	0	72	72	61,025	01/31/2014	3FE
126410 LM 9	CSX TRANS 6.251		07/16/2012	PAID ON PRINCIPAL		87,254	87,254	87,254	87,254	0	0	0	0	0	87,254	0	0	0	5,454	01/15/2023	1FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2012	PAID ON PRINCIPAL		36,809	36,809	30,870	31,236	0	5,573	0	5,573	0	36,809	0	0	0	1,443	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2012	PAID ON PRINCIPAL		16,546	16,546	15,514	15,570	0	976	0	976	0	16,546	0	0	0	766	01/10/2030	2FE
28932M AG 0	ELM RD GENERATING STAT 4.673		07/27/2012	PAID ON PRINCIPAL		55,180	55,180	55,434	55,427	0	(246)	0	(246)	0	55,180	0	0	0	2,560	01/19/2031	1FE
38141G CG 7	GOLDMAN SACHS GROUP 5.700		09/01/2012	MATURED		10,000,000	10,000,000	9,939,700	9,994,002	0	5,998	0	5,998	0	10,000,000	0	0	0	570,000	09/01/2012	1FE
440543 AL 0	HORNBECK OFFSHORE 5.875		09/04/2012	J P MORGAN CHASE SECU		511,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	11,250	11,250	13,953	04/01/2020	3FE
464592 AG 9	ISLE OF CAPRI CASINOS 7.000		09/07/2012	REDEEMED		1,117,000	1,117,000	659,030	659,030	0	90,325	0	90,325	0	749,355	0	367,645	367,645	79,493	03/01/2014	5FE
46625H JA 9	JP MORGAN CHASE 3.150		08/03/2012	J P MORGAN CHASE SECU		1,048,290	1,000,000	1,003,850	1,003,553	0	(463)	0	(463)	0	1,003,091	0	45,199	45,199	34,913	07/05/2016	1FE
48666K AM 1	KB HOME 6.250		08/08/2012	TENDERED		1,198,500	1,175,000	1,163,849	1,082,093	88,226	665	0	88,891	0	1,170,983	0	27,517	27,517	47,530	06/15/2015	4FE
50076Q AV 8	KRAFT FOODS GROUP INC 6.125		08/16/2012	CITIGROUP GLOBAL MARK		897,449	739,000	897,316	897,316	0	(2,222)	0	(2,222)	0	895,094	0	2,355	2,355	4,149	08/23/2018	2FE
50075N AU 8	KRAFT FOODS INC 6.125		07/18/2012	EXCHANGED		904,706	739,000	735,416	736,584	0	204	0	204	0	736,788	0	167,918	167,918	43,629	02/01/2018	2FE
501044 CP 4	KROGER CO 2.200		07/27/2012	CORTVIEW CAPITAL SECU		761,145	750,000	750,000	750,000	0	0	0	0	0	750,000	0	11,145	11,145	8,800	01/15/2017	2FE
502413 AU 1	L-3 COMMUNICATIONS COR 6.375		07/26/2012	REDEEMED		727,130	712,000	712,834	711,738	0	(120)	0	(120)	0	711,618	0	15,512	15,512	35,429	10/15/2015	3FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/17/2012	PAID ON PRINCIPAL		10,963	10,963	10,963	10,963	0	0	0	0	0	10,963	0	0	0	542	06/15/2033	3FE
59018Y J3 6	MERRILL LYNCH 6.050		08/15/2012	MATURED		1,000,000	1,000,000	1,011,290	1,001,602	0	(1,602)	0	(1,602)	0	1,000,000	0	0	0	60,500	08/15/2012	1FE
617446 V8 9	MORGAN STANLEY 5.750		08/31/2012	MATURED		1,000,000	1,000,000	1,085,310	1,022,129	0	(22,129)	0	(22,129)	0	1,000,000	0	0	0	57,500	08/31/2012	1FE
651290 AJ 7	NEWFIELD EXPLORATION 6.625		07/18/2012	REDEEMED		1,533,120	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	33,120	33,120	75,359	04/15/2016	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65332V BH 5	NEXTEL COMMUNICATIONS 6.875		08/24/2012	REDEEMED		319,000	319,000	322,988	319,000	0	0	0	0	0	319,000	0	0	0	17,911	10/31/2013	4FE
693401 AE 1	PERF 2005-1 A5 4.470		09/25/2012	PAID ON PRINCIPAL		1,202,198	1,202,198	1,202,141	1,202,198	0	0	0	0	0	1,202,198	0	0	0	35,913	12/25/2014	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/02/2012	PAID ON PRINCIPAL		81,660	81,660	102,308	96,529	0	(14,869)	0	(14,869)	0	81,660	0	0	0	7,643	01/01/2021	1FE
74733V AB 6	QEP RESOURCES 5.375		08/30/2012	BMO CAPITAL MARKETS		515,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	15,000	15,000	13,736	10/01/2022	3FE
75281A AN 9	RANGE RESOURCES 5.000		08/30/2012	MITSUBISHI SECURITIES		1,041,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	41,250	41,250	24,444	08/15/2022	3FE
786514 BF 5	SAFWAY INC 5.800		08/15/2012	MATURED		1,700,000	1,700,000	1,696,532	1,699,459	0	541	0	541	0	1,700,000	0	0	0	98,600	08/15/2012	2FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2012	PAID ON PRINCIPAL		55,793	55,793	55,793	55,793	0	0	0	0	0	55,793	0	0	0	3,273	07/02/2030	1FE
925524 AT 7	VIACOM INC 5.625		07/11/2012	REDEEMED		1,005,030	1,000,000	984,340	998,130	0	1,464	0	1,464	0	999,593	0	5,437	5,437	50,938	08/15/2012	2FE
94974B FA 3	WELLS FARGO 1.250		07/24/2012	WELLS FARGO SECURITIE		1,002,400	1,000,000	997,160	997,160	0	420	0	420	0	997,580	0	4,820	4,820	5,625	02/13/2015	1FE
960413 AE 2	WESTLAKE CHEMICALS 6.625		07/30/2012	REDEEMED		4,088,320	4,000,000	4,013,125	4,004,000	0	(1,136)	0	(1,136)	0	4,002,863	0	85,457	85,457	276,042	01/15/2016	2FE
984121 CF 8	XEROX CORP 2.950		09/28/2012	STERNE AGEE & LEACH I		1,034,470	1,000,000	1,006,910	1,006,910	0	(714)	0	(714)	0	1,006,196	0	28,274	28,274	14,750	03/15/2017	2FE
988498 AA 9	YUM! BRANDS INC 7.700		07/01/2012	MATURED		2,000,000	2,000,000	2,390,380	2,029,599	0	(29,599)	0	(29,599)	0	2,000,000	0	0	0	154,000	07/01/2012	2FE
013716 AR 6	ALCAN INC 4.875	A	09/15/2012	MATURED		2,000,000	2,000,000	2,028,080	2,002,787	0	(2,787)	0	(2,787)	0	2,000,000	0	0	0	97,500	09/15/2012	1FE
046353 AC 2	ASTRAZENECA PLC 5.400	F	09/15/2012	MATURED		1,000,000	1,000,000	1,031,870	1,005,072	0	(5,072)	0	(5,072)	0	1,000,000	0	0	0	54,000	09/15/2012	1FE
638602 BM 3	NATIONWIDE BUILDING (1 2.500	F	08/17/2012	MATURED		1,000,000	1,000,000	999,280	999,830	0	170	0	170	0	1,000,000	0	0	0	25,000	08/17/2012	1FE
902118 BP 2	TYCO INTERNATIONAL FIN 3.750	E	07/12/2012	TENDERED		1,125,630	1,000,000	996,820	997,205	0	230	0	230	0	997,435	0	128,195	128,195	37,188	01/15/2018	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		07/23/2012	PAID ON PRINCIPAL		67,357	67,357	70,304	67,137	0	220	0	220	0	67,357	0	0	0	2,986	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2012	PAID ON PRINCIPAL		1,012,525	1,012,525	1,006,750	982,491	24,259	5,775	0	30,034	0	1,012,525	0	0	0	38,811	01/31/2036	3FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .566		09/25/2012	PAID ON PRINCIPAL		119,752	119,752	93,407	93,443	0	26,310	0	26,310	0	119,752	0	0	0	305	01/25/2035	1AM
07386H NQ 0	BALTA 2004-12 1A1 CMO .585		08/27/2012	PAID ON PRINCIPAL		60,043	60,043	46,833	46,851	0	13,191	0	13,191	0	60,043	0	0	0	125	01/25/2035	1AM
07386H NQ 0	BALTA 2004-12 1A1 CMO .596		07/25/2012	PAID ON PRINCIPAL		52,060	52,060	40,607	40,622	0	11,438	0	11,438	0	52,060	0	0	0	80	01/25/2035	1AM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		09/25/2012	PAID ON PRINCIPAL		53,711	53,711	52,120	52,092	0	1,619	0	1,619	0	53,711	0	0	0	1,162	05/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		07/25/2012	PAID ON PRINCIPAL		33,675	33,675	32,678	32,660	0	1,015	0	1,015	0	33,675	0	0	0	590	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 3.132		07/25/2012	PAID ON PRINCIPAL		7,777	7,777	7,543	7,548	0	229	0	229	0	7,777	0	0	0	136	06/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 3.133		09/25/2012	PAID ON PRINCIPAL		15,337	15,337	14,875	14,886	0	451	0	451	0	15,337	0	0	0	312	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2012	PAID ON PRINCIPAL		306,695	306,695	310,086	307,720	0	(1,024)	0	(1,024)	0	306,695	0	0	0	9,748	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		365,155	365,155	356,845	359,880	(0)	5,275	0	5,275	0	365,155	0	0	0	11,914	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		362,925	362,925	354,703	358,036	0	4,889	0	4,889	0	362,925	0	0	0	12,233	12/25/2018	1FM
161546 EF 9	CFAB 2003-1 2A2 .876		09/25/2012	PAID ON PRINCIPAL		3,625	3,625	3,628	3,034	0	591	0	591	0	3,625	0	0	0	25	11/25/2032	1FM
161546 EF 9	CFAB 2003-1 2A2 .895		08/27/2012	PAID ON PRINCIPAL		6,032	6,032	6,037	5,048	0	984	0	984	0	6,032	0	0	0	37	11/25/2032	1FM
161546 EF 9	CFAB 2003-1 2A2 .906		07/25/2012	PAID ON PRINCIPAL		867	867	867	725	0	141	0	141	0	867	0	0	0	5	11/25/2032	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		2,425	2,425	2,425	2,431	0	(6)	0	(6)	0	2,425	0	0	0	97	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		2,586	2,586	2,569	2,571	0	15	0	15	0	2,586	0	0	0	96	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		09/25/2012	PAID ON PRINCIPAL		239,826	239,826	242,899	242,534	0	(2,708)	0	(2,708)	0	239,826	0	0	0	9,614	12/25/2035	3AM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		376,428	376,428	390,497	396,330	12,970	(32,872)	0	(19,902)	0	376,428	0	0	0	15,949	12/25/2033	1FM

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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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		268,870	268,870	271,348	269,696	0	(826)	0	(826)	0	268,870	0	0	0	9,319	10/25/2019	1FM
12667F A4 7	CWALT 2004-33 3A1 (CMO) 2.707		07/25/2012	PAID ON PRINCIPAL		69,107	69,107	49,585	49,585	0	19,523	0	19,523	0	69,107	0	0	0	959	12/25/2034	1AM
12667F A4 7	CWALT 2004-33 3A1 (CMO) 2.707		09/25/2012	PAID ON PRINCIPAL		148,571	148,571	106,600	106,600	0	41,971	0	41,971	0	148,571	0	0	0	2,543	12/25/2034	1AM
36242D KV 4	GSR 2004-12 2A2 CMO 2.785		07/25/2012	PAID ON PRINCIPAL		4,463	4,463	3,688	3,373	0	1,089	0	1,089	0	4,463	0	0	0	71	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.908		09/25/2012	PAID ON PRINCIPAL		46,004	46,004	38,018	34,775	0	11,229	0	11,229	0	46,004	0	0	0	847	12/25/2034	1FM
46630G BC 8	JPMMT 2007-A1 7A2 CMO 2.972		07/26/2012	PAID ON PRINCIPAL		114,027	114,027	111,051	93,129	0	20,897	0	20,897	0	114,027	0	0	0	2,590	12/25/2035	1FM
576455 AC 3	MABS 2006-HE5 A3 .376		09/25/2012	PAID ON PRINCIPAL		81,269	81,269	44,852	46,222	0	35,047	0	35,047	0	81,269	0	0	0	253	11/25/2036	1FM
576455 AC 3	MABS 2006-HE5 A3 .395		08/27/2012	PAID ON PRINCIPAL		113,431	113,431	62,602	64,514	0	48,917	0	48,917	0	113,431	0	0	0	318	11/25/2036	1FM
576455 AC 3	MABS 2006-HE5 A3 .406		07/25/2012	PAID ON PRINCIPAL		80,225	80,225	44,276	45,628	0	34,597	0	34,597	0	80,225	0	0	0	195	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .376		09/25/2012	PAID ON PRINCIPAL		56,761	56,761	25,270	27,246	0	29,515	0	29,515	0	56,761	0	0	0	177	10/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .395		08/27/2012	PAID ON PRINCIPAL		103,041	103,041	45,874	49,461	0	53,581	0	53,581	0	103,041	0	0	0	289	10/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .406		07/25/2012	PAID ON PRINCIPAL		124,799	124,799	55,561	59,905	0	64,895	0	64,895	0	124,799	0	0	0	303	10/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .396		09/25/2012	PAID ON PRINCIPAL		38,820	38,820	14,887	15,766	0	23,054	0	23,054	0	38,820	0	0	0	127	02/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .415		08/27/2012	PAID ON PRINCIPAL		76,014	76,014	29,150	30,871	0	45,142	0	45,142	0	76,014	0	0	0	223	02/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .426		07/25/2012	PAID ON PRINCIPAL		68,316	68,316	26,199	27,745	0	40,571	0	40,571	0	68,316	0	0	0	174	02/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		180,463	180,463	182,267	180,957	0	(494)	0	(494)	0	180,463	0	0	0	5,827	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		27,178	27,178	27,285	27,170	0	8	0	8	0	27,178	0	0	0	823	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		808,160	808,160	789,723	788,642	0	19,518	0	19,518	0	808,160	0	0	0	32,085	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		534,619	534,619	531,863	532,330	0	2,289	0	2,289	0	534,619	0	0	0	17,868	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .646		07/25/2012	PAID ON PRINCIPAL		204,099	204,099	183,210	183,717	0	20,383	0	20,383	0	204,099	0	0	0	783	08/25/2034	1FE
61744C BD 7	MSAC 2004-SD1 A 1.016		09/25/2012	PAID ON PRINCIPAL		144,374	144,374	129,597	129,956	(0)	14,418	0	14,418	0	144,374	0	0	0	812	08/25/2034	1FE
61744C BD 7	MSAC 2004-SD1 A 1.035		08/27/2012	PAID ON PRINCIPAL		208,664	208,664	187,307	187,826	0	20,838	0	20,838	0	208,664	0	0	0	1,000	08/25/2034	1FE
68383N BL 6	OPMAC 2005-3 A1B CMO .476		09/25/2012	PAID ON PRINCIPAL		84,680	84,680	78,382	78,402	0	6,279	0	6,279	0	84,680	0	0	0	331	07/25/2035	1FE
68383N BL 6	OPMAC 2005-3 A1B CMO .495		08/27/2012	PAID ON PRINCIPAL		150,830	150,830	139,612	139,646	0	11,184	0	11,184	0	150,830	0	0	0	529	07/25/2035	1FE
68383N BL 6	OPMAC 2005-3 A1B CMO .506		07/25/2012	PAID ON PRINCIPAL		49,212	49,212	45,552	45,563	0	3,649	0	3,649	0	49,212	0	0	0	150	07/25/2035	1FE
76110H M6 3	RALI 2005-QA1 A1 CMO .516		09/25/2012	PAID ON PRINCIPAL		31,714	31,714	26,482	26,465	0	5,249	0	5,249	0	31,714	0	0	0	131	01/25/2035	1AM
76110H M6 3	RALI 2005-QA1 A1 CMO .535		08/25/2012	PAID ON PRINCIPAL		146,625	146,625	122,432	122,356	0	24,269	0	24,269	0	146,625	0	0	0	541	01/25/2035	1AM
76110H M6 3	RALI 2005-QA1 A1 CMO .546		07/25/2012	PAID ON PRINCIPAL		58,870	58,870	49,157	49,126	0	9,744	0	9,744	0	58,870	0	0	0	190	01/25/2035	1AM
76112B WV 8	RAMP 2005-RS7 A3 .586		09/25/2012	PAID ON PRINCIPAL		58,588	58,588	41,158	44,404	0	14,184	0	14,184	0	58,588	0	0	0	276	07/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .605		08/27/2012	PAID ON PRINCIPAL		58,503	58,503	41,098	44,339	0	14,163	0	14,163	0	58,503	0	0	0	247	07/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .616		07/25/2012	PAID ON PRINCIPAL		56,288	56,288	39,542	42,661	0	13,627	0	13,627	0	56,288	0	0	0	206	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		09/25/2012	PAID ON PRINCIPAL		35,476	35,476	35,470	35,391	0	85	0	85	0	35,476	0	0	0	1,093	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 AIIB (AM) .856		09/25/2012	PAID ON PRINCIPAL		4,674	4,674	3,396	3,174	0	1,500	0	1,500	0	4,674	0	0	0	32	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 AIIB (AM) .875		08/27/2012	PAID ON PRINCIPAL		767	767	557	521	0	246	0	246	0	767	0	0	0	5	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 AIIB (AM) .886		07/25/2012	PAID ON PRINCIPAL		3,191	3,191	2,318	2,167	0	1,024	0	1,024	0	3,191	0	0	0	17	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		09/25/2012	PAID ON PRINCIPAL		466,121	466,121	449,625	454,849	0	11,272	0	11,272	0	466,121	0	0	0	14,875	12/25/2018	1FM

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Designation or Market Indicator (a)
81377N AA 2	SABR 2007-BR3 A2A .286		09/25/2012	PAID ON PRINCIPAL		42,964	42,964	14,707	16,591	0	26,373	0	26,373	0	42,964	0	0	0	105	04/25/2037	1FM
81377N AA 2	SABR 2007-BR3 A2A .305		08/27/2012	PAID ON PRINCIPAL		35,890	35,890	12,286	13,860	0	22,031	0	22,031	0	35,890	0	0	0	79	04/25/2037	1FM
81377N AA 2	SABR 2007-BR3 A2A .316		07/25/2012	PAID ON PRINCIPAL		34,843	34,843	11,928	13,455	0	21,388	0	21,388	0	34,843	0	0	0	66	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		09/25/2012	PAID ON PRINCIPAL		16,530	16,530	15,974	16,261	0	269	0	269	0	16,530	0	0	0	688	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.491		09/25/2012	PAID ON PRINCIPAL		267,558	267,558	212,144	211,026	0	56,532	0	56,532	0	267,558	0	0	0	3,097	04/25/2033	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.510		08/27/2012	PAID ON PRINCIPAL		241,023	241,023	191,105	190,097	0	50,926	0	50,926	0	241,023	0	0	0	2,496	04/25/2033	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.521		07/25/2012	PAID ON PRINCIPAL		183,378	183,378	145,399	144,633	0	38,746	0	38,746	0	183,378	0	0	0	1,644	04/25/2033	1FM
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		44,541	44,541	45,090	44,473	0	68	0	68	0	44,541	0	0	0	1,884	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.120		09/25/2012	PAID ON PRINCIPAL		1,388	1,388	1,268	1,265	0	123	0	123	0	1,388	0	0	0	221	03/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.120		07/25/2012	PAID ON PRINCIPAL		4,673	4,673	4,269	4,259	0	414	0	414	0	4,673	0	0	0	59	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		978,368	978,368	974,699	974,924	0	3,444	0	3,444	0	978,368	0	0	0	32,383	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		79,684	79,684	78,489	78,968	0	716	0	716	0	79,684	0	0	0	2,337	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2012	PAID ON PRINCIPAL		57,454	57,454	57,634	57,445	0	9	0	9	0	57,454	0	0	0	1,797	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		09/25/2012	PAID ON PRINCIPAL		215,682	215,682	205,445	203,931	0	11,751	0	11,751	0	215,682	0	0	0	5,543	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 4.681		09/25/2012	PAID ON PRINCIPAL		103,187	103,187	100,374	100,081	0	3,106	0	3,106	0	103,187	0	0	0	3,429	12/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 4.695		07/25/2012	PAID ON PRINCIPAL		62,456	62,456	60,753	60,576	0	1,880	0	1,880	0	62,456	0	0	0	1,710	12/25/2033	1FM
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		48,728	48,728	48,438	48,518	0	210	0	210	0	48,728	0	0	0	1,451	12/25/2018	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		09/25/2012	PAID ON PRINCIPAL		473,506	473,506	463,851	468,204	0	5,301	0	5,301	0	473,506	0	0	0	16,734	12/25/2033	1FM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.612		07/25/2012	PAID ON PRINCIPAL		29,853	29,853	25,767	25,767	0	4,086	0	4,086	0	29,853	0	0	0	326	01/25/2035	1AM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.615		09/25/2012	PAID ON PRINCIPAL		60,344	60,344	52,084	52,084	0	8,260	0	8,260	0	60,344	0	0	0	833	01/25/2035	1AM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.685		07/25/2012	PAID ON PRINCIPAL		67,325	67,325	59,246	59,235	0	8,090	0	8,090	0	67,325	0	0	0	1,060	04/25/2035	1AM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.689		09/25/2012	PAID ON PRINCIPAL		105,028	105,028	92,424	92,407	0	12,621	0	12,621	0	105,028	0	0	0	1,995	04/25/2035	1AM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.359		07/20/2012	PAID ON PRINCIPAL		1,386	1,386	1,228	1,251	0	134	0	134	0	1,386	0	0	0	43	10/20/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.359		09/20/2012	PAID ON PRINCIPAL		59,645	59,645	52,858	53,864	0	5,781	0	5,781	0	59,645	0	0	0	2,365	10/20/2035	1FM
22541S AD 0	CSFB 2004-C1 A4 4.750		09/15/2012	PAID ON PRINCIPAL		144,743	144,743	145,466	144,708	0	34	0	34	0	144,743	0	0	0	4,533	01/15/2037	1FM
36828Q DN 3	GECMC 2004-C1 A3 4.596		09/10/2012	PAID ON PRINCIPAL		68,305	68,305	68,644	68,312	0	(7)	0	(7)	0	68,305	0	0	0	2,089	11/10/2038	1FM
46625M NP 0	JPMCC 2002-CIB5 A2 5.161		09/12/2012	PAID ON PRINCIPAL		3,016,365	3,016,365	3,033,335	3,013,359	0	3,006	0	3,006	0	3,016,365	0	0	0	98,059	10/12/2037	1FM
929766 EA 7	WBCMT 2003-C4 A2 4.566		09/15/2012	PAID ON PRINCIPAL		43,844	43,844	44,522	43,874	0	(30)	0	(30)	0	43,844	0	0	0	1,398	04/15/2035	1FM
929766 MU 4	WBCMT 2003-C9 A4 5.012		09/15/2012	PAID ON PRINCIPAL		30,208	30,208	30,359	30,194	0	15	0	15	0	30,208	0	0	0	1,136	12/15/2035	1FM
80281A AB 5	SDART 2012-1 A2 1.250		09/15/2012	PAID ON PRINCIPAL		479,122	479,122	479,109	479,109	0	13	0	13	0	479,122	0	0	0	3,556	04/15/2015	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					62,993,748	62,087,038	61,476,237	60,725,936	125,454	993,471	0	1,118,925	0	61,844,861	0	1,148,886	1,148,886	2,831,157	XXX	XXX
8399997.	Total - Bonds - Part 4					242,077,488	240,865,578	247,390,520	239,623,473	135,210	338,886	0	474,097	0	240,097,570	0	1,979,918	1,979,918	11,239,908	XXX	XXX
8399999.	Total - Bonds					242,077,488	240,865,578	247,390,520	239,623,473	135,210	338,886	0	474,097	0	240,097,570	0	1,979,918	1,979,918	11,239,908	XXX	XXX

QE05.14

Common Stocks - Industrial and Miscellaneous

87159A	10	3	SYNAGEVA BIOPHARMA CORP	08/30/2012	CITIGROUP GLOBAL MARKETS	4,803,000	241,448	XXX	238,517	0	0	0	0	0	238,517	0	2,931	2,931	0	XXX	L
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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 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.							
96950F 10 4	WILLIAMS PARTNERS LP.....	09/10/2012	CITIGROUP GLOBAL MARKETS	33,629,000	1,740,827	XXX	1,734,012	0	0	0	0	0	0	1,734,012	0	6,814	6,814	0	XXX	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....				1,982,275	XXX	1,972,529	0	0	0	0	0	0	1,972,529	0	9,745	9,745	0	XXX	.XXX...
9799997	Total - Common Stocks - Part 4.....				1,982,275	XXX	1,972,529	0	0	0	0	0	0	1,972,529	0	9,745	9,745	0	XXX	.XXX...
9799999.	Total - Common Stocks.....				1,982,275	XXX	1,972,529	0	0	0	0	0	0	1,972,529	0	9,745	9,745	0	XXX	.XXX...
9899999.	Total - Preferred and Common Stocks.....				1,982,275	XXX	1,972,529	0	0	0	0	0	0	1,972,529	0	9,745	9,745	0	XXX	.XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....				244,059,763	XXX	249,363,049	239,623,473	135,210	338,886	0	474,097	0	242,070,099	0	1,989,663	1,989,663	11,239,908	XXX	.XXX...

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

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)	
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
Short Futures																				
Hedging Other																				
FVZ2.....	(2,750)	(2,750,000)	US 5-YR NOTE.....	PORTFOLIO HEDGE.....	D-1.....	INTEREST....	.12/31/2012...	CBT.....	.08/29/2012...	.....124.0781	.....124.6328	.....(1,525,370)	.....0	.....(1,525,370)	.....(1,525,370)	.....0	.....0	.....1,512,500	0001.....	
13429999	Total-Short Futures-Hedging Other.....												.....(1,525,370)	.....0	.....(1,525,370)	.....(1,525,370)	.....0	.....0	.....1,512,500	.....XXX.....
13899999	Total-Short Futures.....												.....(1,525,370)	.....0	.....(1,525,370)	.....(1,525,370)	.....0	.....0	.....1,512,500	.....XXX.....
14099999	Total-Hedging Other.....												.....(1,525,370)	.....0	.....(1,525,370)	.....(1,525,370)	.....0	.....0	.....1,512,500	.....XXX.....
14499999	TOTAL.....											(1,525,370)0(1,525,370)(1,525,370)001,512,500XXX.....

QE07

Broker Name	Net Cash Deposits
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NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....(1,525,370)	.....0	.....1,512,500	.....1,512,500
0899999. Totals.....			.....0	.....0	.....0	.....0	.....0	.....(1,525,370)	.....0	.....1,512,500	.....1,512,500

QE08

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - CS A TREASURY		1.....	31,686,972	31,686,972	10/01/2012...
	REPO - RBC A TREASURY.....		1.....	3,336,511	3,336,511	10/01/2012...
	REPO - ROYAL A TREASURY.....		1.....	31,686,972	31,686,972	10/01/2012...
0199999	U.S. Government - Issuer Obligations.....			66,710,455	66,710,455	...XXX.....
0599999	Total - U.S. Government.....			66,710,455	66,710,455	...XXX.....
6199999	Total - Issuer Obligations.....			66,710,455	66,710,455	...XXX.....
6599999	Subtotal - Bonds.....			66,710,455	66,710,455	...XXX.....
9999999	Totals.....			66,710,455	66,710,455	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....43,612,049 Book/Adjusted Carrying Value \$.....43,612,049
- Average balance for the year to date: Fair Value \$.....34,100,092 Book/Adjusted Carrying Value \$.....34,100,092
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....66,710,455 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 \$.....66,710,455 Book/Adjusted Carrying Value \$.....66,710,455

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	.....29	.....0	.....784,510	.....775,699	.....1,305,797	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(124,738)	.....(6,549)	.....(17,141)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....36,650	.....54,370	.....43,170	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....29	.....0	.....696,422	.....823,519	.....1,331,826	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....29	.....0	.....696,422	.....823,519	.....1,331,826	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	.....XXX	.....XXX	.....357	.....275	.....(278)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....29	.....0	.....696,780	.....823,794	.....1,331,548	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE12



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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(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



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(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 September 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
.....445,812	.....656,579	.....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