

QUARTERLY STATEMENT

AS OF JUNE 30, 2013

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, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 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


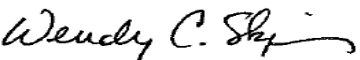
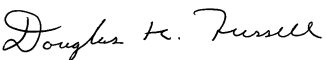
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman, President & Chief Executive Officer	MADELYN JOSEPH LANKTON.....	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	MARIA OLIVO.....	Executive Vice President, Strategic Development & Treasurer
3. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
4. ALAN DAVID SCHNITZER.....	Vice Chairman & Chief Legal Officer	GREGORY CHESHIRE TOCZYDLOWSKI.....	Executive Vice President, Personal Insurance
5. DOREEN SPADORCIA.....	Vice Chairman	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Policy
6. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
7. ROBERT CARL BRODY.....	Executive Vice President, Claim Services	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

23rd day of July, 2013



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.....	9,227,504,561	0	9,227,504,561	8,999,341,215
2. Stocks:				
2.1 Preferred stocks.....	35,175,625	0	35,175,625	35,287,020
2.2 Common stocks.....	3,462,584,930	0	3,462,584,930	3,147,013,200
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	12,579
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 (\$.....(238,551)), cash equivalents (\$.....53,400,000) and short-term investments (\$.....89,206,956).....	142,368,405	0	142,368,405	197,367,645
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	880,446,054	46,835,320	833,610,734	819,971,892
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	14,522,937	0	14,522,937	95,985,179
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,762,602,512	46,835,320	13,715,767,192	13,294,978,730
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	107,260,187	0	107,260,187	107,157,536
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	518,086,209	32,172,501	485,913,709	419,688,184
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....24,157,122 earned but unbilled premiums).....	870,723,192	7,390,759	863,332,432	812,004,529
15.3 Accrued retrospective premiums.....	19,100,882	892,381	18,208,500	23,256,082
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	28,807,778	0	28,807,778	27,574,490
16.2 Funds held by or deposited with reinsured companies.....	2,503,286	0	2,503,286	3,161,024
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.....	10,875	0	10,875	0
18.2 Net deferred tax asset.....	356,025,568	73,576,524	282,449,044	295,298,553
19. Guaranty funds receivable or on deposit.....	731,722	0	731,722	828,525
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.....	16,509,994	0	16,509,994	76,022,656
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	151,698,114	55,720,725	95,977,389	77,147,337
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,834,060,320	216,588,211	15,617,472,109	15,137,117,645
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	15,834,060,320	216,588,211	15,617,472,109	15,137,117,645

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	56,264,135	0	56,264,135	31,379,911
2502. Equities and deposits in pools and associations.....	18,786,931	0	18,786,931	22,674,153
2503. Amounts receivable under high deductible policies.....	12,565,250	1,256,578	11,308,672	13,128,278
2598. Summary of remaining write-ins for Line 25 from overflow page.....	64,081,798	54,464,147	9,617,651	9,964,996
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	151,698,114	55,720,725	95,977,389	77,147,337

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....726,150,793).....	6,066,600,396	6,094,710,385
2. Reinsurance payable on paid losses and loss adjustment expenses.....	211,828,304	264,935,547
3. Loss adjustment expenses.....	1,309,783,138	1,324,921,462
4. Commissions payable, contingent commissions and other similar charges.....	82,494,485	115,652,498
5. Other expenses (excluding taxes, licenses and fees).....	90,248,854	113,709,204
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	74,763,301	69,406,098
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	31,740,401
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....218,589 and interest thereon \$....37,809.....	256,398	273,385
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....183,243,687 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.....	1,817,235,873	1,770,908,557
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,551,887	10,579,149
12. Ceded reinsurance premiums payable (net of ceding commissions).....	73,440,186	71,712,147
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	37,319,210	37,045,792
15. Remittances and items not allocated.....	(3,317,647)	(1,239,153)
16. Provision for reinsurance (including \$.....0 certified).....	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	0
20. Derivatives.....	0	0
21. Payable for securities.....	43,741,274	9,872,605
22. Payable for securities lending.....	14,522,937	95,985,179
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.....	(21,243,463)	(22,613,143)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,809,225,132	9,987,600,111
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,809,225,132	9,987,600,111
29. Aggregate write-ins for special surplus funds.....	21,540,883	22,837,291
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).....	3,581,881,509	2,921,855,658
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).....	5,808,246,977	5,149,517,534
38. Totals (Page 2, Line 28, Col. 3).....	15,617,472,109	15,137,117,645

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	459,749	460,943
2503. Other statutory provisions.....	7,277	7,277
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(22,210,489)	(23,581,363)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(21,243,463)	(22,613,143)
2901. Special surplus from retroactive reinsurance.....	21,540,883	22,837,291
2902.	0	0
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).....	21,540,883	22,837,291
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 \$.....178,835,880).....	169,187,978	154,238,447	315,579,310
1.2 Assumed..... (written \$.....2,024,988,148).....	1,976,191,705	1,955,559,270	3,957,435,767
1.3 Ceded..... (written \$.....180,805,661).....	172,225,599	158,054,846	323,296,675
1.4 Net..... (written \$.....2,023,018,367).....	1,973,154,084	1,951,742,871	3,949,718,402
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,050,522,556):			
2.1 Direct.....	49,832,579	76,285,060	170,304,761
2.2 Assumed.....	1,003,805,923	1,092,705,330	2,260,340,367
2.3 Ceded.....	50,661,511	66,240,455	172,813,594
2.4 Net.....	1,002,976,991	1,102,749,936	2,257,831,534
3. Loss adjustment expenses incurred.....	227,243,369	222,247,099	441,526,153
4. Other underwriting expenses incurred.....	629,562,012	634,120,896	1,274,056,067
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,859,782,372	1,959,117,930	3,973,413,754
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	113,371,712	(7,375,059)	(23,695,352)
INVESTMENT INCOME			
9. Net investment income earned.....	207,561,683	230,972,084	720,718,151
10. Net realized capital gains (losses) less capital gains tax of \$.....9,663,168.....	45,075,477	(31,438,790)	(37,377,520)
11. Net investment gain (loss) (Lines 9 + 10).....	252,637,160	199,533,294	683,340,632
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(4,318,805) amount charged off \$.....248,736).....	(4,567,541)	(4,897,197)	(9,747,944)
13. Finance and service charges not included in premiums.....	8,293,862	9,438,046	17,934,581
14. Aggregate write-ins for miscellaneous income.....	17,694,972	3,302,031	2,988,081
15. Total other income (Lines 12 through 14).....	21,421,293	7,842,881	11,174,717
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	387,430,165	200,001,116	670,819,997
17. Dividends to policyholders.....	4,069,527	4,105,192	8,193,357
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).....	383,360,638	195,895,924	662,626,640
19. Federal and foreign income taxes incurred.....	63,488,577	29,180,654	52,210,868
20. Net income (Line 18 minus Line 19) (to Line 22).....	319,872,060	166,715,270	610,415,771
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,149,517,534	4,897,219,874	4,897,219,874
22. Net income (from Line 20).....	319,872,060	166,715,270	610,415,771
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 \$.....502,952.....	342,761,463	311,752,690	265,290,115
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,199,977)	(1,749,110)	2,272,358
26. Change in net deferred income tax.....	(30,294,281)	(20,526,904)	(41,220,783)
27. Change in nonadmitted assets.....	29,689,618	29,281,949	41,077,600
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.....	0	(5,537,402)	(5,537,402)
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	(150,000,000)	(620,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,099,440)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	658,729,443	329,936,493	252,297,660
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,808,246,977	5,227,156,367	5,149,517,534
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	18,520,510	(91,941)	(213,616)
1402. Fines and penalties of regulatory authorities.....	(36,296)	(41,739)	(72,833)
1403. Retroactive reinsurance gain/loss.....	(789,243)	3,435,711	3,274,531
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).....	17,694,972	3,302,031	2,988,081
3701. Prior period adjustment.....	(1,099,440)	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(1,099,440)	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,908,191,055	1,924,145,912	3,927,309,720
2. Net investment income.....	232,004,263	250,476,298	762,423,850
3. Miscellaneous income.....	21,421,293	7,842,881	11,174,717
4. Total (Lines 1 through 3).....	2,161,616,611	2,182,465,091	4,700,908,287
5. Benefit and loss related payments.....	1,084,769,774	1,056,177,514	2,174,746,444
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	924,386,713	924,508,883	1,733,244,788
8. Dividends paid to policyholders.....	3,096,789	2,857,312	7,028,189
9. Federal and foreign income taxes paid (recovered) net of \$ 2,200,906 tax on capital gains (losses).....	104,903,022	5,452,562	(39,026,077)
10. Total (Lines 5 through 9).....	2,117,156,297	1,988,996,272	3,875,993,344
11. Net cash from operations (Line 4 minus Line 10).....	44,460,313	193,468,819	824,914,943
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	590,435,957	744,474,995	1,456,413,598
12.2 Stocks.....	3,338,280	6,220,622	8,208,518
12.3 Mortgage loans.....	11,374	520,416	522,155
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	32,043,396	52,120,306	85,953,135
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	9,388	0	0
12.7 Miscellaneous proceeds.....	165,087,209	25,000,000	25,000,000
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	790,925,605	828,336,339	1,576,097,406
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	838,159,822	830,002,119	1,597,299,645
13.2 Stocks.....	2,022,568	0	2,114,589
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	22,537,042	27,552,332	57,788,929
13.6 Miscellaneous applications.....	0	76,995,850	126,852,366
13.7 Total investments acquired (Lines 13.1 to 13.6).....	862,719,432	934,550,301	1,784,055,530
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).....	(71,793,827)	(106,213,962)	(207,958,123)
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.....	(17,005)	(15,878)	(32,310)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	150,000,000	620,000,000
16.6 Other cash provided (applied).....	(27,648,722)	(68,936,126)	23,525,042
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(27,665,726)	(218,952,004)	(596,507,269)
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).....	(54,999,240)	(131,697,147)	20,449,551
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	197,367,645	176,918,094	176,918,094
19.2 End of period (Line 18 plus Line 19.1).....	142,368,405	45,220,948	197,367,645
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Interest received in securities.....	381,506	0	87,433
20.0002 Stock distribution from limited partnerships.....	200,037	0	2,114,589
20.0003 Dissolution of subsidiaries.....	0	3,972,424	3,972,424
20.0004 Exchange of bonds.....	0	0	1,145,297

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

During the first quarter of 2013, an error in the reporting of "Taxes, licenses and fees" (TL&F), "Receivable from/Payable to parent, subsidiaries and affiliates" and "Amounts withheld or retained by company for account of others" was detected. The error resulted in paid TL&F associated with business not covered by an affiliated reinsurance agreement not being allocated to the Company, causing an understatement of the reported amount in the TL&F payable account. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*, the Company corrected this error in the current statutory financial statement.

The correction resulted in an additional \$11.3 million to TL&F, offset by both a reduction of \$1.0 million in Amounts withheld or retained by company for account of others, and \$10.3 million to Receivable from/Payable to parent, subsidiaries and affiliates. This error did not impact Net income or Surplus as regards policyholders.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans including Mezzanine Real Estate 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 the constant effective yield method which includes an adjustment for estimated principal repayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

When unit prices published by the Securities Valuation Office were not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

- The following tables provide aggregated information on structured securities, classified on the basis for the recognized 2013 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, 2013)			
Present value of cash flows is less than amortized cost	\$ 562,428	\$ 3,277	\$ 593,471
(OTTI recognized in the quarter ending June 30, 2013)			
Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

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

Cusip	Amortized cost basis before other-than-temporary impairment	Projected cash flow	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair value	Impairment Quarter / Year
55275RAD4	\$13,265,552	\$ 8,172,656	\$ 5,092,896	\$ 8,172,656	\$ 5,142,033	Q3 – 2009
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581	Q3 – 2009
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888	Q3 – 2009
57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803	Q3 – 2009
76110WUP9	639,406	602,541	36,866	602,541	255,240	Q3 – 2009
92977YBR1	6,396,631	6,344,953	51,678	6,344,953	5,432,772	Q4 – 2009
36242DKV4	3,382,872	3,063,197	319,675	3,063,197	2,750,007	Q4 – 2009
567455AC3	10,400,100	10,218,750	181,350	10,218,750	5,533,089	Q4 – 2009
57643LRK4	8,512,704	8,231,841	280,863	8,231,841	7,465,111	Q4 – 2009
76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 – 2009
55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 – 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 – 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 – 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 – 2010
05949QAW5	17,987,728	17,981,329	6,398	17,981,329	16,611,618	Q3 – 2010
576455AC3	9,537,395	9,438,000	99,395	9,438,000	6,604,395	Q3 – 2010
55275RAD4	8,224,290	7,775,700	448,590	7,775,700	5,477,070	Q3 – 2010
57643LRK4	6,599,004	6,504,187	94,818	6,504,187	6,245,589	Q3 – 2010
55275RAD4	7,889,095	6,993,000	896,095	6,993,000	6,003,840	Q4 – 2010
05949QAW5	16,373,110	16,372,806	303	16,372,806	15,632,705	Q4 – 2010
576455AC3	9,540,731	8,470,800	1,069,931	8,470,800	6,753,750	Q4 – 2010
57643LRK4	6,355,945	6,144,456	211,489	6,144,456	6,331,259	Q4 – 2010
92977YBR1	5,080,156	4,986,837	93,319	4,986,837	4,950,464	Q1 – 2011
576455AC3	8,550,207	8,402,550	147,657	8,402,550	6,091,620	Q1 – 2011
57643LRK4	6,009,672	5,533,223	476,449	5,533,223	5,805,474	Q1 – 2011
81377NAA2	4,183,873	3,887,070	296,802	3,887,070	4,145,553	Q1 – 2011
79549AXJ3	8,358,700	8,018,886	339,814	8,018,886	7,127,786	Q1 – 2011
05949QAW5	12,201,895	12,188,259	13,636	12,188,259	12,081,240	Q2 – 2011
92977YBR1	4,952,944	4,735,914	217,031	4,735,914	4,962,526	Q2 – 2011
57643LRK4	5,356,686	5,220,520	136,166	5,220,520	4,616,928	Q2 – 2011
81377NAA2	3,794,622	3,368,849	425,773	3,368,849	3,050,154	Q2 – 2011
05948XBV2	1,236,219	1,202,668	33,552	1,202,668	1,194,041	Q2 – 2011
05948XEB3	556,757	549,957	6,800	549,957	533,961	Q2 – 2011
576455AC3	8,582,675	8,440,500	142,175	8,440,500	5,216,910	Q3 – 2011
57643LRK4	4,977,283	4,753,065	224,218	4,753,065	3,605,516	Q3 – 2011
81377NAA2	3,178,762	3,042,534	136,228	3,042,534	2,383,485	Q3 – 2011
05948XBV2	1,192,824	1,192,112	712	1,192,112	1,133,561	Q3 – 2011
05949QAW5	8,838,193	8,817,133	21,060	8,817,133	8,604,674	Q4 – 2011
92977YBR1	4,363,539	4,337,798	25,741	4,337,798	4,079,945	Q4 – 2011
81377NAA2	2,844,924	2,706,875	138,049	2,706,875	2,439,286	Q4 – 2011
55275RAD4	6,981,292	6,776,716	204,576	6,776,716	4,690,118	Q1 – 2012
92977YBR1	4,295,912	4,224,178	71,734	4,224,178	4,427,982	Q1 – 2012
57643LRK4	4,510,481	4,282,882	227,598	4,282,882	3,460,614	Q1 – 2012
81377NAA2	2,650,183	2,356,899	293,284	2,356,899	2,516,908	Q1 – 2012
939336PC1	205,171	194,011	11,160	194,011	208,984	Q1 – 2012
55275RAD4	6,630,810	6,377,885	252,925	6,377,885	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
57643LRK4	3,929,744	3,800,109	129,635	3,800,109	4,890,099	Q4 – 2012
05948XEB3	387,208	386,552	656	386,552	402,338	Q1 – 2013
939336PC1	175,220	172,599	2,621	172,599	191,133	Q1 – 2013

4. 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:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 5,068,327
2. 12 Months or Longer	\$ 16,858

b. The aggregate related fair values of securities with unrealized losses:

1. Less than 12 Months	\$175,897,013
2. 12 Months or Longer	\$ 4,501,995

5. 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 capital 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.

E. Repurchase Agreements and/or Securities Lending Transactions:

Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan:

Not applicable.

B. Defined Contribution Plan:

Not applicable.

C. Multiemployer Plan:

Not applicable.

D. Consolidated/Holding Company Plans:

No significant change.

E. Postemployment Benefits and Compensated Absences:

Not applicable.

F. Impact of Medicare Modernization Act of Postretirement Benefits:

Not applicable.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

The Company's estimates of fair value for financial assets and financial liabilities 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 level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. 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) Securities measured and reported at fair value as of June 30, 2013:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 143,201,004	\$ -	\$ 143,201,004
Preferred stock				
Redeemable preferred stock	-	31,140,625	-	31,140,625
Non-redeemable preferred stock	133,900	2,741,100	-	2,875,000
Total preferred stock	133,900	33,881,725	-	34,015,625
Common Stock	72,583	-	-	72,583
Total assets at fair value	\$ 206,483	\$ 177,082,729	\$ -	\$ 177,289,212

\$31,140,625 of redeemable and \$2,741,100 of non-redeemable preferred stock transferred from level 1 to level 2 due to active market prices not being readily available.

(2) Not applicable.

(3) Not applicable.

(4) Bonds and preferred stock were carried at fair value in accordance with NAIC guidance. These securities were generally priced by the SVO or by a third party organization.

(5) Not applicable.

B. Not applicable.

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

(At June 30, 2013)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 89,206,956	\$ 89,206,956	\$ 35,183,003	\$ 54,023,953	\$ -	\$ -
Cash equivalents	53,400,000	53,400,000	-	53,400,000	-	-
Long term bonds	9,614,510,616	9,227,504,561	278,031,067	9,324,083,528	12,396,021	-
Preferred stock	35,757,825	35,175,625	1,876,100	33,881,725	-	-
Common stock	72,583	72,583	72,583	-	-	-

(At December 31, 2012)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 198,315,951	\$ 198,316,027	\$ 81,351,691	\$ 116,381,673	\$ 582,587	\$ -
Long term bonds	9,737,570,684	8,999,341,215	360,740,890	9,368,342,990	8,486,804	-
Preferred stock	36,365,395	35,287,020	36,365,395	-	-	-
Common stock	124,474	124,474	124,474	-	-	-
Mortgage loans	-	12,579	-	-	-	12,579

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2013 to June 30, 2013, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$58,071,000, resulting from better than expected loss and DCC development primarily in the other liability – occurrence, special property, and homeowners lines, and from lower estimates for adjusting and other expenses.

The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 – 2010 and reflected more favorable legal and judicial environments than what the Company previously expected. This improvement was partially offset by unfavorable development in environmental reserves for “prior” accident years. The improvement in the special property line was driven by better than expected development for catastrophe and non-catastrophe claims in accident years 2010 – 2012. The improvement in the homeowners line was driven primarily by better than expected development for catastrophe and non-catastrophe claims in accident years 2011 and 2012. 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 remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies, and these policies are subject to premium adjustments.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.2 If the response to 3.1 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/14/2011.....
- 6.4 By what department or departments?
Connecticut

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

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

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

- 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 [X] 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 [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0
 13. Amount of real estate and mortgages held in short-term investments: \$.....0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,146,888,726	\$3,462,512,346
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$18,229,302	\$19,204,187
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,165,118,028	\$3,481,716,533
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....14,522,937
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....14,522,937
 16.3 Total payable for securities lending reporting on the liability page: \$.....14,522,937

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

17.1 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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
UBS	1 N Wacker 31st Fl, Chicago, IL 60606	Futures Account Agreements
Citibank	1 S Wacker 10th Fl, Chicago, IL 60606	Futures Account Agreements

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

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

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

17.5 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		

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []

18.2 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	0.000	5.000 %	0	0	34,008,040	34,008,040	0	0	187,312	187,312
Total	XXX	XXX	0	0	34,008,040	34,008,040	0	0	187,312	187,312

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		2,350,876	2,198,314	2,046,730	1,129,313	49,417,668	52,822,154
2. Alaska.....AK.....L.....		581,898	339,440	111,385	145,536	635,831	930,759
3. Arizona.....AZ.....L.....		3,545,787	2,800,227	622,274	581,522	13,288,723	13,834,792
4. Arkansas.....AR.....L.....		2,013,468	1,367,595	494,684	487,119	14,898,238	13,918,975
5. California.....CA.....L.....		2,691,077	1,263,003	15,132,654	19,576,664	152,207,399	174,862,400
6. Colorado.....CO.....L.....		205,886	593,687	415,109	483,823	9,669,644	10,394,816
7. Connecticut.....CT.....L.....		7,436,939	6,691,997	4,707,365	26,347,875	244,104,529	253,806,976
8. Delaware.....DE.....L.....		61,377	44,760	200,026	555,898	31,797,423	32,849,388
9. District of Columbia.....DC.....L.....		874,570	833,040	927,904	563,143	19,666,341	20,973,380
10. Florida.....FL.....L.....		8,462,606	8,935,885	8,697,156	5,689,869	120,042,009	130,218,165
11. Georgia.....GA.....L.....		4,187,576	3,876,900	1,743,171	2,280,786	42,255,320	43,643,390
12. Hawaii.....HI.....L.....		132,631	297,879	116,329	183,035	1,685,253	1,652,349
13. Idaho.....ID.....L.....		457,018	559,397	415,631	338,082	6,163,478	6,792,064
14. Illinois.....IL.....L.....		6,626,334	5,606,257	2,504,576	2,187,830	44,578,860	45,669,272
15. Indiana.....IN.....L.....		2,276,610	1,849,270	900,904	1,250,861	16,824,811	16,185,853
16. Iowa.....IA.....L.....		1,733,072	1,161,563	1,016,441	2,107,134	13,383,050	13,408,730
17. Kansas.....KS.....L.....		4,574,667	3,987,990	1,343,340	1,573,924	22,227,520	20,860,887
18. Kentucky.....KY.....L.....		1,035,885	1,097,497	1,054,917	1,285,494	24,779,245	25,114,486
19. Louisiana.....LA.....L.....		6,924,609	3,715,997	1,723,983	1,337,292	80,358,400	81,344,232
20. Maine.....ME.....L.....		202,983	245,607	510,305	481,861	16,373,224	19,615,929
21. Maryland.....MD.....L.....		2,632,075	4,388,467	2,760,650	2,391,043	71,743,331	73,057,134
22. Massachusetts.....MA.....L.....		14,144,934	11,181,530	6,567,364	5,525,221	144,745,173	146,620,413
23. Michigan.....MI.....L.....		3,320,964	1,298,792	3,702,952	3,633,936	264,212,865	281,080,151
24. Minnesota.....MN.....L.....		4,435,050	3,234,919	1,970,032	2,064,758	34,985,481	34,947,568
25. Mississippi.....MS.....L.....		2,363,492	2,404,148	602,094	627,163	11,012,521	11,924,613
26. Missouri.....MO.....L.....		1,608,007	1,856,483	2,949,985	2,474,159	32,643,770	34,833,933
27. Montana.....MT.....L.....		367,184	306,609	119,125	99,995	2,572,872	2,646,485
28. Nebraska.....NE.....L.....		1,855,045	1,744,319	888,728	879,051	12,223,090	12,855,303
29. Nevada.....NV.....L.....		1,343,261	1,215,514	332,887	580,234	2,668,163	2,321,971
30. New Hampshire.....NH.....L.....		594,131	510,957	222,641	376,284	16,323,521	16,946,500
31. New Jersey.....NJ.....L.....		495,365	336,285	3,238,049	3,612,320	204,953,696	206,694,109
32. New Mexico.....NM.....L.....		653,557	420,103	197,756	217,443	5,025,128	4,990,884
33. New York.....NY.....L.....		13,881,223	14,715,924	23,549,437	12,628,140	349,404,769	358,090,134
34. North Carolina.....NC.....L.....		4,464,585	2,656,240	1,546,290	2,097,539	39,412,867	40,733,803
35. North Dakota.....ND.....L.....		26,452	20,606	(846)	(515)	128,347	110,452
36. Ohio.....OH.....L.....		338,518	634,143	963,370	1,811,529	214,111,527	224,861,387
37. Oklahoma.....OK.....L.....		444,442	285,113	119,571	72,706	10,042,907	10,477,545
38. Oregon.....OR.....L.....		1,731,177	1,001,887	494,548	374,557	11,755,168	11,685,114
39. Pennsylvania.....PA.....L.....		9,097,806	10,859,373	8,674,042	6,753,730	241,320,721	239,396,178
40. Rhode Island.....RI.....L.....		273,906	370,640	704,121	757,798	32,882,251	37,510,643
41. South Carolina.....SC.....L.....		1,717,029	1,259,239	466,824	671,213	16,081,181	16,519,053
42. South Dakota.....SD.....L.....		167,206	153,231	121,622	89,434	1,113,716	1,179,668
43. Tennessee.....TN.....L.....		6,745,107	6,424,526	3,836,244	3,507,544	57,612,243	60,951,854
44. Texas.....TX.....L.....		28,061,795	28,713,603	4,837,687	3,340,734	136,277,530	134,246,857
45. Utah.....UT.....L.....		625,742	490,268	2,490,749	149,690	6,623,458	3,076,265
46. Vermont.....VT.....L.....		311,267	549,530	359,867	197,765	5,666,895	6,724,398
47. Virginia.....VA.....L.....		14,959,004	15,581,863	5,360,516	5,878,670	52,135,221	56,639,053
48. Washington.....WA.....L.....		209,720	280,253	1,343,400	1,681,464	11,447,309	11,342,871
49. West Virginia.....WV.....L.....		418,312	382,200	438,934	532,891	20,188,698	20,277,550
50. Wisconsin.....WI.....L.....		2,348,323	2,678,144	2,382,672	2,848,679	35,969,748	42,411,799
51. Wyoming.....WY.....L.....		11,799	13,972	10,988	10,988	288,242	295,826
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		105,246	19,347	17,739	0	0	0
54. Puerto Rico.....PR.....L.....		1,570,673	2,173,837	4,778	0	570,524	692,025
55. US Virgin Islands.....VI.....L.....		197,564	89,222	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		940,052	1,141,734	0	10,000	0	0
59. Totals.....(a).....54.....		178,835,880	166,859,327	125,959,702	134,483,224	2,970,499,901	3,085,040,537

DETAILS OF WRITE-INS

58001. Bermuda.....XXX.....		551,587	0	0	0	0	0
58002. Israel.....XXX.....		387,505	0	0	0	0	0
58003. Switzerland.....XXX.....		960	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		0	1,141,734	0	10,000	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		940,052	1,141,734	0	10,000	0	0

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

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Aprilgrange Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Syndicate Management Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... St. Paul Surety Europe Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Jago Dedicated Limited (11.1%)	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	... .. 8527512 Canada Inc.	Canada	
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Insurance Company of Canada *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	

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**

...	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		...	Tiercel, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	...	Redstart, LLC	Delaware	06-0566050
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	...	Travelers Marine, LLC	Delaware	06-0566050
...	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				
...	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				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	American Marine Claims & Adjusting Services, Inc.	New York	30-0510298				
...	Constitution State Services, LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	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.....	GBR.....	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.....	GBR.....	NIA.....	UA Combined Investment Company Limited.....	O/B.....	88.900	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	11.100	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Special Services Limited.....	GBR.....	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.....	GBR.....	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.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Solicitors Professional Indemnity Limited.....	GBR.....	NIA.....	Travelers London Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1880024				St. Paul London Properties, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1965525				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Management Limited.....	GBR.....	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.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	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	BMU	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					8527512 Canada Inc.	CAN	NIA	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	CAN	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	CAN	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")	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	0111
3548	The Travelers Companies, Inc.	00000					J. Malucelli Resseguradora S.A.	BRA	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.	BRA	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.	BRA	DS	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc.	0111

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	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.....	BRA.....	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.....	The Travelers Indemnity Company.....	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.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	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.....	
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.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	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	13-2743602				American Marine Management Services, Inc.	NY	OTH	Travelers Property Casualty Company of America	O/B	47.500	The Travelers Companies, Inc.	0112
3548	The Travelers Companies, Inc.	00000	30-0510298				American Marine Claims & Adjusting Services, Inc.	NY	OTH	American Marine Management Services, Inc.	O/B	100.000	The Travelers Companies, Inc.	0113
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.	00000	06-0566050				Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Redstart, LLC	DE	NIA	Tiercel, LLC	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.
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.

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)	*
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.													
0112.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0113.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													

Q12.5

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,819,062	892,045	49.0	2.9
2. Allied lines.....	947,012	1,769,150	186.8	9.8
3. Farmowners multiple peril.....	0	(21)	0.0	0.0
4. Homeowners multiple peril.....	22,397,322	8,199,185	36.6	41.2
5. Commercial multiple peril.....	30,925	230,073	744.0	6,090.9
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,560	(300)	(19.2)	(1,200.3)
9. Inland marine.....	145,717	66,506	45.6	37.8
10. Financial guaranty.....	29,451	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(52,843)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	22,132	(3,790)	(17.1)	3.6
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	118,269,214	44,908,459	38.0	59.4
17.1. Other liability-occurrence.....	893,761	5,603,939	627.0	5,519.2
17.2. Other liability-claims made.....	684,143	(407,357)	(59.5)	(251.4)
17.3. Excess workers' compensation.....	0	(10,327,417)	0.0	0.0
18.1. Products liability-occurrence.....	0	(8,647,387)	0.0	0.0
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	9,490,031	0.0	0.0
19.3, 19.4. Commercial auto liability.....	0	(1,866,951)	0.0	(264,808.1)
21. Auto physical damage.....	0	7,549	0.0	0.0
22. Aircraft (all perils).....	0	165	0.0	0.0
23. Fidelity.....	105,424	(33,993)	(32.2)	(90.3)
24. Surety.....	23,809,300	10,117	0.0	(0.3)
26. Burglary and theft.....	32,957	(4,581)	(13.9)	17.2
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.....	169,187,978	49,832,579	29.5	49.5
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.....	825,219	1,693,069	1,928,793
2. Allied lines.....	427,820	859,504	956,861
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	11,069,364	20,522,640	22,334,424
5. Commercial multiple peril.....	15,991	27,034	26,948
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	496	878	1,206
9. Inland marine.....	70,084	133,576	150,736
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.....	11,885	22,329	21,209
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	60,792,283	132,827,303	113,235,636
17.1. Other liability-occurrence.....	824,544	866,080	470,726
17.2. Other liability-claims made.....	708,945	804,472	634,150
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	0	0	0
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.....	0	0	1,680
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	50,450	109,445	136,938
24. Surety.....	16,061,911	20,956,887	26,936,091
26. Burglary and theft.....	9,497	12,662	23,930
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.....	90,868,488	178,835,880	166,859,327
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 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. 2010 + Prior.....	2,100,850	2,705,872	4,806,722	297,588	23,472	321,059	1,938,320	21,461	2,472,612	4,432,393	135,057	(188,326)	(53,269)
2. 2011.....	427,583	574,402	1,001,985	144,462	9,795	154,257	361,045	16,722	476,231	853,998	77,923	(71,654)	6,269
3. Subtotals 2011 + Prior.....	2,528,434	3,280,274	5,808,707	442,050	33,267	475,316	2,299,364	38,184	2,948,843	5,286,391	212,981	(259,980)	(47,000)
4. 2012.....	576,907	1,034,018	1,610,925	327,267	62,332	389,600	442,672	40,232	727,349	1,210,254	193,033	(204,104)	(11,071)
5. Subtotals 2012 + Prior.....	3,105,340	4,314,291	7,419,632	769,317	95,599	864,916	2,742,036	78,416	3,676,192	6,496,645	406,013	(464,084)	(58,071)
6. 2013.....	XXX	XXX	XXX	XXX	408,553	408,553	XXX	252,442	627,297	879,739	XXX	XXX	XXX
7. Totals.....	3,105,340	4,314,291	7,419,632	769,317	504,152	1,273,469	2,742,036	330,858	4,303,489	7,376,384	406,013	(464,084)	(58,071)
8. Prior Year-End's Surplus As Regards Policyholders	5,149,518										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
											1.13.1 %	2.(10.8)%	3.(0.8)%
													Col. 13, Line 7 Line 8
													4.(1.1)%

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,370,668	0	9,370,668	9,614,805
2505. Deferred compensation funds.....	341,605	0	341,605	358,283
2506. Other assets nonadmitted.....	54,464,147	54,464,147	0	0
2507. Assumed reinsurance receivable and payable.....	(94,622)	0	(94,622)	(8,093)
2597. Summary of remaining write-ins for Line 25.....	64,081,798	54,464,147	9,617,651	9,964,996

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escheat liability.....	(1,237)	39,125
2505. Retroactive reinsurance reserve ceded.....	(22,209,252)	(23,620,488)
2597. Summary of remaining write-ins for Line 25.....	(22,210,489)	(23,581,363)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. Other Alien Combined.....	XXX	0	1,141,734	0	10,000	0	0
58997. Summary of remaining write- ins for Line 58 from overflow.....	XXX	0	1,141,734	0	10,000	0	0
58999 Totals (Line 58001 thru 58003 + Line 58998) (Line 58 above).....	XXX	940,052	1,141,734	0	10,000	0	0

TRAVELERS CASUALTY AND SURETY COMPANY SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	12,579	28,252
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.....	(1,204)	506,482
7. Deduct amounts received on disposals.....	11,374	522,155
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).....	0	12,579
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	12,579
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	12,579

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.....	864,394,187	880,473,333
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	22,537,042	57,788,929
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	31,812,840	15,180,326
6. Total gain (loss) on disposals.....	0	(1,001,877)
7. Deduct amounts received on disposals.....	32,043,396	85,953,135
8. Deduct amortization of premium and depreciation.....	4,913	9,455
9. Total foreign exchange change in book/adjusted carrying value.....	(1,859,129)	2,623,333
10. Deduct current year's other than temporary impairment recognized.....	4,390,577	4,707,269
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	880,446,054	864,394,187
12. Deduct total nonadmitted amounts.....	46,835,320	44,422,295
13. Statement value at end of current period (Line 11 minus Line 12).....	833,610,734	819,971,892

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.....	12,181,641,435	11,862,494,267
2. Cost of bonds and stocks acquired.....	840,182,390	1,599,414,233
3. Accrual of discount.....	5,510,484	12,916,621
4. Unrealized valuation increase (decrease).....	311,831,855	251,652,370
5. Total gain (loss) on disposals.....	9,031,992	(19,011,065)
6. Deduct consideration for bonds and stocks disposed of.....	593,774,237	1,464,622,116
7. Deduct amortization of premium.....	29,141,365	58,813,858
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	17,438	2,389,018
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,725,265,116	12,181,641,435
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	12,725,265,116	12,181,641,435

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).....	7,882,612,161	1,156,000,034	1,017,502,265	(52,243,389)	7,882,612,161	7,968,866,541	0	7,930,226,367
2. Class 2 (a).....	1,033,815,306	44,118,174	9,866,781	(142,140)	1,033,815,306	1,067,924,559	0	1,022,725,104
3. Class 3 (a).....	192,630,343	0	7,150,940	(3,670,855)	192,630,343	181,808,548	0	145,262,185
4. Class 4 (a).....	107,338,906	2,017,500	3,637,007	(323,503)	107,338,906	105,395,897	0	89,781,106
5. Class 5 (a).....	7,722,385	0	6,501,797	38,510	7,722,385	1,259,098	0	9,508,094
6. Class 6 (a).....	4,003,886	0	50,939	40,903,927	4,003,886	44,856,874	0	154,386
7. Total Bonds.....	9,228,122,987	1,202,135,708	1,044,709,730	(15,437,449)	9,228,122,987	9,370,111,516	0	9,197,657,241
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	34,287,033	0	0	(271,408)	34,287,033	34,015,625	0	33,442,525
10. Class 3.....	1,776,495	0	616,495	0	1,776,495	1,160,000	0	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	68,000	0	68,000	0	68,000	0	0	68,000
14. Total Preferred Stock.....	36,131,528	0	684,495	(271,408)	36,131,528	35,175,625	0	35,287,020
15. Total Bonds and Preferred Stock.....	9,264,254,515	1,202,135,708	1,045,394,225	(15,708,857)	9,264,254,515	9,405,287,141	0	9,232,944,261

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	89,206,956	XXX.....	89,206,956	3,712	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	198,316,027	178,326,195
2. Cost of short-term investments acquired.....	1,456,860,410	3,660,602,160
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	9,388	0
6. Deduct consideration received on disposals.....	1,565,967,832	3,640,606,001
7. Deduct amortization of premium.....	11,038	6,327
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).....	89,206,956	198,316,027
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	89,206,956	198,316,027

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 (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	380,270
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 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	380,270
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	0
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	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**

**Sch. DB-Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	222,681,000	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.....	169,281,000	0
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	53,400,000	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	53,400,000	0

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....25,446	.....0	.....3,271,448	.....1.8
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY.....	Clayton, Dubilier & Rice, Inc.....		12/08/1998....	.....3	.....0	.....43,434	.....0	.....654,932	.....0.4
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....3	.....0	.....48,435	.....0	.....7,182,079	.....1.2
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE.....	EQT Partners.....		01/01/2010....	.....3	.....0	.....954	.....0	.....1,751,658	.....0.3
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GBR.....	Cinven.....		01/01/2010....	.....3	.....0	.....33,860	.....0	.....2,448,932	.....0.2
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006....	.....3	.....0	.....10,240	.....0	.....1,338,388	.....0.6
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....60,059	.....0	.....1,894,532	.....1.6
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	.....3	.....0	.....1,869,890	.....0	.....4,992,728	.....2.5
	Pitango Venture Capital Fund V, L.P.....	Herzliya Pituach.....	ISR.....	Pitango Venture Capital.....		01/01/2010....	.....1	.....0	.....750,000	.....0	.....2,868,352	.....4.5
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....28,928	.....0	.....2,852,106	.....0.3
	RRE Ventures II, L.P.....	New York.....	NY.....	RRE Ventures.....		08/11/1999....	.....1	.....0	.....8,733	.....0	.....0	.....5.2
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....4,976	.....0	.....5,350,681	.....2.4
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....109,903	.....0	.....6,431,766	.....4.8
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	.....3	.....0	.....25,815	.....0	.....283,407	.....4.5
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....3,020,672	.....0	.....41,321,009	.....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	.....47,673	.....0	.....16,685,872	.....49.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....47,673	.....0	.....16,685,872	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	CVC European Equity Partners V (B) L.P.....	London.....	GBR.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....1,852,653	.....0	.....6,512,100	.....0.6
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	.....0	.....0	.....29,678	.....0	.....116,345	.....4.8
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		01/01/2010....	.....3	.....0	.....1,398,287	.....0	.....1,549,071	.....1.5
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....3	.....0	.....24,476	.....0	.....3,289,096	.....0.4
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matlin Patterson Global Advisors.....		01/01/2010....	.....0	.....0	.....335,330	.....0	.....2,493,678	.....0.4
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	.....3	.....0	.....446,517	.....0	.....6,502,301	.....7.7
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	.....0	.....0	.....56,817	.....0	.....1,755,632	.....5.3
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....4,143,758	.....0	.....22,218,224	.....XXX.....
3999999. Subtotal - Unaffiliated.....								7,212,103080,225,104XXX.....
4199999. Totals.....								7,212,103080,225,104XXX.....

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Blum Strategic Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	01/01/2010	06/28/2013	.....384,718	.....0	.....0	.....0	.....0	.....0	.....0	.....384,718	.....384,718	.....0	.....0	.....0	.....0
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL....	Distribution.....	03/31/2006	06/11/2013	.....358,237	.....0	.....0	.....0	.....0	.....0	.....0	.....358,237	.....358,237	.....0	.....0	.....0	.....0

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	3 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	9-14 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
		City	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.						
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY...	Distribution.....	12/08/1998	06/27/2013	.....366,501	.....0	.....0	.....0	.....0	.....0	.....0	.....366,501	.....366,501	.....0	.....0	.....0	.....0
	Crestview Partners II, L.P.....	New York.....	NY...	Distribution.....	08/29/2008	06/07/2013	.....434,895	.....0	.....0	.....0	.....0	.....0	.....0	.....434,895	.....434,895	.....0	.....0	.....0	.....0
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE	Distribution.....	01/01/2010	05/31/2013	.....(66,418)	.....0	.....0	.....0	.....0	.....0	.....0	.....(66,418)	.....954	.....67,372	.....0	.....67,372	.....0
	Fourth Civen Fund (No. 1) Limited Partnership.....	London.....	GBR.	Distribution.....	01/01/2010	05/31/2013	.....677,483	.....0	.....0	.....0	.....0	.....0	.....0	.....677,483	.....677,483	.....0	.....0	.....0	.....0
	OCM/GFI Power Opportunities Fund II, L.P.....	Los Angeles.....	CA...	Distribution.....	02/16/2005	05/07/2013	.....41,861	.....0	.....0	.....0	.....0	.....0	.....0	.....41,861	.....41,861	.....0	.....0	.....0	.....0
	Onex Partners II L.P.....	Toronto.....	CAN.	Distribution.....	06/29/2006	06/25/2013	.....431,133	.....0	.....0	.....0	.....0	.....0	.....0	.....431,133	.....431,133	.....0	.....0	.....0	.....0
	Pomona Capital IV, L.P.....	New York.....	NY...	Distribution.....	07/12/1999	05/13/2013	.....21,867	.....0	.....0	.....0	.....0	.....0	.....0	.....21,867	.....21,867	.....0	.....0	.....0	.....0
	Providence Equity Partners VI, L.P.....	Providence.....	RI....	Distribution.....	12/05/2006	06/21/2013	.....196,133	.....0	.....0	.....0	.....0	.....0	.....0	.....196,133	.....196,133	.....0	.....0	.....0	.....0
	RRE Ventures II, L.P.....	New York.....	NY...	Distribution.....	08/11/1999	05/31/2013	.....8,733	.....0	.....0	.....0	.....0	.....0	.....0	.....8,733	.....8,733	.....0	.....0	.....0	.....0
	Sentinel Capital Partners III, L.P.....	New York.....	NY...	Distribution.....	05/04/2005	06/28/2013	.....239,634	.....0	.....0	.....0	.....0	.....0	.....0	.....239,634	.....239,634	.....0	.....0	.....0	.....0
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO..	Distribution.....	01/30/2007	05/28/2013	.....515,354	.....0	.....0	.....0	.....0	.....0	.....0	.....515,354	.....515,354	.....0	.....0	.....0	.....0
	Blum Strategic Partners, L.P.....	San Francisco.....	CA...	Liquidation.....	09/03/1998	06/27/2013	.....20,630	.....0	.....0	.....0	.....0	.....0	.....0	.....20,630	.....20,630	.....0	.....0	.....0	.....1,372
	Jupiter Partners II L.P.....	New York.....	NY...	Liquidation.....	12/23/1998	05/20/2013	.....29,066	.....0	.....0	.....0	.....0	.....0	.....0	.....15,243	.....15,243	.....0	.....0	.....0	.....14,338
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....3,659,827	.....0	.....0	.....0	.....0	.....0	.....0	.....3,646,004	.....3,713,376	.....67,372	.....0	.....67,372	.....15,710
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Buchanan Fund V, LLC.....	Newport Beach.....	CA...	Distribution.....	01/19/2007	06/04/2013	.....1,125,714	.....0	.....0	.....0	.....0	.....0	.....0	.....1,125,714	.....1,125,714	.....0	.....0	.....0	.....0
	EI Fund III, LP.....	New York.....	NY...	Distribution.....	12/19/2006	05/16/2013	.....2,034,314	.....0	.....0	.....0	.....0	.....0	.....0	.....2,034,314	.....2,034,314	.....0	.....0	.....0	.....0
	Rossrock 2005 Fund LLC.....	New York.....	NY...	Distribution.....	04/30/2005	04/08/2013	.....40,000	.....0	.....0	.....0	.....0	.....0	.....0	.....40,000	.....40,000	.....0	.....0	.....0	.....0
	Rossrock Fund II.....	New York.....	NY...	Distribution.....	07/25/2006	04/24/2013	.....391,243	.....0	.....0	.....0	.....0	.....0	.....0	.....391,243	.....391,243	.....0	.....0	.....0	.....0
	Silverpeak Legacy Partners II LP.....	New York.....	NY...	Distribution.....	08/25/2005	06/07/2013	.....45,535	.....0	.....0	.....0	.....0	.....0	.....0	.....45,535	.....45,535	.....0	.....0	.....0	.....0
	WCP Real Estate Strategies Fund, LP.....	Westport.....	CT...	Distribution.....	11/03/2006	05/31/2013	.....545,722	.....0	.....0	.....0	.....0	.....0	.....0	.....545,722	.....545,722	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....4,182,528	.....0	.....0	.....0	.....0	.....0	.....0	.....4,182,528	.....4,182,528	.....0	.....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	06/28/2013	.....43,007	.....0	.....0	.....0	.....0	.....0	.....0	.....43,007	.....43,007	.....0	.....0	.....0	.....0
	BlackRock Multi-Manager Partners LLC.....	Seattle.....	WA...	Distribution.....	11/29/2010	05/31/2013	.....45,082	.....0	.....0	.....0	.....0	.....0	.....0	.....45,082	.....45,082	.....0	.....0	.....0	.....0
	Cerberus Asia Partners, L.P.....	New York.....	NY...	Distribution.....	03/23/1999	04/30/2013	.....412,098	.....0	.....0	.....0	.....0	.....0	.....0	.....412,098	.....412,098	.....0	.....0	.....0	.....0
	CVC European Equity Partners V (B) L.P.....	London.....	GBR.	Distribution.....	01/01/2010	04/30/2013	.....516,513	.....0	.....0	.....0	.....0	.....0	.....0	.....516,513	.....516,513	.....0	.....0	.....0	.....0
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX...	Distribution.....	12/08/2006	04/30/2013	.....172,132	.....0	.....0	.....0	.....0	.....0	.....0	.....172,132	.....172,132	.....0	.....0	.....0	.....0
	Excellere Capital Fund, L.P.....	Denver.....	CO...	Distribution.....	02/02/2007	04/17/2013	.....2,021,835	.....0	.....0	.....0	.....0	.....0	.....0	.....2,021,835	.....2,021,835	.....0	.....0	.....0	.....0
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR	Distribution.....	01/01/2010	06/28/2013	.....2,156,667	.....0	.....0	.....0	.....0	.....0	.....0	.....2,156,667	.....2,156,667	.....0	.....0	.....0	.....0
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	05/08/2013	.....757,847	.....0	.....0	.....0	.....0	.....0	.....0	.....757,847	.....757,847	.....0	.....0	.....0	.....0
	Monomoy Capital Partners, L.P.....	New York.....	NY...	Distribution.....	05/08/2006	05/24/2013	.....1,820,551	.....0	.....0	.....0	.....0	.....0	.....0	.....1,820,551	.....1,820,551	.....0	.....0	.....0	.....0
	OCM Opportunities Fund VII, L.P.....	Los Angeles.....	CA...	Distribution.....	01/01/2010	05/15/2013	.....786,310	.....0	.....0	.....0	.....0	.....0	.....0	.....786,310	.....786,310	.....0	.....0	.....0	.....0
	OCM Opportunities Fund VIIB, L.P.....	Los Angeles.....	CA...	Distribution.....	01/01/2010	05/14/2013	.....622,843	.....0	.....0	.....0	.....0	.....0	.....0	.....622,843	.....622,843	.....0	.....0	.....0	.....0
	OCM Principal Opportunities Fund IV, L.P.....	Los Angeles.....	CA...	Distribution.....	01/01/2010	06/24/2013	.....2,980,132	.....0	.....0	.....0	.....0	.....0	.....0	.....2,980,132	.....2,980,132	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....12,335,018	.....0	.....0	.....0	.....0	.....0	.....0	.....12,335,018	.....12,335,018	.....0	.....0	.....0	.....0
3999999. Subtotal - Unaffiliated.....							.....20,177,374	.....0	.....0	.....0	.....0	.....0	.....0	.....20,163,550	.....20,230,922	.....67,372	.....0	.....67,372	.....15,710
4199999. Totals.....							.....20,177,374	.....0	.....0	.....0	.....0	.....0	.....0	.....20,163,550	.....20,230,922	.....67,372	.....0	.....67,372	.....15,710

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 UT 5	U S TREASURY NOTES 250 2015 03.....		...03/21/2013	CITIGROUP GLOBAL MARKETS.....		.....0	.....0	.....342	1.....
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04.....		...06/20/2013	PAY IN KIND.....		.....130,085	.....130,085	.....0	1.....
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12.....		...06/20/2013	PAY IN KIND.....		.....59,654	.....59,654	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....					.....189,738	.....189,738	.....342	.....XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
118565 VU 1	BUCKS CO GENERAL OBLIGAT 4.000 2028 12.....		...04/24/2013	PIPER JAFFRAY.....		.....1,114,120	.....1,000,000	.....667	1FE.....
118565 WJ 5	BUCKS CO GENERAL OBLIGAT 2.620 2024 12.....		...04/30/2013	PIPER JAFFRAY.....		.....2,000,000	.....2,000,000	.....0	1FE.....
126775 TV 7	CABARRUS CO GENERAL OBLI 3.500 2025 03.....		...04/25/2013	PIPER JAFFRAY.....		.....5,055,175	.....4,580,000	.....0	1FE.....
126775 TW 5	CABARRUS CO GENERAL OBLI 4.000 2026 03.....		...04/25/2013	PIPER JAFFRAY.....		.....2,648,380	.....2,335,000	.....0	1FE.....
262615 JK 4	DU PAGE COOK WILL CO CCD 4.000 2030 06.....		...04/23/2013	WILLIAM BLAIR & CO.....		.....4,641,933	.....4,330,000	.....0	1FE.....
495224 X6 9	KING CO GO SD#411 ISSAQU 4.000 2028 12.....		...04/24/2013	SEATTLE NORTHWEST SECURITIES CORP.....		.....3,323,820	.....3,000,000	.....0	1FE.....
495224 X7 7	KING CO GO SD#411 ISSAQU 4.000 2029 12.....		...04/24/2013	SEATTLE NORTHWEST SECURITIES CORP.....		.....4,402,280	.....4,000,000	.....0	1FE.....
566795 LR 9	MARICOPA CO CCD GEN OBLI 3.500 2027 07.....		...05/29/2013	WELLS FARGO SECURITIES.....		.....10,186,900	.....10,000,000	.....0	1FE.....
625517 EE 3	MULTNOMAH CO GO SD#1J PO 3.500 2033 06.....		...04/17/2013	PIPER JAFFRAY.....		.....6,926,946	.....6,805,000	.....0	1FE.....
802088 KV 5	SANTA FE PUBLIC SCHOOL D 5.000 2022 08.....		...06/21/2013	RBC CAPITAL MARKETS.....		.....4,475,587	.....3,850,000	.....25,667	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....44,775,141	.....41,900,000	.....26,333	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
196632 SE 4	COLORADO SPRINGS UTILITI 5.000 2034 11.....		...04/02/2013	J P MORGAN CHASE SECURITIES INC.....		.....10,436,016	.....8,910,000	.....0	1FE.....
20775Y AS 5	CONNECTICUT REVOLVING FU 5.000 2030 03.....		...04/29/2013	RBC CAPITAL MARKETS.....		.....3,102,234	.....2,560,000	.....25,244	1FE.....
267045 DF 6	DUTCHESS CO LOCAL DEV VA 5.000 2036 01.....		...05/30/2013	J P MORGAN CHASE SECURITIES INC.....		.....560,960	.....500,000	.....0	1FE.....
267045 DG 4	DUTCHESS CO LOCAL DEV VA 5.000 2037 01.....		...05/30/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,275,056	.....1,140,000	.....0	1FE.....
267045 DH 2	DUTCHESS CO LOCAL DEV VA 5.000 2038 01.....		...05/30/2013	J P MORGAN CHASE SECURITIES INC.....		.....836,273	.....750,000	.....0	1FE.....
592030 ZP 8	MET GOVT NASHVILLE DAVID 5.000 2028 05.....		...06/12/2013	RAYMOND JAMES & ASSOC.....		.....10,052,592	.....8,800,000	.....0	1FE.....
594712 SH 5	MICHIGAN ST UNIVERSITY B 4.000 2032 08.....		...04/30/2013	BAS-MERRILL LYNCH.....		.....6,421,844	.....5,995,000	.....0	1FE.....
64465P YR 3	NEW HAMPSHIRE MUNI BOND 5.000 2033 08.....		...06/12/2013	PIPER JAFFRAY.....		.....7,395,353	.....6,645,000	.....0	1FE.....
751100 JS 8	RALEIGH COMB ENTERPRISE 3.750 2033 03.....		...05/02/2013	CITIGROUP GLOBAL MARKETS.....		.....5,229,400	.....5,000,000	.....0	1FE.....
812643 JU 9	SEATTLE LIGHT & POWER RE 5.000 2028 07.....		...06/12/2013	J P MORGAN CHASE SECURITIES INC.....		.....9,538,487	.....8,415,000	.....0	1FE.....
79061A BD 8	ST JOSEPH CO (UNIV NOTRE .040 2038 03.....		...06/10/2013	GOLDMAN SACHS & CO.....		.....25,340,000	.....25,340,000	.....396	1FE.....
79061A BE 6	ST JOSEPH CO (UNIV NOTRE .040 2042 03.....		...06/10/2013	GOLDMAN SACHS & CO.....		.....35,000,000	.....35,000,000	.....547	1FE.....
87354T CB 9	TACOMA REGL WATER SYS RE 4.000 2031 12.....		...04/03/2013	GOLDMAN SACHS & CO.....		.....6,809,215	.....6,425,000	.....0	1FE.....
000000 00 0	FHLMC GOLD PASSTHRU (TBA 3.000 2043 08.....		...06/24/2013	BAS-MERRILL LYNCH.....		.....4,787,305	.....5,000,000	.....0	1.....
000000 00 0	FHLMC GOLD PASSTHRU (TBA 3.000 2043 07.....		...06/25/2013	DEUTSCHE BANC.....		.....4,796,289	.....5,000,000	.....0	1.....
000000 00 0	FNMA PASS THRU 2.500 2028 08.....		...06/24/2013	DEUTSCHE BANC.....		.....4,960,547	.....5,000,000	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....136,541,569	.....130,480,000	.....26,187	.....XXX.....
Bonds - Industrial and Miscellaneous									
00817Y AL 2	AETNA INC 1.500 2017 11.....		...06/05/2013	DEUTSCHE BANC.....		.....991,070	.....1,000,000	.....1,042	1FE.....
00846U AJ 0	AGILENT TECHNOLOGIES INC 3.875 2023 07.....		...06/18/2013	BAS-MERRILL LYNCH.....		.....1,990,880	.....2,000,000	.....0	2FE.....
010392 FE 3	ALABAMA POWER CO 3.950 2021 06.....		...06/11/2013	SCOTIA CAPITAL.....		.....264,605	.....245,000	.....349	1FE.....
02209S AP 8	ALTRIA GROUP INC 2.950 2023 05.....		...04/29/2013	BARCLAYS CAPITAL INC.....	998,4501,000,0000	2FE.....

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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)
023135 AJ 5	AMAZON.COM INC 2.500 2022 11		06/18/2013	SOCIETY GENERALE AMERICAS		944,920	1,000,000	1,528	2FE
032654 AH 8	ANALOG DEVICES 2.875 2023 06		05/22/2013	J P MORGAN CHASE SECURITIES INC		996,040	1,000,000	0	1FE
037833 AK 6	APPLE INC 2.400 2023 05		05/01/2013	VARIOUS		2,999,200	3,000,000	200	1FE
049560 AH 8	ATMOS ENERGY CORP 6.350 2017 06		04/12/2013	WELLS FARGO SECURITIES		1,201,140	1,000,000	21,519	2FE
059165 EF 3	BALTIMORE GAS & ELECTRIC 3.350 2023 07		06/12/2013	SCOTIA CAPITAL		999,570	1,000,000	0	2FE
05530Q AB 6	BAT INTL FINANCE (144A) 9.500 2018 11	R	06/25/2013	BARCLAYS CAPITAL INC		1,780,593	1,326,000	15,046	1FE
071813 BL 2	BAXTER INTERNATIONAL 3.200 2023 06		06/04/2013	J P MORGAN CHASE SECURITIES INC		996,850	1,000,000	0	1FE
05531F AN 3	BB&T CORPORATION 2.050 2018 06		06/14/2013	DEUTSCHE BANC		998,540	1,000,000	0	1FE
073730 AG 8	BEAM INC 3.250 2023 06		06/03/2013	BAS-MERRILL LYNCH		1,995,240	2,000,000	0	2FE
097023 AH 8	BOEING CO 7.950 2024 08		05/21/2013	RAYMOND JAMES & ASSOC		1,448,210	1,000,000	21,863	1FE
12527G AC 7	CF INDUSTRIES 3.450 2023 06		05/20/2013	MORGAN STANLEY		999,070	1,000,000	0	2FE
166764 AB 6	CHEVRON CORP 2.355 2022 12		04/22/2013	BAS-MERRILL LYNCH		1,006,460	1,000,000	9,158	1FE
166764 AH 3	CHEVRON CORP 3.191 2023 06		06/18/2013	MORGAN STANLEY		1,006,960	1,000,000	0	1FE
171340 AH 5	CHURCH & DWIGHT CO 2.875 2022 10		05/13/2013	KEYBANC CAPITAL MARK		2,001,260	2,000,000	7,188	2FE
125509 BP 3	CIGNA CORP 4.500 2021 03		04/25/2013	KGS-ALPHA CAPITAL MARKETS		182,118	161,000	906	2FE
19416Q EC 0	COLGATE-PALMOLIVE 2.100 2023 05		04/29/2013	CITIGROUP GLOBAL MARKETS		1,970,100	2,000,000	0	1FE
205887 BJ 0	CONAGRA FOODS 3.250 2022 09		05/23/2013	JEFFERIES & CO INC		1,001,000	1,000,000	6,681	2FE
224044 CA 3	COX COMMUNICATIONS INC (2.950 2023 06		04/24/2013	J P MORGAN CHASE SECURITIES INC		1,991,200	2,000,000	0	2FE
26138E AQ 2	DR PEPPER SNAPPLE 2.000 2020 01		06/24/2013	BAS-MERRILL LYNCH		945,620	1,000,000	12,056	2FE
263534 CB 3	DUPONT EI NEMOUR 3.625 2021 01		06/24/2013	BARCLAYS CAPITAL INC		1,036,040	1,000,000	16,313	1FE
263534 CK 3	DUPONT EI NEMOUR 2.800 2023 02		05/14/2013	MORGAN STANLEY		1,006,440	1,000,000	7,156	1FE
268648 AN 2	EMC CORP 3.375 2023 06		06/03/2013	J P MORGAN CHASE SECURITIES INC		3,997,000	4,000,000	0	1FE
268648 AQ 5	EMC CORP 2.650 2020 06		06/03/2013	CITIGROUP GLOBAL MARKETS		997,600	1,000,000	0	1FE
29266R AC 2	ENERGIZER HOLDINGS INC 4.700 2022 05		06/26/2013	CREDIT SUISSE FIRST BOSTON		1,021,550	1,000,000	0	2FE
29364D AR 1	ENTERGY ARKANSAS 3.050 2023 06		05/23/2013	KEYBANC CAPITAL MARK		1,005,650	1,000,000	0	1FE
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08		06/13/2013	HSBC		382,752	400,000	3,212	1FE
31428X AV 8	FEDEX CORP 2.700 2023 04		04/08/2013	CITIGROUP GLOBAL MARKETS		997,300	1,000,000	0	2FE
31620M AK 2	FIDELITY NATIONAL 3.500 2023 04		04/10/2013	BAS-MERRILL LYNCH		992,080	1,000,000	0	2FE
341081 FJ 1	FLORIDA POWER & LIGHT 2.750 2023 06		05/30/2013	WELLS FARGO SECURITIES		1,992,380	2,000,000	0	1FE
373298 CF 3	GEORGIA-PACIFIC CORP 8.000 2024 01		05/06/2013	JEFFERIES & CO INC		1,752,437	1,245,000	31,540	2FE
37331N AD 3	GEORGIA-PACIFIC CORP (14 3.734 2023 07		06/18/2013	J P MORGAN CHASE SECURITIES INC		1,999,940	2,000,000	0	2FE
427866 AT 5	HERSHEY COMPANY 2.625 2023 05		05/14/2013	BAS-MERRILL LYNCH		997,400	1,000,000	0	1FE
437076 AZ 5	HOME DEPOT INC 2.700 2023 04		04/18/2013	STERNE AGEE & LEACH INC		1,017,130	1,000,000	1,350	1FE
448579 AE 2	HYATT HOTELS 3.375 2023 07		05/07/2013	J P MORGAN CHASE SECURITIES INC		994,980	1,000,000	0	2FE
459506 AC 5	INTERNATIONAL FLAVOR & F 3.200 2023 05		04/01/2013	MORGAN STANLEY		999,120	1,000,000	0	2FE
46625H JL 5	JP MORGAN CHASE 1.625 2018 05		05/08/2013	J P MORGAN CHASE SECURITIES INC		998,380	1,000,000	0	1FE
494368 BJ 1	KIMBERLY CLARK 2.400 2023 06		05/20/2013	CITIGROUP GLOBAL MARKETS		3,910,400	4,000,000	0	1FE
50076Q AU 0	KRAFT FOODS GROUP INC 5.375 2020 02		06/26/2013	CITIGROUP GLOBAL MARKETS		1,129,360	1,000,000	0	2FE
55616X AA 5	MACYS RETAIL HOLDINGS IN 7.450 2017 07		06/11/2013	STIFEL NICOLAUS & CO INC		604,295	500,000	15,417	2FE
577081 AY 8	MATTEL INC 3.150 2023 03		06/25/2013	U S BANCORP		142,994	150,000	1,457	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
58933Y AF 2	MERCK & CO INC 2.800 2023 05.....		...05/15/2013	DEUTSCHE BANC.....		.....1,998,260	.....2,000,000	.....0	1FE.....
594918 AT 1	MICROSOFT CORP 2.375 2023 05.....		...04/25/2013	BAS-MERRILL LYNCH.....		.....996,640	.....1,000,000	.....0	1FE.....
607059 AT 9	MOBIL CORP 8.625 2021 08.....		...04/22/2013	PIERPONT SECURITIES.....		.....1,062,879	.....705,000	.....11,823	1FE.....
61166W AH 4	MONSANTO CO 2.200 2022 07.....		...06/25/2013	BAS-MERRILL LYNCH.....		.....917,960	.....1,000,000	.....9,961	1FE.....
61945C AA 1	MOSAIC CO 3.750 2021 11.....		...05/08/2013	MITSUBISHI SECURITIES (USA) INC.....		.....1,656,885	.....1,550,000	.....27,854	2FE.....
637071 AJ 0	NATIONAL OILWELL VARCO 2.600 2022 12.....		...06/11/2013	RBC CAPITAL MARKETS.....		.....961,010	.....1,000,000	.....939	1FE.....
637432 MU 6	NATIONAL RURAL UTILITIES 2.350 2020 06.....		...05/30/2013	RBC CAPITAL MARKETS.....		.....998,580	.....1,000,000	.....0	1FE.....
654106 AC 7	NIKE INC 2.250 2023 05.....		...04/24/2013	VARIOUS.....		.....1,997,320	.....2,000,000	.....188	1FE.....
665772 CK 3	NORTHERN STATES POWER 2.600 2023 05.....		...05/13/2013	CREDIT SUISSE FIRST BOSTON.....		.....2,994,510	.....3,000,000	.....0	1FE.....
666807 BG 6	NORTHROP GRUMMAN 3.250 2023 08.....		...05/28/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,983,860	.....3,000,000	.....0	2FE.....
694308 HC 4	PACIFIC GAS & ELECTRIC 3.250 2023 06.....		...06/12/2013	BAS-MERRILL LYNCH.....		.....994,930	.....1,000,000	.....0	1FE.....
714290 AD 5	PERRIGO CO 2.950 2023 05.....		...05/09/2013	MORGAN STANLEY.....		.....994,850	.....1,000,000	.....0	2FE.....
717081 DH 3	PFIZER INC 3.000 2023 06.....		...05/28/2013	GOLDMAN SACHS & CO.....		.....1,993,620	.....2,000,000	.....0	1FE.....
74153W BZ 1	PRICOA GLOBAL FUNDING (1 1.600 2018 05.....		...05/21/2013	CREDIT SUISSE FIRST BOSTON.....		.....2,997,690	.....3,000,000	.....0	1FE.....
74456Q BC 9	PUBLIC SERVICE ELECTRIC 2.375 2023 05.....		...05/07/2013	BNP PARIBAS.....		.....2,990,430	.....3,000,000	.....0	1FE.....
7591EP AJ 9	REGIONS FINANCIAL CORP 2.000 2018 05.....		...04/25/2013	MORGAN STANLEY.....		.....996,660	.....1,000,000	.....0	2FE.....
749571 AA 3	RHP HOTEL PPTY (144A) 5.000 2021 04.....		...04/17/2013	BAS-MERRILL LYNCH.....		.....2,017,500	.....2,000,000	.....5,278	4FE.....
776696 AF 3	ROPER INDUSTRIES 2.050 2018 10.....		...05/30/2013	BAS-MERRILL LYNCH.....		.....997,910	.....1,000,000	.....0	2FE.....
797440 BH 6	SAN DIEGO G & E 6.000 2026 06.....		...06/21/2013	BAS-MERRILL LYNCH.....		.....2,385,113	.....1,930,000	.....8,042	1FE.....
797440 BN 3	SAN DIEGO G & E 3.000 2021 08.....		...06/11/2013	U S BANCORP.....		.....403,385	.....390,000	.....3,868	1FE.....
857477 AG 8	STATE STREET CORP 4.375 2021 03.....		...05/16/2013	HSBC.....		.....1,140,060	.....1,000,000	.....8,993	1FE.....
882508 AU 8	TEXAS INSTRUMENTS INC 1.650 2019 08.....		...06/10/2013	KEYBANC CAPITAL MARK.....		.....345,510	.....350,000	.....2,085	1FE.....
882508 AV 6	TEXAS INSTRUMENTS INC 1.000 2018 05.....		...05/01/2013	J P MORGAN CHASE SECURITIES INC.....		.....990,700	.....1,000,000	.....0	1FE.....
872540 AM 1	TJX COS INC 6.950 2019 04.....		...04/25/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,096,599	.....859,000	.....2,488	1FE.....
872540 AP 4	TJX COS INC 2.500 2023 05.....		...04/30/2013	DEUTSCHE BANC.....		.....2,003,270	.....2,000,000	.....69	1FE.....
891906 AA 7	TOTAL SYSTEM 2.375 2018 06.....		...05/15/2013	J P MORGAN CHASE SECURITIES INC.....		.....999,710	.....1,000,000	.....0	2FE.....
906548 CG 5	UNION ELECTRIC CO 6.700 2019 02.....		...06/24/2013	STIFEL NICOLAUS & CO INC.....		.....911,078	.....750,000	.....20,379	1FE.....
907818 DN 5	UNION PACIFIC CO 2.750 2023 04.....		...05/31/2013	BAS-MERRILL LYNCH.....		.....982,450	.....1,000,000	.....6,111	2FE.....
91324P BZ 4	UNITEDHEALTH GROUP INC 2.750 2023 02.....		...06/25/2013	WELLS FARGO SECURITIES.....		.....369,840	.....400,000	.....4,064	1FE.....
91159H HA 1	US BANCORP 4.125 2021 05.....		...06/10/2013	U S BANCORP.....		.....1,092,330	.....1,000,000	.....2,177	1FE.....
931142 DH 3	WAL-MART STORES 2.550 2023 04.....		...04/04/2013	CITIGROUP GLOBAL MARKETS.....		.....997,720	.....1,000,000	.....0	1FE.....
976656 CF 3	WISCONSIN ELECTRIC POWER 1.700 2018 06.....		...06/10/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,000,000	.....2,000,000	.....0	1FE.....
008916 AL 2	AGRIUM INC 3.500 2023 06.....	A.....	...05/28/2013	BAS-MERRILL LYNCH.....		.....998,990	.....1,000,000	.....0	2FE.....
63307A AA 3	NATIONAL BANK OF CANADA 1.450 2017 11.....	A.....	...05/22/2013	RBC CAPITAL MARKETS.....		.....998,280	.....1,000,000	.....846	1FE.....
73755L AF 4	POTASH CORP 6.500 2019 05.....	A.....	...06/21/2013	KGS-ALPHA CAPITAL MARKETS.....		.....1,205,790	.....1,000,000	.....7,403	1FE.....
05565Q CD 8	BP CAPITAL PLC 2.750 2023 05.....	F.....	...05/07/2013	MORGAN STANLEY.....		.....1,979,960	.....2,000,000	.....0	1FE.....
22303Q AP 5	COVIDIEN INTERNATIONAL 2.950 2023 06.....	E.....	...05/13/2013	BAS-MERRILL LYNCH.....		.....1,995,460	.....2,000,000	.....0	1FE.....
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 2023 04.....	F.....	...06/19/2013	VARIOUS.....		.....1,951,570	.....2,000,000	.....4,010	1FE.....
26824K AA 2	EADS FINANCE BV (144A) 2.700 2023 04.....	F.....	...04/09/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,994,960	.....2,000,000	.....0	1FE.....
294829 AA 4	ERICSSON LM 4.125 2022 05.....	F.....	...06/06/2013	BAS-MERRILL LYNCH.....		.....1,019,680	.....1,000,000	.....2,979	2FE.....

QE04.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
344419 AA 4	FEMSA 2.875 2023 05.....	F.....	...05/08/2013	VARIOUS.....	.....	.....2,000,180	.....2,000,000	.....240	2FE.....
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500 2022 01.....	F.....	...06/13/2013	J P MORGAN CHASE SECURITIES INC.....	.....	.....626,175	.....605,000	.....10,814	2FE.....
404280 AK 5	HSBC HOLDINGS 5.100 2021 04.....	F.....	...06/17/2013	STIFEL NICOLAUS & CO INC.....	.....	.....1,137,293	.....1,006,000	.....10,689	1FE.....
485161 AR 4	KANSAS CITY SOUTHERN MEX 3.000 2023 05.....	E.....	...05/30/2013	VARIOUS.....	.....	.....2,975,620	.....3,000,000	.....2,583	2FE.....
70501V AA 6	PEARSON FUND FIVE (144A) 3.250 2023 05.....	F.....	...05/02/2013	HSBC.....	.....	.....1,000,680	.....1,000,000	.....0	2FE.....
801060 AB 0	SANOFI 1.250 2018 04.....	F.....	...06/06/2013	JEFFERIES & CO INC.....	.....	.....491,185	.....500,000	.....1,059	1FE.....
85771P AK 8	STATOIL ASA 2.650 2024 01.....	F.....	...05/09/2013	MORGAN STANLEY.....	.....	.....1,991,900	.....2,000,000	.....0	1FE.....
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000 2043 05.....	.....	...06/26/2013	CREDIT SUISSE FIRST BOSTON.....	.....	.....9,419,240	.....9,980,651	.....0	1FE.....
81745E AA 7	SEMT 2013-8 A1 (CMO) 3.000 2043 06.....	.....	...06/11/2013	BAS-MERRILL LYNCH.....	.....	.....11,235,934	.....11,500,000	.....11,500	1FE.....
12624Q AR 4	COMM 2012-CR4 A3 2.853 2045 10.....	.....	...06/20/2013	DEUTSCHE BANC.....	.....	.....4,686,328	.....5,000,000	.....9,510	1FE.....
46361T AA 0	ICOT 2013-IRV A1 2.068 2048 05.....	.....	...05/07/2013	WELLS FARGO SECURITIES.....	.....	.....6,059,742	.....6,000,000	.....0	1FE.....
46361T AC 6	ICOT 2013-IRV A2 3.305 2048 05.....	.....	...05/07/2013	WELLS FARGO SECURITIES.....	.....	.....7,134,897	.....7,000,000	.....0	1FE.....
46639N AP 6	JPMBB 2013-C12 A4 3.362 2023 05.....	.....	...06/14/2013	J P MORGAN CHASE SECURITIES INC.....	.....	.....6,059,964	.....6,000,000	.....13,450	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....170,917,410	.....168,552,651	.....363,381	.....XXX.....
8399997.	Total - Bonds - Part 3.....	.....	.....	.....	.....	.....352,423,858	.....341,122,389	.....416,243	.....XXX.....
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....352,423,858	.....341,122,389	.....416,243	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
87159A 10 3	SYNAGEVA BIOPHARMA CORP.....	.....	...06/05/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....1,729,000	.....69,840	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....69,840	.....XXX.....	.....0	.....XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
99C001 19 7	8527512 CANADA INC.....	A.....	...05/31/2013	DIRECT WITH COMPANY.....	.....1,000,000	.....10	.....XXX.....	.....0	J.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....	.....	.....	.....	.....	.....10	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....	.....	.....	.....	.....	.....69,850	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....	.....	.....	.....	.....	.....69,850	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....	.....	.....	.....	.....	.....69,850	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....352,493,708XXX.....416,243XXX.....

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

SCHEDULE D - PART 4

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

1	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)
Bonds - U.S. Government																					
797224	AA 0		05/27/2013	REDEEMED		94,855	94,855	94,855	94,855	0	0	0	0	0	94,855	0	0	0	1,700	08/27/2021	1
912828	QL 7		03/31/2013	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	112,500	03/31/2013	1
36202F	2L 9		06/20/2013	PAID ON PRINCIPAL		1,018,985	1,018,985	1,060,222	1,054,657	0	(35,671)	0	(35,671)	0	1,018,985	0	0	0	15,086	01/20/2042	1
36202F	3M 6		06/20/2013	PAID ON PRINCIPAL		1,091,605	1,091,605	1,150,790	1,144,193	0	(52,589)	0	(52,589)	0	1,091,605	0	0	0	16,043	02/20/2042	1
36202F	4Q 6		06/20/2013	PAID ON PRINCIPAL		1,119,459	1,119,459	1,175,082	1,168,981	0	(49,522)	0	(49,522)	0	1,119,459	0	0	0	16,461	03/20/2042	1
36216G	CH 9		06/20/2013	PAID ON PRINCIPAL		2,553	2,553	2,728	2,627	0	(74)	0	(74)	0	2,553	0	0	0	96	04/20/2016	1
362161	EL 1		06/20/2013	PAID ON PRINCIPAL		1,086	1,086	1,161	1,130	0	(44)	0	(44)	0	1,086	0	0	0	41	02/20/2017	1
362165	Y5 5		06/20/2013	PAID ON PRINCIPAL		2,287	2,287	2,444	2,335	0	(47)	0	(47)	0	2,287	0	0	0	86	12/20/2016	1
36219Y	W3 6		06/20/2013	PAID ON PRINCIPAL		1,228	1,228	1,312	1,274	0	(46)	0	(46)	0	1,228	0	0	0	46	10/20/2018	1
36220M	D6 3		06/20/2013	PAID ON PRINCIPAL		25,964	25,964	27,740	27,002	0	(1,038)	0	(1,038)	0	25,964	0	0	0	972	10/20/2019	1
36202D	6D 8		06/20/2013	PAID ON PRINCIPAL		673,983	673,983	646,877	657,047	0	16,936	0	16,936	0	673,983	0	0	0	14,055	06/20/2034	1
36202E	CM 9		06/20/2013	PAID ON PRINCIPAL		843,950	843,950	801,093	815,458	0	28,492	0	28,492	0	843,950	0	0	0	14,739	02/20/2035	1
36202E	EU 9		06/20/2013	PAID ON PRINCIPAL		628,034	628,034	610,371	616,496	0	11,538	0	11,538	0	628,034	0	0	0	13,089	08/20/2035	1
36202E	FM 6		06/20/2013	PAID ON PRINCIPAL		548,401	548,401	536,319	540,478	0	7,923	0	7,923	0	548,401	0	0	0	11,177	10/20/2035	1
36216F	HQ 6		06/15/2013	PAID ON PRINCIPAL		64	64	69	68	0	(4)	0	(4)	0	64	0	0	0	2	04/15/2020	1
362160	6H 1		06/15/2013	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	1	08/15/2021	1
36220E	BG 1		06/15/2013	PAID ON PRINCIPAL		211	211	225	220	0	(9)	0	(9)	0	211	0	0	0	8	01/15/2020	1
36220M	HV 4		06/15/2013	PAID ON PRINCIPAL		46	46	49	49	0	(3)	0	(3)	0	46	0	0	0	2	01/15/2020	1
36220P	P2 2		06/15/2013	PAID ON PRINCIPAL		3,980	3,980	4,245	4,188	0	(209)	0	(209)	0	3,980	0	0	0	178	02/15/2020	1
36220Q	CW 8		06/15/2013	PAID ON PRINCIPAL		38	38	40	39	0	(2)	0	(2)	0	38	0	0	0	1	01/15/2020	1
36220Q	J3 5		06/15/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	01/15/2020	1
36220R	TF 5		04/15/2013	PAID ON PRINCIPAL		11,307	11,307	12,061	11,781	0	(474)	0	(474)	0	11,307	0	0	0	339	06/15/2020	1
36220R	6S 2		06/15/2013	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	01/15/2020	1
36220S	JR 8		05/15/2013	PAID ON PRINCIPAL		101	101	107	101	0	(0)	0	(0)	0	101	0	0	0	3	04/15/2020	1
36220U	ZA 2		06/15/2013	PAID ON PRINCIPAL		49	49	52	51	0	(2)	0	(2)	0	49	0	0	0	2	04/15/2020	1
36220W	C4 7		06/15/2013	PAID ON PRINCIPAL		2,603	2,603	2,777	2,726	0	(123)	0	(123)	0	2,603	0	0	0	117	08/15/2020	1
36220W	QZ 3		06/15/2013	PAID ON PRINCIPAL		42	42	44	44	0	(3)	0	(3)	0	42	0	0	0	2	09/15/2020	1
36220W	U5 4		06/15/2013	PAID ON PRINCIPAL		110	110	118	113	0	(3)	0	(3)	0	110	0	0	0	4	12/15/2020	1
36223G	WQ 8		06/15/2013	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	08/15/2021	1
36223K	6F 2		06/15/2013	PAID ON PRINCIPAL		106	106	113	112	0	(6)	0	(6)	0	106	0	0	0	4	08/15/2021	1
36223M	FK 7		06/15/2013	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	1	08/15/2021	1
36223N	UA 0		06/15/2013	PAID ON PRINCIPAL		34	34	37	37	0	(2)	0	(2)	0	34	0	0	0	2	11/15/2021	1
36205W	QV 1		06/15/2013	PAID ON PRINCIPAL		226	226	240	237	0	(11)	0	(11)	0	226	0	0	0	8	06/15/2024	1
36213C	YY 0		06/15/2013	PAID ON PRINCIPAL		382,447	382,447	376,471	378,500	0	3,947	0	3,947	0	382,447	0	0	0	8,197	11/15/2035	1
36290R	U6 8		06/15/2013	PAID ON PRINCIPAL		391,226	391,226	379,367	382,435	0	8,791	0	8,791	0	391,226	0	0	0	7,232	08/15/2033	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36291A	DH 9 GNMA PASS TH #622104 4.500		06/15/2013	PAID ON PRINCIPAL		232,989	232,989	225,926	227,789	0	5,199	0	5,199	0	232,989	0	0	0	4,442	09/15/2033	1.....
36292F	H6 7 GNMA PASS TH #647453 5.000		06/15/2013	PAID ON PRINCIPAL		181,740	181,740	178,900	179,909	0	1,831	0	1,831	0	181,740	0	0	0	3,790	10/15/2035	1.....
36225A	ER 7 GNMA PASS TH #780144 7.000		06/15/2013	PAID ON PRINCIPAL		52,220	52,220	49,822	50,642	0	1,578	0	1,578	0	52,220	0	0	0	1,614	07/15/2024	1.....
38373R	SY 6 GNR 2001-40 Z CMO 6.000		06/20/2013	PAID ON PRINCIPAL		226,954	226,954	205,735	215,840	0	11,114	0	11,114	0	226,954	0	0	0	5,693	08/20/2031	1.....
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		06/20/2013	PAID ON PRINCIPAL		56,411	56,411	57,677	57,620	0	(1,209)	0	(1,209)	0	56,411	0	0	0	382	04/20/2062	1.....
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		06/20/2013	PAID ON PRINCIPAL		397,245	397,245	394,285	394,285	0	2,960	0	2,960	0	397,245	0	0	0	2,531	12/20/2062	1.....
36225C	BX 3 G2 (ARM) #80053 1.625		06/20/2013	PAID ON PRINCIPAL		53	53	53	52	0	0	0	0	0	53	0	0	0	0	03/20/2027	1.....
36225C	CN 4 G2 (ARM) #80076 1.750		06/20/2013	PAID ON PRINCIPAL		129	129	130	127	0	1	0	1	0	129	0	0	0	1	05/20/2027	1.....
000000	00 0 FHA AMER SAV BANK 88-4 6.930		06/25/2013	PAID ON PRINCIPAL		268,133	268,133	249,363	263,715	0	4,418	0	4,418	0	268,133	0	0	0	7,748	11/25/2016	1.....
000000	00 0 FHA GOLDOME 87-11 PROJ 6.875		06/25/2013	PAID ON PRINCIPAL		71,271	71,271	71,093	70,952	0	319	0	319	0	71,271	0	0	0	2,043	07/25/2015	1.....
52517#	AD 5 FHA LEHMAN 92-A PROJ L 6.930		06/25/2013	PAID ON PRINCIPAL		87,155	87,155	81,754	85,140	0	2,016	0	2,016	0	87,155	0	0	0	2,514	07/25/2017	1.....
000000	00 0 FHA MERRILL LYNCH 185- 6.810		06/25/2013	PAID ON PRINCIPAL		30,585	30,585	27,527	29,318	0	1,267	0	1,267	0	30,585	0	0	0	1,042	10/25/2018	1.....
QE051	69330@ AA 2 FHA PAXTON FINANCIAL 6 6.500		06/25/2013	PAID ON PRINCIPAL		13,904	13,904	13,487	13,904	0	0	0	0	0	13,904	0	0	0	451	05/25/2014	1.....
000000	00 0 FHA USGI GIFHA TOWERS 6.930		06/25/2013	PAID ON PRINCIPAL		32,489	32,489	30,067	32,057	0	432	0	432	0	32,489	0	0	0	939	10/25/2014	1.....
000000	00 0 FHA USGI 2067 6.930		06/25/2013	PAID ON PRINCIPAL		45,348	45,348	41,991	44,775	0	573	0	573	0	45,348	0	0	0	1,310	09/25/2014	1.....
83162C	SP 9 SBAP 2009-20F 1 4.950		06/03/2013	PAID ON PRINCIPAL		167,715	167,715	167,715	167,578	0	137	0	137	0	167,715	0	0	0	4,258	06/01/2029	1.....
0599999	Total - Bonds - U.S. Government					8,709,408	8,709,408	8,682,628	8,741,029	0	(31,622)	0	(31,622)	0	8,709,408	0	0	0	270,955	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20772F	3E 8 CONNECTICUT GENERAL OB 5.000		04/15/2013	REDEEMED		13,170,000	13,170,000	14,148,663	13,203,320	0	(33,320)	0	(33,320)	0	13,170,000	0	0	0	329,250	04/15/2014	1FE.....
546415	XA 3 LOUISIANA GENERAL OBLI 5.000		04/01/2013	TRAVELERS P/C OF AMER		5,798,394	5,100,000	5,811,960	5,811,960	0	(8,160)	0	(8,160)	0	5,803,800	0	(5,406)	(5,406)	106,250	05/01/2017	1FE.....
677519	VJ 6 OHIO GENERAL OBLIGATIO 5.250		06/15/2013	REDEEMED		6,000,000	6,000,000	6,569,760	6,032,040	0	(32,040)	0	(32,040)	0	6,000,000	0	0	0	157,500	06/15/2015	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions					24,968,394	24,270,000	26,530,383	25,047,320	0	(73,520)	0	(73,520)	0	24,973,800	0	(5,406)	(5,406)	593,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
102637	NZ 4 BOWLING GREEN GEN OBLI 3.000		06/01/2013	MATURED		1,460,000	1,460,000	1,485,784	1,462,613	0	(2,613)	0	(2,613)	0	1,460,000	0	0	0	21,900	06/01/2013	1FE.....
692159	7W 0 OYSTER BAY GENERAL OBL 4.500		06/01/2013	REDEEMED		959,500	950,000	949,003	957,220	0	2,280	0	2,280	0	959,500	0	0	0	21,375	06/01/2018	1FE.....
692159	7X 8 OYSTER BAY GENERAL OBL 4.500		06/01/2013	REDEEMED		1,010,000	1,000,000	990,310	1,006,400	0	3,600	0	3,600	0	1,010,000	0	0	0	22,500	06/01/2019	1FE.....
692159	7Y 6 OYSTER BAY GENERAL OBL 4.600		06/01/2013	REDEEMED		1,010,000	1,000,000	993,270	1,006,740	0	3,260	0	3,260	0	1,010,000	0	0	0	23,000	06/01/2020	1FE.....
692159	7Z 3 OYSTER BAY GENERAL OBL 4.700		06/01/2013	REDEEMED		1,065,550	1,055,000	1,051,318	1,062,564	0	2,986	0	2,986	0	1,065,550	0	0	0	24,793	06/01/2021	1FE.....
692159	8A 7 OYSTER BAY GENERAL OBL 4.750		06/01/2013	REDEEMED		1,116,050	1,105,000	1,097,066	1,112,282	0	3,768	0	3,768	0	1,116,050	0	0	0	26,244	06/01/2022	1FE.....
692159	8B 5 OYSTER BAY GENERAL OBL 4.800		06/01/2013	REDEEMED		1,277,650	1,265,000	1,252,540	1,272,729	0	4,921	0	4,921	0	1,277,650	0	0	0	30,360	06/01/2023	1FE.....
692159	8C 3 OYSTER BAY GENERAL OBL 4.875		06/01/2013	REDEEMED		1,010,000	1,000,000	990,530	1,006,110	0	3,890	0	3,890	0	1,010,000	0	0	0	24,375	06/01/2024	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					8,908,750	8,835,000	8,809,820	8,886,659	0	22,091	0	22,091	0	8,908,750	0	0	0	194,546	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
153821	DB 6 CENTRAL LAKE CO WTR AG 5.250		05/01/2013	REDEEMED		1,200,000	1,200,000	1,285,344	1,203,420	0	(3,420)	0	(3,420)	0	1,200,000	0	0	0	31,500	05/01/2017	1FE.....
153821	DC 4 CENTRAL LAKE CO WTR AG 5.250		05/01/2013	REDEEMED		1,300,000	1,300,000	1,383,616	1,303,887	0	(3,887)	0	(3,887)	0	1,300,000	0	0	0	34,125	05/01/2018	1FE.....
24916P	BK 2 DENVER CITY & CO WTR CO 5.000		06/01/2013	REDEEMED		8,205,000	8,205,000	8,891,348	8,240,610	0	(35,610)	0	(35,610)	0	8,205,000	0	0	0	205,125	12/01/2014	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
759911	ZD 5		06/01/2013	MATURED.....		5,310,000	5,310,000	5,894,631	5,341,913	0	(31,913)	0	(31,913)	0	5,310,000	0	0	0	132,750	06/01/2013	1FE.....
546475	GA 6		04/01/2013	TRAVELERS P/C OF AMER.....		5,798,394	5,100,000	5,812,827	5,812,827	0	(8,160)	0	(8,160)	0	5,804,667	0	(6,273)	(6,273)	106,250	05/01/2025	1FE.....
646135	R4 7		06/15/2013	REDEEMED.....		20,230,000	20,230,000	22,532,579	20,391,435	0	(161,435)	0	(161,435)	0	20,230,000	0	0	0	556,325	06/15/2019	1FE.....
649876	XS 3		04/01/2013	REDEEMED.....		1,765,000	1,765,000	2,038,451	1,799,435	0	(34,435)	0	(34,435)	0	1,765,000	0	0	0	52,950	04/01/2014	1FE.....
650014	AZ 6		04/01/2013	REDEEMED.....		5,000,000	5,000,000	5,495,550	5,014,800	0	(14,800)	0	(14,800)	0	5,000,000	0	0	0	131,250	04/01/2014	1FE.....
783186	JS 9		05/01/2013	MATURED.....		1,000,000	1,000,000	1,120,320	1,004,700	0	(4,700)	0	(4,700)	0	1,000,000	0	0	0	25,000	05/01/2013	1FE.....
05053*	AA 3		06/15/2013	REDEEMED.....		10,311	10,311	10,311	10,311	0	0	0	0	0	10,311	0	0	0	318	04/15/2021	5*.....
3128QG	CC 4		06/15/2013	PAID ON PRINCIPAL.....		543	543	545	539	0	3	0	3	0	543	0	0	0	6	12/15/2035	1.....
3128JR	G4 2		06/15/2013	PAID ON PRINCIPAL.....		13,115	13,115	13,058	13,016	0	99	0	99	0	13,115	0	0	0	160	03/15/2035	1.....
3128JR	KQ 8		06/17/2013	PAID ON PRINCIPAL.....		214,583	214,583	210,744	212,075	0	2,508	0	2,508	0	214,583	0	0	0	2,462	12/15/2035	1.....
31296S	DY 9		06/15/2013	PAID ON PRINCIPAL.....		132,280	132,280	131,866	131,945	0	334	0	334	0	132,280	0	0	0	2,748	01/15/2034	1.....
31292G	5P 7		06/15/2013	PAID ON PRINCIPAL.....		966	966	1,010	1,058	0	(92)	0	(92)	0	966	0	0	0	31	07/15/2029	1.....
31292H	AK 0		06/15/2013	PAID ON PRINCIPAL.....		3,006	3,006	3,152	3,370	0	(364)	0	(364)	0	3,006	0	0	0	90	01/15/2030	1.....
31292H	AW 4		06/15/2013	PAID ON PRINCIPAL.....		1,314	1,314	1,378	1,469	0	(156)	0	(156)	0	1,314	0	0	0	38	02/15/2030	1.....
31292H	CY 8		06/15/2013	PAID ON PRINCIPAL.....		1,500	1,500	1,573	1,707	0	(206)	0	(206)	0	1,500	0	0	0	49	05/15/2030	1.....
31292H	J8 8		06/15/2013	PAID ON PRINCIPAL.....		108	108	113	119	0	(11)	0	(11)	0	108	0	0	0	3	05/15/2031	1.....
31292H	MW 1		06/15/2013	PAID ON PRINCIPAL.....		65	65	68	72	0	(7)	0	(7)	0	65	0	0	0	2	10/15/2031	1.....
31292H	NH 3		06/15/2013	PAID ON PRINCIPAL.....		5,438	5,438	5,583	5,636	0	(198)	0	(198)	0	5,438	0	0	0	139	02/15/2032	1.....
31293E	QB 9		06/15/2013	PAID ON PRINCIPAL.....		11,364	11,364	11,665	11,765	0	(401)	0	(401)	0	11,364	0	0	0	284	12/15/2028	1.....
31293J	ZX 0		06/15/2013	PAID ON PRINCIPAL.....		2,760	2,760	2,823	2,856	0	(96)	0	(96)	0	2,760	0	0	0	69	04/15/2029	1.....
31293K	PD 2		06/15/2013	PAID ON PRINCIPAL.....		46	46	47	47	0	(2)	0	(2)	0	46	0	0	0	1	02/15/2029	1.....
31293T	FF 9		06/15/2013	PAID ON PRINCIPAL.....		280	280	294	314	0	(34)	0	(34)	0	280	0	0	0	8	07/15/2029	1.....
31293W	X9 6		06/15/2013	PAID ON PRINCIPAL.....		140	140	147	160	0	(20)	0	(20)	0	140	0	0	0	4	10/15/2029	1.....
31293X	RS 9		06/15/2013	PAID ON PRINCIPAL.....		19	19	20	23	0	(4)	0	(4)	0	19	0	0	0	1	10/15/2029	1.....
31293Y	C3 8		06/15/2013	PAID ON PRINCIPAL.....		78	78	82	86	0	(8)	0	(8)	0	78	0	0	0	2	10/15/2029	1.....
31294B	NA 9		06/15/2013	PAID ON PRINCIPAL.....		13	13	14	15	0	(2)	0	(2)	0	13	0	0	0	0	12/15/2029	1.....
31294B	5Z 4		06/15/2013	PAID ON PRINCIPAL.....		23	23	24	26	0	(3)	0	(3)	0	23	0	0	0	1	01/15/2030	1.....
31294B	6B 6		06/15/2013	PAID ON PRINCIPAL.....		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	01/15/2030	1.....
31294B	6K 6		06/15/2013	PAID ON PRINCIPAL.....		75	75	78	86	0	(11)	0	(11)	0	75	0	0	0	2	01/15/2030	1.....
31294C	TC 7		06/15/2013	PAID ON PRINCIPAL.....		71	71	75	80	0	(9)	0	(9)	0	71	0	0	0	2	01/15/2030	1.....
31294F	PS 9		06/15/2013	PAID ON PRINCIPAL.....		987	987	1,035	1,142	0	(155)	0	(155)	0	987	0	0	0	37	05/15/2030	1.....
31294F	RD 0		06/15/2013	PAID ON PRINCIPAL.....		30	30	31	35	0	(5)	0	(5)	0	30	0	0	0	1	06/15/2030	1.....
31297X	TB 0		06/15/2013	PAID ON PRINCIPAL.....		9	9	9	10	0	(2)	0	(2)	0	9	0	0	0	0	07/15/2030	1.....
31297Y	H2 1		06/15/2013	PAID ON PRINCIPAL.....		32	32	33	36	0	(4)	0	(4)	0	32	0	0	0	1	08/15/2030	1.....
31297Y	PS 5		06/15/2013	PAID ON PRINCIPAL.....		166	166	174	189	0	(23)	0	(23)	0	166	0	0	0	5	08/15/2030	1.....
31297Y	UU 4		06/15/2013	PAID ON PRINCIPAL.....		1,890	1,890	1,982	2,154	0	(263)	0	(263)	0	1,890	0	0	0	59	08/15/2030	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		52	52	54	56	0	(4)	0	(4)	0	52	0	0	0	2	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		50	50	53	57	0	(7)	0	(7)	0	50	0	0	0	2	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		84	84	88	98	0	(14)	0	(14)	0	84	0	0	0	3	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		735	735	771	806	0	(70)	0	(70)	0	735	0	0	0	23	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		91	91	95	102	0	(11)	0	(11)	0	91	0	0	0	3	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		123	123	129	139	0	(16)	0	(16)	0	123	0	0	0	4	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		42	42	44	48	0	(6)	0	(6)	0	42	0	0	0	1	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		327	327	336	345	0	(18)	0	(18)	0	327	0	0	0	8	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		20	20	21	23	0	(3)	0	(3)	0	20	0	0	0	1	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		563	563	589	607	0	(44)	0	(44)	0	563	0	0	0	18	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		22	22	23	25	0	(3)	0	(3)	0	22	0	0	0	1	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		421	421	440	462	0	(41)	0	(41)	0	421	0	0	0	13	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		9,643	9,643	9,899	10,267	0	(624)	0	(624)	0	9,643	0	0	0	289	12/15/2031	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		576	576	604	627	0	(51)	0	(51)	0	576	0	0	0	18	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		92	92	97	108	0	(16)	0	(16)	0	92	0	0	0	3	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		62	62	65	66	0	(4)	0	(4)	0	62	0	0	0	2	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		6,600	6,600	6,749	6,868	0	(268)	0	(268)	0	6,600	0	0	0	165	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		44,328	44,328	45,503	45,950	0	(1,621)	0	(1,621)	0	44,328	0	0	0	1,108	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		3,939	3,939	4,034	4,076	0	(138)	0	(138)	0	3,939	0	0	0	117	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		639	639	657	675	0	(35)	0	(35)	0	639	0	0	0	16	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		4,470	4,470	4,589	4,645	0	(175)	0	(175)	0	4,470	0	0	0	116	11/15/2032	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		4,986	4,986	5,118	5,170	0	(184)	0	(184)	0	4,986	0	0	0	123	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		6,800	6,800	6,994	7,073	0	(273)	0	(273)	0	6,800	0	0	0	170	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		43,037	43,037	44,178	44,842	0	(1,805)	0	(1,805)	0	43,037	0	0	0	1,272	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	04/15/2013	PAID ON PRINCIPAL		48,504	48,504	49,790	51,526	0	(3,021)	0	(3,021)	0	48,504	0	0	0	970	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		83	83	85	88	0	(5)	0	(5)	0	83	0	0	0	2	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		510	510	524	526	0	(16)	0	(16)	0	510	0	0	0	13	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		160	160	156	158	0	2	0	2	0	160	0	0	0	4	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		77	77	75	76	0	1	0	1	0	77	0	0	0	2	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		242	242	236	238	0	4	0	4	0	242	0	0	0	6	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		13,731	13,731	14,068	14,162	0	(432)	0	(432)	0	13,731	0	0	0	339	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		16	16	16	16	0	0	0	0	0	16	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	04/15/2013	PAID ON PRINCIPAL		2,137	2,137	2,083	2,099	0	38	0	38	0	2,137	0	0	0	50	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		250	250	243	246	0	4	0	4	0	250	0	0	0	7	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		70	70	68	68	0	1	0	1	0	70	0	0	0	2	11/15/2023	1

QE05.3

SCHEDULE D - PART 4

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

QE054

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
313984	7K 6	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		574	574	559	565	0	9	0	9	0	574	0	0	0	20	11/15/2023	1
313986	JN 2	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		69	69	67	68	0	1	0	1	0	69	0	0	0	2	12/15/2023	1
313986	TU 5	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		11	11	10	10	0	0	0	0	0	11	0	0	0	0	12/15/2023	1
31356F	JE 2	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		100	100	98	98	0	2	0	2	0	100	0	0	0	3	04/15/2023	1
3128GK	RX 4	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		9,539	9,539	9,545	9,532	0	6	0	6	0	9,539	0	0	0	212	05/15/2016	1
3128GK	TP 9	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		36,645	36,645	36,668	36,633	0	12	0	12	0	36,645	0	0	0	836	04/15/2016	1
3128H4	H9 3	FHLMC GOLD PASSTHRU	5.000	06/15/2013	PAID ON PRINCIPAL		16,214	16,214	16,463	16,318	0	(103)	0	(103)	0	16,214	0	0	0	339	05/15/2018	1
3128H4	UX 5	FHLMC GOLD PASSTHRU	5.000	06/15/2013	PAID ON PRINCIPAL		2,874	2,874	2,918	2,892	0	(17)	0	(17)	0	2,874	0	0	0	60	06/15/2018	1
3128H4	5W 5	FHLMC GOLD PASSTHRU	5.000	06/15/2013	PAID ON PRINCIPAL		5,292	5,292	5,373	5,330	0	(39)	0	(39)	0	5,292	0	0	0	92	06/15/2018	1
3128H5	AQ 9	FHLMC GOLD PASSTHRU	5.000	06/15/2013	PAID ON PRINCIPAL		3,013	3,013	3,059	3,033	0	(20)	0	(20)	0	3,013	0	0	0	63	06/15/2018	1
3128H6	BH 6	FHLMC GOLD PASSTHRU	5.000	06/15/2013	PAID ON PRINCIPAL		23,741	23,741	24,104	23,884	0	(143)	0	(143)	0	23,741	0	0	0	493	07/15/2018	1
3128H6	BP 8	FHLMC GOLD PASSTHRU	5.000	06/15/2013	PAID ON PRINCIPAL		14,966	14,966	15,195	15,042	0	(76)	0	(76)	0	14,966	0	0	0	312	07/15/2018	1
31283H	GS 8	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		960	960	1,007	1,094	0	(134)	0	(134)	0	960	0	0	0	33	03/15/2030	1
31283H	QF 5	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		1,017	1,017	1,067	1,139	0	(122)	0	(122)	0	1,017	0	0	0	34	12/15/2031	1
31283H	WY 7	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		2,316,652	2,316,652	2,311,126	2,311,230	0	5,422	0	5,422	0	2,316,652	0	0	0	52,646	06/15/2033	1
31283H	WZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		191,284	191,284	196,205	196,528	0	(5,244)	0	(5,244)	0	191,284	0	0	0	4,693	04/15/2033	1
31283H	W9 2	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		19,005	19,005	19,435	19,623	0	(619)	0	(619)	0	19,005	0	0	0	495	05/15/2033	1
31283H	Z2 4	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		255,108	255,108	261,361	261,723	0	(6,614)	0	(6,614)	0	255,108	0	0	0	6,357	11/15/2033	1
31283H	Z5 7	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		320,972	320,972	328,827	329,519	0	(8,547)	0	(8,547)	0	320,972	0	0	0	8,371	02/15/2034	1
3133TG	NU 9	FHR 2093 Z CMO	6.000	06/15/2013	PAID ON PRINCIPAL		428,837	428,837	395,058	411,362	0	17,474	0	17,474	0	428,837	0	0	0	10,345	11/15/2028	1
3133TK	SJ 0	FHR 2151 JZ CMO	6.000	06/15/2013	PAID ON PRINCIPAL		654,470	654,470	608,597	632,588	0	21,882	0	21,882	0	654,470	0	0	0	15,780	05/15/2029	1
3133TM	7G 5	FHR 2182 ZC CMO	7.500	06/15/2013	PAID ON PRINCIPAL		110,645	110,645	113,462	111,160	0	(514)	0	(514)	0	110,645	0	0	0	3,401	09/15/2029	1
3133TN	JY 1	FHR 2223 Z CMO	8.000	06/15/2013	PAID ON PRINCIPAL		6,647	6,647	6,493	6,553	0	94	0	94	0	6,647	0	0	0	231	03/15/2030	1
3133TQ	ZU 4	FHR 2274 KC CMO	6.500	06/15/2013	PAID ON PRINCIPAL		53,050	53,050	52,936	52,932	0	118	0	118	0	53,050	0	0	0	1,285	01/15/2031	1
3133TR	LB 9	FHR 2284 Z CMO	6.500	06/15/2013	PAID ON PRINCIPAL		111,763	111,763	106,318	108,841	0	2,922	0	2,922	0	111,763	0	0	0	3,105	02/15/2031	1
3133TR	GX 7	FHR 2288 Z CMO	6.500	06/15/2013	PAID ON PRINCIPAL		278,021	278,021	262,879	269,858	0	8,164	0	8,164	0	278,021	0	0	0	7,471	02/15/2031	1
3133TR	SR 7	FHR 2297 KZ CMO	6.000	06/15/2013	PAID ON PRINCIPAL		259,756	259,756	241,044	250,723	0	9,033	0	9,033	0	259,756	0	0	0	6,263	03/15/2031	1
31339W	Q2 5	FHR 2433 NH CMO	6.500	06/15/2013	PAID ON PRINCIPAL		1,095,432	1,095,432	1,101,594	1,095,676	0	(243)	0	(243)	0	1,095,432	0	0	0	28,871	04/15/2032	1
31392K	FP 6	FHR 2451 JH CMO	6.500	06/15/2013	PAID ON PRINCIPAL		269,880	269,880	267,919	268,588	0	1,292	0	1,292	0	269,880	0	0	0	7,468	05/15/2032	1
31392K	AA 4	FHR 2454 BK CMO	6.500	06/15/2013	PAID ON PRINCIPAL		448,479	448,479	451,913	448,548	0	(69)	0	(69)	0	448,479	0	0	0	12,351	05/15/2032	1
31394K	NK 6	FHR 2686 NY CMO	5.000	06/15/2013	PAID ON PRINCIPAL		1,318,366	1,318,366	1,274,078	1,303,257	0	15,110	0	15,110	0	1,318,366	0	0	0	27,626	10/15/2023	1
31394M	SG 6	FHR 2719 WC CMO	4.500	06/15/2013	PAID ON PRINCIPAL		773,837	773,837	713,019	754,839	0	18,998	0	18,998	0	773,837	0	0	0	13,970	12/15/2023	1
31394N	L3 0	FHR 2729 CE CMO	4.500	06/15/2013	PAID ON PRINCIPAL		1,964,655	1,964,655	1,828,249	1,922,654	0	42,001	0	42,001	0	1,964,655	0	0	0	36,623	01/15/2024	1
31282X	A8 4	FHS 146 75 CMO	7.500	06/15/2013	PAID ON PRINCIPAL		13,859	13,859	13,976	13,933	0	(74)	0	(74)	0	13,859	0	0	0	446	01/15/2023	1
31403D	AC 3	FN (5/1 ARM) #745303	2.697	06/25/2013	PAID ON PRINCIPAL		122,624	122,624	121,408	121,521	0	1,103	0	1,103	0	122,624	0	0	0	1,506	01/25/2036	1
3138A1	V5 7	FNMA PASS TH #AH0635	3.500	06/25/2013	PAID ON PRINCIPAL		225,862	225,862	225,130	225,160	0	703	0	703	0	225,862	0	0	0	3,228	01/25/2026	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		06/25/2013	PAID ON PRINCIPAL		253,044	253,044	252,224	252,301	0	744	0	744	0	253,044	0	0	0	3,863	01/25/2026	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		06/25/2013	PAID ON PRINCIPAL		367,619	367,619	379,250	377,860	0	(10,241)	0	(10,241)	0	367,619	0	0	0	5,501	12/25/2041	1
31368H JA 2	FNMA PASS TH #190257 7.000		06/25/2013	PAID ON PRINCIPAL		671	671	637	651	0	20	0	20	0	671	0	0	0	20	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		06/25/2013	PAID ON PRINCIPAL		2,770	2,770	2,885	3,162	0	(392)	0	(392)	0	2,770	0	0	0	84	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		06/25/2013	PAID ON PRINCIPAL		230	230	219	223	0	7	0	7	0	230	0	0	0	6	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		06/25/2013	PAID ON PRINCIPAL		875	875	823	847	0	28	0	28	0	875	0	0	0	26	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		06/25/2013	PAID ON PRINCIPAL		111	111	104	107	0	4	0	4	0	111	0	0	0	3	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		06/25/2013	PAID ON PRINCIPAL		139	139	132	135	0	4	0	4	0	139	0	0	0	4	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		06/25/2013	PAID ON PRINCIPAL		77	77	72	74	0	3	0	3	0	77	0	0	0	2	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		06/25/2013	PAID ON PRINCIPAL		207	207	193	199	0	8	0	8	0	207	0	0	0	6	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		06/25/2013	PAID ON PRINCIPAL		33	33	32	32	0	1	0	1	0	33	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		06/25/2013	PAID ON PRINCIPAL		91	91	85	87	0	3	0	3	0	91	0	0	0	3	11/25/2023	1
31371F JB 9	FNMA PASS TH #250558 6.500		06/25/2013	PAID ON PRINCIPAL		344	344	325	336	0	7	0	7	0	344	0	0	0	9	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582 6.500		06/25/2013	PAID ON PRINCIPAL		307	307	290	301	0	6	0	6	0	307	0	0	0	8	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591 6.500		06/25/2013	PAID ON PRINCIPAL		174	174	164	171	0	3	0	3	0	174	0	0	0	5	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618 7.000		06/25/2013	PAID ON PRINCIPAL		171	171	169	170	0	1	0	1	0	171	0	0	0	5	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647 7.000		06/25/2013	PAID ON PRINCIPAL		105	105	104	105	0	1	0	1	0	105	0	0	0	3	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782 7.000		06/25/2013	PAID ON PRINCIPAL		963	963	955	957	0	6	0	6	0	963	0	0	0	28	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874 7.500		06/25/2013	PAID ON PRINCIPAL		482	482	502	531	0	(49)	0	(49)	0	482	0	0	0	14	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515 7.500		06/25/2013	PAID ON PRINCIPAL		656	656	683	736	0	(80)	0	(80)	0	656	0	0	0	21	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844 5.500		06/25/2013	PAID ON PRINCIPAL		17,827	17,827	17,683	17,724	0	104	0	104	0	17,827	0	0	0	391	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009 7.500		06/25/2013	PAID ON PRINCIPAL		1,214	1,214	1,264	1,333	0	(119)	0	(119)	0	1,214	0	0	0	38	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046 5.500		06/25/2013	PAID ON PRINCIPAL		2,404	2,404	2,390	2,393	0	11	0	11	0	2,404	0	0	0	55	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152 5.000		06/25/2013	PAID ON PRINCIPAL		1,531	1,531	1,490	1,511	0	20	0	20	0	1,531	0	0	0	32	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383 7.500		06/25/2013	PAID ON PRINCIPAL		5,513	5,513	5,763	6,002	0	(489)	0	(489)	0	5,513	0	0	0	146	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		06/25/2013	PAID ON PRINCIPAL		178,555	178,555	183,103	181,789	0	(3,234)	0	(3,234)	0	178,555	0	0	0	4,027	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		06/25/2013	PAID ON PRINCIPAL		213,062	213,062	217,622	216,226	0	(3,165)	0	(3,165)	0	213,062	0	0	0	4,910	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		06/25/2013	PAID ON PRINCIPAL		75,143	75,143	74,979	74,949	0	194	0	194	0	75,143	0	0	0	1,574	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		06/25/2013	PAID ON PRINCIPAL		67,182	67,182	67,035	67,007	0	175	0	175	0	67,182	0	0	0	1,374	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		06/25/2013	PAID ON PRINCIPAL		504,341	504,341	515,689	512,007	0	(7,666)	0	(7,666)	0	504,341	0	0	0	11,275	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		06/25/2013	PAID ON PRINCIPAL		211,618	211,618	213,007	212,053	0	(435)	0	(435)	0	211,618	0	0	0	4,426	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2013	PAID ON PRINCIPAL		38,959	38,959	39,044	38,928	0	31	0	31	0	38,959	0	0	0	724	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963 5.500		06/25/2013	PAID ON PRINCIPAL		422	422	431	428	0	(6)	0	(6)	0	422	0	0	0	10	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986 5.500		06/25/2013	PAID ON PRINCIPAL		140,209	140,209	143,189	142,199	0	(1,989)	0	(1,989)	0	140,209	0	0	0	3,268	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047 5.500		06/25/2013	PAID ON PRINCIPAL		115,357	115,357	117,808	116,932	0	(1,575)	0	(1,575)	0	115,357	0	0	0	2,662	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075 5.500		06/25/2013	PAID ON PRINCIPAL		310,105	310,105	318,003	315,220	0	(5,115)	0	(5,115)	0	310,105	0	0	0	6,995	02/25/2024	1

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

QE05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371S KE 3	FNMA PASS TH #260493 7.000		06/25/2013	PAID ON PRINCIPAL		71	71	67	69	0	2	0	2	0	71	0	0	0	2	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494 7.000		06/25/2013	PAID ON PRINCIPAL		16	16	16	16	0	0	0	0	0	16	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320 7.000		06/25/2013	PAID ON PRINCIPAL		36	36	34	35	0	1	0	1	0	36	0	0	0	1	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283 7.000		06/25/2013	PAID ON PRINCIPAL		55	55	53	54	0	1	0	1	0	55	0	0	0	2	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262 7.000		06/25/2013	PAID ON PRINCIPAL		104	104	97	99	0	4	0	4	0	104	0	0	0	3	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666 7.000		06/25/2013	PAID ON PRINCIPAL		145	145	138	142	0	3	0	3	0	145	0	0	0	4	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747 7.000		06/25/2013	PAID ON PRINCIPAL		443	443	415	429	0	14	0	14	0	443	0	0	0	13	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985 7.000		06/25/2013	PAID ON PRINCIPAL		56	56	53	54	0	2	0	2	0	56	0	0	0	2	03/25/2024	1
31372B SR 2	FNMA PASS TH #267928 7.000		06/25/2013	PAID ON PRINCIPAL		20	20	19	19	0	1	0	1	0	20	0	0	0	1	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555 7.000		06/25/2013	PAID ON PRINCIPAL		227	227	217	222	0	5	0	5	0	227	0	0	0	7	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909 7.000		06/25/2013	PAID ON PRINCIPAL		40	40	38	39	0	1	0	1	0	40	0	0	0	1	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212 7.000		06/25/2013	PAID ON PRINCIPAL		774	774	735	751	0	22	0	22	0	774	0	0	0	18	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411 7.000		06/25/2013	PAID ON PRINCIPAL		127	127	121	124	0	3	0	3	0	127	0	0	0	4	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587 7.000		06/25/2013	PAID ON PRINCIPAL		2,876	2,876	2,725	2,786	0	90	0	90	0	2,876	0	0	0	84	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435 7.000		06/25/2013	PAID ON PRINCIPAL		161	161	157	159	0	3	0	3	0	161	0	0	0	5	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037 7.000		06/25/2013	PAID ON PRINCIPAL		342	342	325	332	0	10	0	10	0	342	0	0	0	10	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027 7.000		06/25/2013	PAID ON PRINCIPAL		2,498	2,498	2,385	2,424	0	74	0	74	0	2,498	0	0	0	87	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179 7.000		06/25/2013	PAID ON PRINCIPAL		1,683	1,683	1,584	1,630	0	52	0	52	0	1,683	0	0	0	49	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328 7.000		06/25/2013	PAID ON PRINCIPAL		708	708	676	686	0	22	0	22	0	708	0	0	0	21	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687 7.000		06/25/2013	PAID ON PRINCIPAL		133	133	125	129	0	4	0	4	0	133	0	0	0	4	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881 7.000		06/25/2013	PAID ON PRINCIPAL		311	311	291	299	0	11	0	11	0	311	0	0	0	9	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883 7.000		06/25/2013	PAID ON PRINCIPAL		485	485	457	469	0	17	0	17	0	485	0	0	0	14	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713 7.000		06/25/2013	PAID ON PRINCIPAL		93	93	89	91	0	2	0	2	0	93	0	0	0	3	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743 7.000		06/25/2013	PAID ON PRINCIPAL		1,189	1,189	1,122	1,156	0	33	0	33	0	1,189	0	0	0	35	05/25/2024	1
31373U F3 6	FNMA PASS TH #303586 6.500		06/25/2013	PAID ON PRINCIPAL		11,015	11,015	10,323	10,535	0	480	0	480	0	11,015	0	0	0	300	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809 7.500		06/25/2013	PAID ON PRINCIPAL		189	189	197	202	0	(13)	0	(13)	0	189	0	0	0	6	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236 7.000		06/25/2013	PAID ON PRINCIPAL		425	425	404	413	0	12	0	12	0	425	0	0	0	13	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945 7.000		06/25/2013	PAID ON PRINCIPAL		235	235	233	234	0	1	0	1	0	235	0	0	0	7	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499 6.500		06/25/2013	PAID ON PRINCIPAL		23	23	21	21	0	1	0	1	0	23	0	0	0	1	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906 6.500		06/25/2013	PAID ON PRINCIPAL		325	325	300	308	0	17	0	17	0	325	0	0	0	9	11/25/2025	1
31375D 5F 6	FNMA PASS TH #332146 6.500		06/25/2013	PAID ON PRINCIPAL		1,560	1,560	1,440	1,483	0	77	0	77	0	1,560	0	0	0	42	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437 7.000		06/25/2013	PAID ON PRINCIPAL		20	20	20	20	0	0	0	0	0	20	0	0	0	1	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		06/25/2013	PAID ON PRINCIPAL		23,732	23,732	22,720	23,136	0	597	0	597	0	23,732	0	0	0	542	06/25/2024	1
31375S CQ 1	FNMA PASS TH #343079 6.500		06/25/2013	PAID ON PRINCIPAL		2,194	2,194	2,072	2,155	0	39	0	39	0	2,194	0	0	0	59	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171 6.500		06/25/2013	PAID ON PRINCIPAL		1,409	1,409	1,331	1,384	0	25	0	25	0	1,409	0	0	0	38	06/25/2016	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31375W 2M 2	FNMA PASS TH #347380 7.000		06/25/2013	PAID ON PRINCIPAL		1,085	1,085	1,076	1,079	0	6	0	6	0	1,085	0	0	0	32	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320 6.500		06/25/2013	PAID ON PRINCIPAL		1,666	1,666	1,573	1,639	0	26	0	26	0	1,666	0	0	0	45	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879 7.000		06/25/2013	PAID ON PRINCIPAL		88	88	87	87	0	1	0	1	0	88	0	0	0	3	08/25/2016	1
31376Q TY 9	FNMA PASS TH #362467 7.000		06/25/2013	PAID ON PRINCIPAL		1,019	1,019	1,010	1,013	0	6	0	6	0	1,019	0	0	0	30	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672 7.500		06/25/2013	PAID ON PRINCIPAL		2,704	2,704	2,610	2,620	0	84	0	84	0	2,704	0	0	0	85	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872 7.500		06/25/2013	PAID ON PRINCIPAL		389	389	375	377	0	11	0	11	0	389	0	0	0	12	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421 7.500		06/25/2013	PAID ON PRINCIPAL		583	583	587	586	0	(2)	0	(2)	0	583	0	0	0	18	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877 7.500		05/25/2013	PAID ON PRINCIPAL		18,643	18,643	18,654	18,642	0	1	0	1	0	18,643	0	0	0	465	07/25/2027	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2013	PAID ON PRINCIPAL		49	49	49	49	0	(0)	0	(0)	0	49	0	0	0	1	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543 6.500		06/25/2013	PAID ON PRINCIPAL		2,211	2,211	2,216	2,211	0	(0)	0	(0)	0	2,211	0	0	0	60	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		06/25/2013	PAID ON PRINCIPAL		577	577	586	582	0	(5)	0	(5)	0	577	0	0	0	17	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543 6.500		06/25/2013	PAID ON PRINCIPAL		3,861	3,861	3,844	3,844	0	16	0	16	0	3,861	0	0	0	105	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		06/25/2013	PAID ON PRINCIPAL		40,496	40,496	40,322	40,326	0	170	0	170	0	40,496	0	0	0	1,310	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390 7.500		06/25/2013	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033 7.500		05/25/2013	PAID ON PRINCIPAL		4,077	4,077	4,247	4,516	0	(439)	0	(439)	0	4,077	0	0	0	127	08/25/2029	1
31383M S7 9	FNMA PASS TH #507342 7.500		06/25/2013	PAID ON PRINCIPAL		107	107	111	112	0	(5)	0	(5)	0	107	0	0	0	3	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747 7.000		06/25/2013	PAID ON PRINCIPAL		3,464	3,464	3,236	3,330	0	134	0	134	0	3,464	0	0	0	99	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930 7.000		06/25/2013	PAID ON PRINCIPAL		60	60	57	58	0	2	0	2	0	60	0	0	0	2	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966 7.000		06/25/2013	PAID ON PRINCIPAL		577	577	546	559	0	18	0	18	0	577	0	0	0	17	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994 7.000		06/25/2013	PAID ON PRINCIPAL		204	204	192	197	0	7	0	7	0	204	0	0	0	6	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414 7.500		06/25/2013	PAID ON PRINCIPAL		193	193	201	209	0	(16)	0	(16)	0	193	0	0	0	6	08/25/2029	1
31384H PU 1	FNMA PASS TH #524335 7.500		06/25/2013	PAID ON PRINCIPAL		11	11	12	13	0	(2)	0	(2)	0	11	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376 7.500		06/25/2013	PAID ON PRINCIPAL		63	63	66	70	0	(7)	0	(7)	0	63	0	0	0	2	05/25/2030	1
31384T FM 4	FNMA PASS TH #533072 7.500		06/25/2013	PAID ON PRINCIPAL		24	24	25	28	0	(4)	0	(4)	0	24	0	0	0	1	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2013	PAID ON PRINCIPAL		16,370	16,370	17,087	17,990	0	(1,619)	0	(1,619)	0	16,370	0	0	0	504	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299 7.500		06/25/2013	PAID ON PRINCIPAL		2,177	2,177	2,267	2,428	0	(251)	0	(251)	0	2,177	0	0	0	65	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562 7.500		06/25/2013	PAID ON PRINCIPAL		2,095	2,095	2,182	2,387	0	(292)	0	(292)	0	2,095	0	0	0	78	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069 6.000		06/25/2013	PAID ON PRINCIPAL		8,360	8,360	8,711	8,535	0	(175)	0	(175)	0	8,360	0	0	0	211	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		06/25/2013	PAID ON PRINCIPAL		2,275	2,275	2,368	2,325	0	(50)	0	(50)	0	2,275	0	0	0	57	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448 7.500		06/25/2013	PAID ON PRINCIPAL		2,389	2,389	2,488	2,641	0	(252)	0	(252)	0	2,389	0	0	0	72	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623 6.000		06/25/2013	PAID ON PRINCIPAL		2,527	2,527	2,630	2,584	0	(57)	0	(57)	0	2,527	0	0	0	63	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578 7.500		06/25/2013	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		04/25/2013	PAID ON PRINCIPAL		172	172	179	195	0	(23)	0	(23)	0	172	0	0	0	4	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956 7.500		06/25/2013	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		06/25/2013	PAID ON PRINCIPAL		615,180	615,180	606,793	609,965	0	5,215	0	5,215	0	615,180	0	0	0	11,368	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731 7.500		06/25/2013	PAID ON PRINCIPAL		29	29	30	33	0	(4)	0	(4)	0	29	0	0	0	1	12/25/2030	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31386H TX 9	FNMA PASS TH #564066 7.500		06/25/2013	PAID ON PRINCIPAL		39	39	41	44	0	(5)	0	(5)	0	39	0	0	0	1	12/25/2030	1
31386T MD 4	FNMA PASS TH #572856 5.500		06/25/2013	PAID ON PRINCIPAL		908	908	902	903	0	4	0	4	0	908	0	0	0	21	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		06/25/2013	PAID ON PRINCIPAL		13,624	13,624	13,544	13,562	0	63	0	63	0	13,624	0	0	0	264	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883 5.500		06/25/2013	PAID ON PRINCIPAL		26,962	26,962	26,743	26,806	0	156	0	156	0	26,962	0	0	0	670	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744 5.500		06/25/2013	PAID ON PRINCIPAL		3,754	3,754	3,732	3,736	0	18	0	18	0	3,754	0	0	0	86	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056 5.000		06/25/2013	PAID ON PRINCIPAL		42,343	42,343	41,205	41,858	0	485	0	485	0	42,343	0	0	0	878	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169 5.500		06/25/2013	PAID ON PRINCIPAL		1,712	1,712	1,712	1,708	0	4	0	4	0	1,712	0	0	0	39	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320 5.500		06/25/2013	PAID ON PRINCIPAL		23,851	23,851	23,780	23,773	0	78	0	78	0	23,851	0	0	0	547	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145 5.500		06/25/2013	PAID ON PRINCIPAL		7,567	7,567	7,565	7,552	0	14	0	14	0	7,567	0	0	0	174	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226 7.500		06/25/2013	PAID ON PRINCIPAL		279	279	291	294	0	(14)	0	(14)	0	279	0	0	0	9	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066 5.500		06/25/2013	PAID ON PRINCIPAL		14,776	14,776	14,773	14,745	0	32	0	32	0	14,776	0	0	0	345	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379 6.000		06/25/2013	PAID ON PRINCIPAL		7,026	7,026	7,329	7,219	0	(193)	0	(193)	0	7,026	0	0	0	176	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925 5.500		06/25/2013	PAID ON PRINCIPAL		1,736	1,736	1,755	1,746	0	(10)	0	(10)	0	1,736	0	0	0	40	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041 5.500		06/25/2013	PAID ON PRINCIPAL		11,389	11,389	11,386	11,368	0	21	0	21	0	11,389	0	0	0	261	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148 5.500		06/25/2013	PAID ON PRINCIPAL		3,266	3,266	3,240	3,248	0	18	0	18	0	3,266	0	0	0	75	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060 5.500		06/25/2013	PAID ON PRINCIPAL		13,470	13,470	13,467	13,447	0	24	0	24	0	13,470	0	0	0	260	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773 5.500		06/25/2013	PAID ON PRINCIPAL		73,844	73,844	73,826	73,701	0	143	0	143	0	73,844	0	0	0	1,924	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387 6.000		06/25/2013	PAID ON PRINCIPAL		3,537	3,537	3,690	3,650	0	(112)	0	(112)	0	3,537	0	0	0	90	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781 5.500		06/25/2013	PAID ON PRINCIPAL		71,059	71,059	70,459	70,638	0	421	0	421	0	71,059	0	0	0	1,567	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795 5.500		06/25/2013	PAID ON PRINCIPAL		37,196	37,196	36,975	37,020	0	176	0	176	0	37,196	0	0	0	871	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072 6.000		06/25/2013	PAID ON PRINCIPAL		2,284	2,284	2,383	2,365	0	(81)	0	(81)	0	2,284	0	0	0	57	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482 5.500		06/25/2013	PAID ON PRINCIPAL		13,306	13,306	13,305	13,283	0	23	0	23	0	13,306	0	0	0	301	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490 7.500		06/25/2013	PAID ON PRINCIPAL		129	129	134	140	0	(11)	0	(11)	0	129	0	0	0	4	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510 5.500		06/25/2013	PAID ON PRINCIPAL		20,099	20,099	20,094	20,064	0	35	0	35	0	20,099	0	0	0	387	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538 5.500		06/25/2013	PAID ON PRINCIPAL		13,731	13,731	13,619	13,647	0	83	0	83	0	13,731	0	0	0	315	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546 5.500		06/25/2013	PAID ON PRINCIPAL		24,848	24,848	24,775	24,768	0	80	0	80	0	24,848	0	0	0	570	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547 6.000		06/25/2013	PAID ON PRINCIPAL		33,130	33,130	34,490	33,903	0	(772)	0	(772)	0	33,130	0	0	0	963	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553 5.500		06/25/2013	PAID ON PRINCIPAL		11,182	11,182	11,180	11,163	0	19	0	19	0	11,182	0	0	0	285	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746 5.500		06/25/2013	PAID ON PRINCIPAL		3,888	3,888	3,865	3,870	0	18	0	18	0	3,888	0	0	0	88	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		06/25/2013	PAID ON PRINCIPAL		7,101	7,101	7,058	7,068	0	33	0	33	0	7,101	0	0	0	164	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371 5.000		06/25/2013	PAID ON PRINCIPAL		3,759	3,759	3,658	3,717	0	43	0	43	0	3,759	0	0	0	75	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446 5.500		06/25/2013	PAID ON PRINCIPAL		8,628	8,628	8,577	8,586	0	42	0	42	0	8,628	0	0	0	198	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191 5.000		06/25/2013	PAID ON PRINCIPAL		2,548	2,548	2,480	2,511	0	37	0	37	0	2,548	0	0	0	53	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277 5.500		06/25/2013	PAID ON PRINCIPAL		32,870	32,870	32,675	32,718	0	153	0	153	0	32,870	0	0	0	713	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657 5.500		06/25/2013	PAID ON PRINCIPAL		5,351	5,351	5,319	5,325	0	26	0	26	0	5,351	0	0	0	123	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927 5.500		06/25/2013	PAID ON PRINCIPAL		4,222	4,222	4,267	4,241	0	(19)	0	(19)	0	4,222	0	0	0	91	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 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388T KX 0	FNMA PASS TH #614210	5.500	06/25/2013	PAID ON PRINCIPAL		8,547	8,547	8,638	8,573	0	(27)	0	(27)	0	8,547	0	0	0	177	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	06/25/2013	PAID ON PRINCIPAL		31,549	31,549	31,887	31,638	0	(89)	0	(89)	0	31,549	0	0	0	724	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	06/25/2013	PAID ON PRINCIPAL		41,655	41,655	42,101	41,830	0	(175)	0	(175)	0	41,655	0	0	0	822	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	06/25/2013	PAID ON PRINCIPAL		11,219	11,219	11,339	11,262	0	(43)	0	(43)	0	11,219	0	0	0	257	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	06/25/2013	PAID ON PRINCIPAL		21,362	21,362	21,591	21,448	0	(85)	0	(85)	0	21,362	0	0	0	485	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543	5.000	06/25/2013	PAID ON PRINCIPAL		117,491	117,491	114,334	116,087	0	1,404	0	1,404	0	117,491	0	0	0	2,162	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	06/25/2013	PAID ON PRINCIPAL		7,469	7,469	7,789	7,651	0	(182)	0	(182)	0	7,469	0	0	0	187	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	06/25/2013	PAID ON PRINCIPAL		31,008	31,008	32,280	31,886	0	(879)	0	(879)	0	31,008	0	0	0	774	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813	6.000	06/25/2013	PAID ON PRINCIPAL		3,543	3,543	3,695	3,639	0	(96)	0	(96)	0	3,543	0	0	0	89	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948	6.000	06/25/2013	PAID ON PRINCIPAL		2,009	2,009	2,096	2,068	0	(59)	0	(59)	0	2,009	0	0	0	50	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	06/25/2013	PAID ON PRINCIPAL		654	654	683	727	0	(73)	0	(73)	0	654	0	0	0	20	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112	6.000	06/25/2013	PAID ON PRINCIPAL		1,982	1,982	2,068	2,050	0	(67)	0	(67)	0	1,982	0	0	0	50	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888	6.000	06/25/2013	PAID ON PRINCIPAL		1,413	1,413	1,474	1,462	0	(49)	0	(49)	0	1,413	0	0	0	35	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587	7.500	06/25/2013	PAID ON PRINCIPAL		7,648	7,648	7,995	8,506	0	(858)	0	(858)	0	7,648	0	0	0	239	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771	6.000	06/25/2013	PAID ON PRINCIPAL		3,548	3,548	3,701	3,651	0	(103)	0	(103)	0	3,548	0	0	0	89	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208	6.000	06/25/2013	PAID ON PRINCIPAL		5,943	5,943	6,199	6,082	0	(139)	0	(139)	0	5,943	0	0	0	147	09/25/2017	1
31391E HS 3	FNMA PASS TH #664541	6.000	06/25/2013	PAID ON PRINCIPAL		6,782	6,782	7,075	7,039	0	(256)	0	(256)	0	6,782	0	0	0	170	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317	6.000	06/25/2013	PAID ON PRINCIPAL		22,388	22,388	23,348	22,943	0	(555)	0	(555)	0	22,388	0	0	0	525	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463	5.000	06/25/2013	PAID ON PRINCIPAL		33,789	33,789	34,618	34,079	0	(290)	0	(290)	0	33,789	0	0	0	727	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450	5.000	06/25/2013	PAID ON PRINCIPAL		260,623	260,623	267,019	263,368	0	(2,746)	0	(2,746)	0	260,623	0	0	0	5,189	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199	5.000	06/25/2013	PAID ON PRINCIPAL		56,152	56,152	57,530	56,726	0	(573)	0	(573)	0	56,152	0	0	0	1,169	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794	5.000	06/25/2013	PAID ON PRINCIPAL		48,640	48,640	49,834	49,130	0	(490)	0	(490)	0	48,640	0	0	0	1,111	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048	5.500	06/25/2013	PAID ON PRINCIPAL		13,909	13,909	14,207	14,130	0	(221)	0	(221)	0	13,909	0	0	0	313	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337	5.000	06/25/2013	PAID ON PRINCIPAL		728,574	728,574	746,313	734,422	0	(5,849)	0	(5,849)	0	728,574	0	0	0	15,216	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060	6.000	06/25/2013	PAID ON PRINCIPAL		1,393	1,393	1,426	1,431	0	(38)	0	(38)	0	1,393	0	0	0	34	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116	5.000	06/25/2013	PAID ON PRINCIPAL		239,302	239,302	245,144	241,365	0	(2,063)	0	(2,063)	0	239,302	0	0	0	5,250	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144	5.000	06/25/2013	PAID ON PRINCIPAL		146,143	146,143	145,287	145,482	0	661	0	661	0	146,143	0	0	0	3,331	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772	5.000	06/25/2013	PAID ON PRINCIPAL		32,578	32,578	33,377	32,921	0	(343)	0	(343)	0	32,578	0	0	0	662	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724	5.000	06/25/2013	PAID ON PRINCIPAL		29,910	29,910	30,644	30,199	0	(289)	0	(289)	0	29,910	0	0	0	625	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826	4.500	06/25/2013	PAID ON PRINCIPAL		146,930	146,930	141,604	144,004	0	2,926	0	2,926	0	146,930	0	0	0	2,643	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577	5.000	06/25/2013	PAID ON PRINCIPAL		249,195	249,195	247,910	248,140	0	1,056	0	1,056	0	249,195	0	0	0	5,075	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491	5.000	06/25/2013	PAID ON PRINCIPAL		143,199	143,199	142,456	142,586	0	613	0	613	0	143,199	0	0	0	2,990	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936	5.500	06/25/2013	PAID ON PRINCIPAL		77,280	77,280	78,934	78,214	0	(934)	0	(934)	0	77,280	0	0	0	1,774	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468	4.500	06/25/2013	PAID ON PRINCIPAL		5,062	5,062	5,079	5,062	0	0	0	0	0	5,062	0	0	0	95	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835	5.000	06/25/2013	PAID ON PRINCIPAL		328	328	327	327	0	1	0	1	0	328	0	0	0	7	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953	5.000	06/25/2013	PAID ON PRINCIPAL		100,290	100,290	100,227	100,120	0	170	0	170	0	100,290	0	0	0	2,112	03/25/2034	1

QE05.9

SCHEDULE D - PART 4

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

QE05.10

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 eign	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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31404J	YQ 2 FNMA PASS TH #770319 5.000		06/25/2013	PAID ON PRINCIPAL		361,398	361,398	359,280	359,726	0	1,672	0	1,672	0	361,398	0	0	0	7,011	04/25/2034	1.....
31404N	2P 0 FNMA PASS TH #773982 5.000		06/25/2013	PAID ON PRINCIPAL		156,187	156,187	155,272	155,485	0	702	0	702	0	156,187	0	0	0	2,997	03/25/2034	1.....
31404N	2S 4 FNMA PASS TH #773985 5.000		06/25/2013	PAID ON PRINCIPAL		167,076	167,076	166,097	166,317	0	758	0	758	0	167,076	0	0	0	2,829	03/25/2034	1.....
31404W	GW 0 FNMA PASS TH #780613 5.000		06/25/2013	PAID ON PRINCIPAL		11,015	11,015	10,521	10,700	0	315	0	315	0	11,015	0	0	0	230	05/25/2034	1.....
31404W	R9 9 FNMA PASS TH #780912 5.000		06/25/2013	PAID ON PRINCIPAL		255,915	255,915	245,438	249,863	0	6,052	0	6,052	0	255,915	0	0	0	5,329	06/25/2029	1.....
31406V	2P 0 FNMA PASS TH #821682 5.000		06/25/2013	PAID ON PRINCIPAL		878,602	878,602	873,741	874,598	0	4,004	0	4,004	0	878,602	0	0	0	18,470	06/25/2035	1.....
31407X	A8 4 FNMA PASS TH #843431 5.000		06/25/2013	PAID ON PRINCIPAL		589,647	589,647	564,034	575,277	0	14,370	0	14,370	0	589,647	0	0	0	12,059	07/25/2035	1.....
31358F	3N 7 FNR G-5 Z CMO 8.250		06/25/2013	PAID ON PRINCIPAL		16,014	16,014	16,255	16,128	0	(114)	0	(114)	0	16,014	0	0	0	555	03/25/2021	1.....
31358T	3G 2 FNR G93-10 J CMO 5.000		06/25/2013	PAID ON PRINCIPAL		41,669	41,669	36,332	38,885	0	2,784	0	2,784	0	41,669	0	0	0	944	03/25/2023	1.....
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		06/25/2013	PAID ON PRINCIPAL		368,693	368,693	355,140	360,873	0	7,819	0	7,819	0	368,693	0	0	0	10,020	09/25/2028	1.....
31359V	AW 1 FNR 1999-28 ZB CMO 6.500		06/25/2013	PAID ON PRINCIPAL		118,310	118,310	112,543	114,837	0	3,472	0	3,472	0	118,310	0	0	0	3,090	06/25/2029	1.....
31359W	S5 3 FNR 1999-29 ZB CMO 6.500		06/25/2013	PAID ON PRINCIPAL		40,860	40,860	38,862	39,308	0	1,552	0	1,552	0	40,860	0	0	0	1,070	06/25/2029	1.....
31392C	KX 1 FNR 2002-15 QG CMO 6.000		06/25/2013	PAID ON PRINCIPAL		146,582	146,582	153,499	146,463	0	119	0	119	0	146,582	0	0	0	3,086	12/25/2031	1.....
31392D	NT 5 FNR 2002-40 MG CMO 6.500		06/25/2013	PAID ON PRINCIPAL		338,092	338,092	335,081	336,052	0	2,039	0	2,039	0	338,092	0	0	0	9,698	06/25/2032	1.....
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		06/25/2013	PAID ON PRINCIPAL		13,579	13,579	14,128	14,200	0	(621)	0	(621)	0	13,579	0	0	0	399	06/25/2042	1.....
31397L	C9 8 FNR 2008-53 BL CMO 5.000		06/25/2013	PAID ON PRINCIPAL		904,200	904,200	953,931	926,674	0	(22,475)	0	(22,475)	0	904,200	0	0	0	18,372	05/25/2022	1.....
938865	BM 3 WASHINGTON HSG DEV COR 7.250		06/01/2013	REDEEMED		29,419	29,419	29,419	29,419	0	0	0	0	0	29,419	0	0	0	889	03/01/2020	1.....
3199999	Total - Bonds - U.S. Special Revenue & Assessment					72,679,459	71,981,065	77,038,117	72,886,644	0	(200,912)	0	(200,912)	0	72,685,732	0	(6,273)	(6,273)	1,774,546	....XXX...	....XXX...

Bonds - Industrial and Miscellaneous

03674P	AJ 2 ANTERO RESOURCES 6.000		05/21/2013	BARCLAYS CAPITAL INC.		2,132,500	2,000,000	2,000,625	2,000,585	0	(13)	0	(13)	0	2,000,572	0	131,928	131,928	61,667	12/01/2020	4FE.....
05565S	AA 2 BNSF 2006-2 TRUST 5.629		04/01/2013	REDEEMED		117,310	117,310	117,310	117,310	0	0	0	0	0	117,310	0	0	0	3,302	04/01/2024	1FE.....
103304	BD 2 BOYD GAMING CORP 6.750		05/30/2013	REDEEMED		2,675,000	2,675,000	2,762,500	2,674,763	0	93	0	93	0	2,674,856	0	144	144	105,956	04/15/2014	5FE.....
224044	BF 3 COX COMMUNICATIONS INC 4.625		06/01/2013	MATURED		1,500,000	1,500,000	1,378,135	1,488,712	0	11,288	0	11,288	0	1,500,000	0	0	0	34,688	06/01/2013	2FE.....
126650	BC 3 CVS LEASE PASS THRU CE 5.880		06/10/2013	REDEEMED		46,081	46,081	41,197	41,739	0	4,342	0	4,342	0	46,081	0	0	0	1,130	01/10/2028	2FE.....
126650	BQ 2 CVS LEASE PASS THRU CE 6.943		06/10/2013	REDEEMED		17,427	17,427	16,341	16,426	0	1,001	0	1,001	0	17,427	0	0	0	504	01/10/2030	2FE.....
31620M	AB 2 FIDELITY NATIONAL 7.625		05/15/2013	REDEEMED		106,881	100,000	105,375	104,292	0	(418)	0	(418)	0	103,874	0	3,007	3,007	6,354	07/15/2017	2FE.....
372917	AQ 7 GENZYME CORP 3.625	R.	06/06/2013	JEFFERIES & CO INC.		529,215	500,000	541,915	528,814	0	(5,150)	0	(5,150)	0	523,664	0	5,551	5,551	8,861	06/15/2015	1FE.....
38142E	AH 1 GOLDMAN SACHS GROUP (1 7.750		06/15/2013	MATURED		7,000,000	7,000,000	8,219,610	7,071,173	0	(71,173)	0	(71,173)	0	7,000,000	0	0	0	271,250	06/15/2013	1FE.....
423074	AM 5 HJ HEINZ CO 3.125		06/07/2013	TENDERED		2,020,000	2,000,000	1,974,760	1,977,543	0	970	0	970	0	1,978,513	0	41,487	41,487	46,007	09/12/2021	2FE.....
423074	AP 8 HJ HEINZ CO 2.850		06/07/2013	TENDERED		1,010,000	1,000,000	998,360	998,455	0	61	0	61	0	998,516	0	11,484	11,484	21,850	03/01/2022	2FE.....
459200	AL 5 IBM CORP 7.500		06/15/2013	MATURED		1,000,000	1,000,000	1,125,610	1,010,190	0	(10,190)	0	(10,190)	0	1,000,000	0	0	0	37,500	06/15/2013	1FE.....
455665	AK 5 INDIANTOWN COGENERATIO 9.770		06/15/2013	REDEEMED		344,399	344,399	338,258	340,606	0	3,793	0	3,793	0	344,399	0	0	0	17,341	12/15/2020	2FE.....
45031U	AZ 4 ISTAR FINANCIAL INC 5.950		06/10/2013	REDEEMED		509,772	500,000	150,000	272,645	0	101,979	0	101,979	0	374,624	0	135,148	135,148	19,420	10/15/2013	4FE.....
442488	AU 6 K HOVNIANIAN ENTERPRISE 6.250		06/03/2013	BAS-MERRILL LYNCH		4,658,625	4,545,000	1,181,700	2,592,039	0	302,940	0	302,940	0	2,894,979	0	1,763,646	1,763,646	253,289	01/15/2015	5FE.....
521615	AA 2 LEA POWER PARTNERS (14 6.595		06/15/2013	REDEEMED		11,061	11,061	11,061	11,061	0	0	0	0	0	11,061	0	0	0	381	06/15/2033	3FE.....
52517P	VV 0 LEHMAN BROTHERS HOLDIN 4.800		04/04/2013	PAID ON PRINCIPAL		50,939	50,939	6,367	8,743	0	42,197	0	42,197	0	50,939	0	0	0	0	03/13/2014	6.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57772K AA 9	MAXIM INTEGRATED 3.450		06/14/2013	MATURED		1,000,000	1,000,000	998,760	999,779	0	221	0	221	0	1,000,000	0	0	0	17,250	06/14/2013	2FE
62912X AB 0	NGPL PIPECO LLC (144A) 7.119		04/08/2013	VARIOUS		1,335,938	1,250,000	1,271,483	1,262,496	0	(686)	0	(686)	0	1,261,811	0	74,127	74,127	32,728	12/15/2017	4FE
67390# AB 9	OAKTREE CAPITAL MANAGE 5.030		06/14/2013	REDEEMED		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	17,964	06/14/2014	1
718172 AB 5	PHILIP MORRIS INTERNAT 4.875		05/16/2013	MATURED		2,000,000	2,000,000	1,994,480	1,999,315	0	685	0	685	0	2,000,000	0	0	0	48,750	05/16/2013	1FE
77340R AH 0	ROCKIES EXPRESS PIPELI 3.900		05/16/2013	MORGAN STANLEY		3,075,000	3,000,000	2,996,638	2,992,611	4,243	610	0	4,853	0	2,997,464	0	77,536	77,536	70,200	04/15/2015	3FE
812141 AP 4	SEALY MATTRESS (144A) 10.875		04/15/2013	REDEEMED		2,826,793	2,681,000	2,999,258	2,834,693	0	(17,278)	0	(17,278)	0	2,817,415	0	9,378	9,378	145,779	04/15/2016	3FE
812141 AN 9	SEALY MATTRESS CO 8.250		04/22/2013	REDEEMED		1,575,000	1,575,000	578,813	808,242	0	113,408	0	113,408	0	921,650	0	653,350	653,350	45,839	06/15/2014	5FE
832696 C* 7	SMUCKER (J.M.) COMPANY 5.550		04/02/2013	REDEEMED		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	17,344	04/01/2022	2
91913Y AG 5	VALERO ENERGY 4.750		06/15/2013	MATURED		1,000,000	1,000,000	944,530	995,733	0	4,267	0	4,267	0	1,000,000	0	0	0	23,750	06/15/2013	2FE
931142 BT 9	WAL-MART STORES 4.550		05/01/2013	MATURED		1,000,000	1,000,000	982,900	998,694	0	1,306	0	1,306	0	1,000,000	0	0	0	22,750	05/01/2013	1FE
1013716 AS 4	ALCAN INC 4.500	A..	05/15/2013	MATURED		2,000,000	2,000,000	1,953,460	1,997,215	0	2,785	0	2,785	0	2,000,000	0	0	0	45,000	05/15/2013	1FE
03938L AC 8	ARCELORMITTAL 5.375	F..	06/01/2013	MATURED		1,325,000	1,325,000	1,299,696	1,322,441	0	2,559	0	2,559	0	1,325,000	0	0	0	35,609	06/01/2013	3FE
055451 AA 6	BHP BILLITON FINANCE 4.800	F..	04/15/2013	MATURED		5,000,000	5,000,000	5,080,960	5,002,645	0	(2,645)	0	(2,645)	0	5,000,000	0	0	0	120,000	04/15/2013	1FE
2515A0 NY 5	DEUTSCHE BANK LONDON 4.875	F..	05/20/2013	MATURED		3,000,000	3,000,000	2,984,040	2,998,132	0	1,868	0	1,868	0	3,000,000	0	0	0	73,125	05/20/2013	1FE
92334N AA 1	VEOLIA ENVIRONMENT 5.250	F..	06/03/2013	MATURED		2,220,000	2,220,000	2,209,856	2,218,829	0	1,171	0	1,171	0	2,220,000	0	0	0	58,275	06/03/2013	2FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		06/21/2013	PAID ON PRINCIPAL		120,065	120,065	125,318	119,684	0	381	0	381	0	120,065	0	0	0	3,798	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		06/25/2013	PAID ON PRINCIPAL		1,156,111	1,156,111	1,149,517	1,144,758	0	11,352	0	11,352	0	1,156,111	0	0	0	28,663	01/31/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .893		06/25/2013	PAID ON PRINCIPAL		189,449	189,449	147,770	145,323	0	44,126	0	44,126	0	189,449	0	0	0	694	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.874		06/25/2013	PAID ON PRINCIPAL		32,971	32,971	31,994	31,871	0	1,100	0	1,100	0	32,971	0	0	0	440	05/25/2033	2FE
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.855		06/25/2013	PAID ON PRINCIPAL		21,078	21,078	20,409	20,455	0	623	0	623	0	21,078	0	0	0	298	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		246,903	246,903	249,632	246,237	0	666	0	666	0	246,903	0	0	0	5,167	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		347,345	347,345	339,439	342,762	0	4,583	0	4,583	0	347,345	0	0	0	7,524	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		325,415	325,415	318,042	321,490	0	3,925	0	3,925	0	325,415	0	0	0	7,060	12/25/2018	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		19,439	19,439	19,433	19,369	0	69	0	69	0	19,439	0	0	0	570	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		2,682	2,682	2,664	2,667	0	15	0	15	0	2,682	0	0	0	60	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		06/25/2013	PAID ON PRINCIPAL		858,816	858,816	869,820	860,940	0	(2,124)	0	(2,124)	0	858,816	0	0	0	20,960	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		314,408	314,408	326,159	331,907	2,551	(20,051)	0	(17,499)	0	314,408	0	0	0	8,676	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		103,641	103,641	104,597	103,880	0	(238)	0	(238)	0	103,641	0	0	0	2,565	10/25/2019	1FM
12667F A4 7	CWALT 2004-33 3A1 CMO 2.851		06/28/2013	PAID ON PRINCIPAL		201,889	201,889	144,856	136,112	0	65,777	0	65,777	0	201,889	0	0	0	2,431	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 3.068		06/25/2013	PAID ON PRINCIPAL		92,997	92,997	76,853	64,571	0	28,426	0	28,426	0	92,997	0	0	0	1,230	12/25/2034	1FM
576455 AC 3	MABS 2006-HE5 A3 .353		06/25/2013	PAID ON PRINCIPAL		344,831	344,831	171,540	170,610	0	174,222	0	174,222	0	344,831	0	0	0	540	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .353		06/25/2013	PAID ON PRINCIPAL		242,781	242,781	108,086	105,730	0	137,050	0	137,050	0	242,781	0	0	0	353	10/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .373		06/25/2013	PAID ON PRINCIPAL		150,593	150,593	54,216	54,216	0	96,376	0	96,376	0	150,593	0	0	0	220	02/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		94,641	94,641	95,587	94,829	0	(188)	0	(188)	0	94,641	0	0	0	2,026	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		17,337	17,337	17,404	17,343	0	(6)	0	(6)	0	17,337	0	0	0	299	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		918,855	918,855	897,893	900,503	0	18,351	0	18,351	0	918,855	0	0	0	18,249	09/25/2033	1FM

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		363,833	363,833	361,957	362,312	0	1,521	0	1,521	0	363,833	0	0	0	7,628	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .993		06/25/2013	PAID ON PRINCIPAL		595,091	595,091	534,184	536,105	0	58,986	0	58,986	0	595,091	0	0	0	2,400	08/25/2034	1FM
68383N BL 6	OPMAC 2005-3 A1B CMO .453		06/25/2013	PAID ON PRINCIPAL		383,761	383,761	355,219	359,587	0	24,175	0	24,175	0	383,761	0	0	0	748	07/25/2035	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .493		06/25/2013	PAID ON PRINCIPAL		443,691	443,691	370,482	370,630	0	73,061	0	73,061	0	443,691	0	0	0	854	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .563		06/25/2013	PAID ON PRINCIPAL		273,077	273,077	191,837	214,588	0	58,490	0	58,490	0	273,077	0	0	0	680	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2013	PAID ON PRINCIPAL		39,752	39,752	39,745	39,658	0	94	0	94	0	39,752	0	0	0	770	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A11B (AM .833		06/25/2013	PAID ON PRINCIPAL		19,990	19,990	14,523	13,247	0	6,743	0	6,743	0	19,990	0	0	0	76	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		410,844	410,844	396,304	402,331	0	8,512	0	8,512	0	410,844	0	0	0	8184	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .263		06/25/2013	PAID ON PRINCIPAL		102,695	102,695	35,154	34,080	0	68,615	0	68,615	0	102,695	0	0	0	119	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		06/25/2013	PAID ON PRINCIPAL		1,029	1,029	.994	1,012	0	.16	0	.16	0	1,029	0	0	0	28	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.468		06/25/2013	PAID ON PRINCIPAL		228,490	228,490	181,167	177,444	0	51,045	0	51,045	0	228,490	0	0	0	1,314	04/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.211		06/25/2013	PAID ON PRINCIPAL		2,074	2,074	1,872	1,897	0	177	0	177	0	2,074	0	0	0	19	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		1,006,111	1,006,111	1,002,338	1,002,566	0	3,545	0	3,545	0	1,006,111	0	0	0	20,875	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		89,392	89,392	88,051	88,689	0	703	0	703	0	89,392	0	0	0	1,690	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		36,629	36,629	36,744	36,607	0	23	0	23	0	36,629	0	0	0	736	07/25/2018	1FM
94979W AA 7	WFMB 2003-G A1 CMO 4.182		06/25/2013	PAID ON PRINCIPAL		193,640	193,640	184,450	169,029	0	24,611	0	24,611	0	193,640	0	0	0	3,522	06/25/2033	1FM
94980D AB 4	WFMB 2003-M A2 CMO 4.692		06/25/2013	PAID ON PRINCIPAL		108,545	108,545	105,585	102,444	0	6,101	0	6,101	0	108,545	0	0	0	2,168	12/25/2033	1FM
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		04/25/2013	PAID ON PRINCIPAL		305,728	305,728	303,912	304,481	0	1,246	0	1,246	0	305,728	0	0	0	4,586	12/25/2018	1FM
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		06/25/2013	PAID ON PRINCIPAL		323,767	323,767	317,165	318,832	0	4,935	0	4,935	0	323,767	0	0	0	6,701	12/25/2033	1FM
94981Y AB 7	WFMB 2004-BB A2 (CMO) 2.624		06/25/2013	PAID ON PRINCIPAL		170,715	170,715	147,349	145,380	0	25,335	0	25,335	0	170,715	0	0	0	1,920	01/25/2035	1FM
94981N AH 8	WFMB 2005-AR4 2A2 CMO 2.725		06/25/2013	PAID ON PRINCIPAL		196,254	196,254	172,703	169,628	0	26,626	0	26,626	0	196,254	0	0	0	2,294	04/25/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.381		06/20/2013	PAID ON PRINCIPAL		161,989	161,989	143,556	141,536	0	20,453	0	20,453	0	161,989	0	0	0	3,617	10/20/2035	1FM
05947U PS 1	BACM 2004-1 A4 4.760		06/12/2013	PAID ON PRINCIPAL		250,897	250,897	252,157	250,778	0	119	0	119	0	250,897	0	0	0	5,866	11/10/2039	1FM
22541S AD 0	CSFB 2004-C1 A4 4.750		06/17/2013	PAID ON PRINCIPAL		551,193	551,193	553,949	550,629	0	564	0	564	0	551,193	0	0	0	11,021	01/15/2037	1FM
36828Q DN 3	GECMC 2004-C1 A3 4.596		06/12/2013	PAID ON PRINCIPAL		356,483	356,483	358,255	356,299	0	184	0	184	0	356,483	0	0	0	5,729	11/10/2038	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		06/17/2013	PAID ON PRINCIPAL		41,494	41,494	41,907	41,907	0	(413)	0	(413)	0	41,494	0	0	0	57	05/15/2048	1FE
52108H YK 4	LBUBS 2004-C1 A4 4.568		06/17/2013	PAID ON PRINCIPAL		126,652	126,652	127,277	126,682	0	(30)	0	(30)	0	126,652	0	0	0	2,052	01/15/2031	1FM
929766 MU 4	WBCMT 2003-C9 A4 5.012		06/15/2013	PAID ON PRINCIPAL		823,670	823,670	827,760	822,626	0	1,044	0	1,044	0	823,670	0	0	0	19,811	12/15/2035	1FM
80281A AB 5	SDART 2012-1 A2 1.250		06/15/2013	PAID ON PRINCIPAL		556,111	556,111	556,096	556,115	0	(4)	0	(4)	0	556,111	0	0	0	2,878	04/15/2015	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					66,392,070	65,763,346	61,577,206	61,957,578	6,794	1,520,912	0	1,527,707	0	63,485,285	0	2,906,785	2,906,785	1,894,027	XXX	XXX
8399997.	Total - Bonds - Part 4					181,658,081	179,558,819	182,638,155	177,519,230	6,794	1,236,950	0	1,243,744	0	178,762,975	0	2,895,106	2,895,106	4,727,074	XXX	XXX
8399999.	Total - Bonds					181,658,081	179,558,819	182,638,155	177,519,230	6,794	1,236,950	0	1,243,744	0	178,762,975	0	2,895,106	2,895,106	4,727,074	XXX	XXX

QE05.12

Preferred Stocks - Industrial and Miscellaneous

313586	75	2	FEDERAL NATIONAL MORTGAGE 8.25% SER S...	06/05/2013	VARIOUS	200,000,000	1,039,989	25.00	68,000	68,000	0	0	0	0	68,000	0	971,989	971,989	0	XXX	P6UFE.
693304	30	5	PECO ENERGY CO SER B \$4.30	05/01/2013	ISSUE CALLED at 102.000	10,190,000	1,039,380	100.00	616,495	616,495	0	0	0	0	616,495	0	422,885	422,885	21,909	XXX	P3LFE.

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 Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					2,079,369	XXX	684,495	684,495	0	0	0	0	0	684,495	0	1,394,874	1,394,874	21,909	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					2,079,369	XXX	684,495	684,495	0	0	0	0	0	684,495	0	1,394,874	1,394,874	21,909	XXX	XXX
8999999.	Total - Preferred Stocks.....					2,079,369	XXX	684,495	684,495	0	0	0	0	0	684,495	0	1,394,874	1,394,874	21,909	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					2,079,369	XXX	684,495	684,495	0	0	0	0	0	684,495	0	1,394,874	1,394,874	21,909	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					183,737,450	XXX	183,322,650	178,203,725	6,794	1,236,950	0	1,243,744	0	179,447,470	0	4,289,980	4,289,980	4,748,983	XXX	XXX

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

QE05.13

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

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

**Sch. DB-Pt B-Sn 1B-Broker List
NONE**

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	6,898,397	6,898,397	07/01/2013....
	REPO - CITI A TREASURY.....		1.....	726,143	726,143	07/01/2013....
	REPO - RBS A TREASURY.....		1.....	6,898,397	6,898,397	07/01/2013....
0199999	U.S. Government - Issuer Obligations.....			14,522,937	14,522,937	...XXX.....
0599999	Total - U.S. Government.....			14,522,937	14,522,937	...XXX.....
6199999	Total - Issuer Obligations.....			14,522,937	14,522,937	...XXX.....
6599999	Subtotal - Bonds.....			14,522,937	14,522,937	...XXX.....
9999999	Totals.....			14,522,937	14,522,937	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(81,462,242) Book/Adjusted Carrying Value \$.....(81,462,242)
- Average balance for the year to date: Fair Value \$.....33,166,540 Book/Adjusted Carrying Value \$.....33,166,540
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....14,522,937 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. Total 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

NONE

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.....		.....0.000	.....0	.....0	.....(916,275)	.....(569,195)	.....(369,887)	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(88,861)	.....(31,211)	.....(36,400)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....79,451	.....67,723	.....167,262	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(925,684)	.....(532,683)	.....(239,026)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(925,684)	.....(532,683)	.....(239,026)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....541	.....475	.....474	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(925,143)	.....(532,208)	.....(238,551)	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
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
ROCHESTER HLTH CARE FAC REV (MAYO)S2000C.....		06/18/2013	0.110	07/09/2013	11,450,000	.414	.414
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					11,450,000	.414	.414
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					11,450,000	.414	.414
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
UNIVERSITY OF MICHIGAN SER-B.....		06/17/2013	0.110	07/16/2013	30,200,000	1,183	1,183
UNIVERSITY OF VIRGINIA S2003-A.....		06/12/2013	0.110	07/10/2013	11,750,000	.646	.646
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					41,950,000	1,829	1,829
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					41,950,000	1,829	1,829
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					53,400,000	2,244	2,244
8399999. Subtotals - Bonds.....					53,400,000	2,244	2,244
8699999. Total - Cash Equivalents.....					53,400,000	2,244	2,244

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(2,272)	0	0	43,933
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	(5,000)	1	(4,706)	0	0	9,901
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	63	0	0	2,116
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.....CAN	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	(5,000)	1	(6,915)	0	0	55,950

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1,623)	0	0	31,381
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	311	0	0	10,476
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	8	0	0	287
23. Michigan.....MI	0	0	0	0	194	0	0	6,516
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	178	0	0	6,008
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	360	0	0	12,155
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	36	0	0	1,202
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	11	0	0	356
39. Pennsylvania.....PA	0	0	0	0	183	0	0	6,160
40. Rhode Island.....RI	0	0	0	0	1	0	0	17
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	(43,359)	0	0	803,504
48. Washington.....WA	0	0	0	0	10	0	0	339
49. West Virginia.....WV	0	0	0	0	157	0	0	5,280
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.....CAN	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	(43,532)	0	0	883,681

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(2,597)	0	0	50,210
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	8	0	0	254
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	194	0	0	6,545
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.....CAN	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	(2,395)	0	0	57,008

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2013

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
.....709,514	.....442,180	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] 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