

QUARTERLY STATEMENT
AS OF SEPTEMBER 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
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, Robert Carl Brody, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., William Patrick Hannon, Madelyn Joseph Lankton, Maria Olivo, Kenneth Franklin Spence, III, Gregory Cheshire Toczydowski, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjerven, and Smitesh Davé.

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.

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

Subscribed and sworn to before me this

22nd day of October, 2013
Notary Public
My Commission Expires September 30, 2017



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,866,555,377	0	8,866,555,377	8,999,341,215
2. Stocks:				
2.1 Preferred stocks.....	34,615,023	0	34,615,023	35,287,020
2.2 Common stocks.....	4,417,061,657	0	4,417,061,657	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 (\$.....(396,337)), cash equivalents (\$.....0) and short-term investments (\$.....122,539,271).....	122,142,935	0	122,142,935	197,367,645
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	870,592,897	49,726,232	820,866,665	819,971,892
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	19,801,232	0	19,801,232	95,985,179
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,330,769,122	49,726,232	14,281,042,890	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.....	101,886,574	0	101,886,574	107,157,536
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	499,543,851	33,604,171	465,939,680	419,688,184
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....22,782,599 earned but unbilled premiums).....	853,887,868	7,597,554	846,290,314	812,004,529
15.3 Accrued retrospective premiums.....	18,165,936	893,898	17,272,037	23,256,082
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	35,028,093	0	35,028,093	27,574,490
16.2 Funds held by or deposited with reinsured companies.....	2,333,817	0	2,333,817	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.....	0	0	0	0
18.2 Net deferred tax asset.....	346,221,741	66,765,622	279,456,119	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.....	61,519,639	0	61,519,639	76,022,656
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	128,944,306	48,621,610	80,322,696	77,147,337
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,379,032,669	207,209,088	16,171,823,581	15,137,117,645
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,379,032,669	207,209,088	16,171,823,581	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.....	43,866,230	0	43,866,230	31,379,911
2502. Equities and deposits in pools and associations.....	16,030,241	0	16,030,241	22,674,153
2503. Amounts receivable under high deductible policies.....	12,109,071	1,210,970	10,898,101	13,128,278
2598. Summary of remaining write-ins for Line 25 from overflow page.....	56,938,764	47,410,640	9,528,124	9,964,996
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	128,944,306	48,621,610	80,322,696	77,147,337

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....972,780,724).....	6,027,092,602	6,094,710,385
2. Reinsurance payable on paid losses and loss adjustment expenses.....	201,644,680	264,935,547
3. Loss adjustment expenses.....	1,328,624,230	1,324,921,462
4. Commissions payable, contingent commissions and other similar charges.....	102,776,775	115,652,498
5. Other expenses (excluding taxes, licenses and fees).....	116,166,481	113,709,204
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	70,979,693	69,406,098
7.1 Current federal and foreign income taxes (including \$....(85,421,573) on realized capital gains (losses)).....	11,715,777	31,740,401
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....209,866 and interest thereon \$....37,811.....	247,677	273,385
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....184,843,748 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.....	1,833,048,975	1,770,908,557
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,624,731	10,579,149
12. Ceded reinsurance premiums payable (net of ceding commissions).....	87,700,821	71,712,147
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	36,198,131	37,045,792
15. Remittances and items not allocated.....	(2,220,233)	(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.....	0	9,872,605
22. Payable for securities lending.....	19,801,232	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.....	(20,457,737)	(22,613,143)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,823,943,836	9,987,600,111
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,823,943,836	9,987,600,111
29. Aggregate write-ins for special surplus funds.....	20,639,501	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.....	2,379,824,585	2,179,824,585
35. Unassigned funds (surplus).....	3,922,415,659	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).....	6,347,879,745	5,149,517,534
38. Totals (Page 2, Line 28, Col. 3).....	16,171,823,581	15,137,117,645

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	458,601	460,943
2503. Other statutory provisions.....	7,277	7,277
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(21,423,615)	(23,581,363)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(20,457,737)	(22,613,143)
2901. Special surplus from retroactive reinsurance.....	20,639,501	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).....	20,639,501	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 \$.....268,562,853).....	256,374,311	233,976,534	315,579,310
1.2 Assumed..... (written \$.....3,044,432,298).....	2,978,777,506	2,958,576,526	3,957,435,767
1.3 Ceded..... (written \$.....271,934,305).....	261,444,182	239,734,330	323,296,675
1.4 Net..... (written \$.....3,041,060,847).....	2,973,707,636	2,952,818,730	3,949,718,402
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,551,411,832):			
2.1 Direct.....	140,786,681	126,966,809	170,304,761
2.2 Assumed.....	1,481,966,894	1,586,681,895	2,260,340,367
2.3 Ceded.....	144,875,853	121,383,856	172,813,594
2.4 Net.....	1,477,877,721	1,592,264,848	2,257,831,534
3. Loss adjustment expenses incurred.....	362,596,417	345,227,550	441,526,153
4. Other underwriting expenses incurred.....	946,145,149	961,791,184	1,274,056,067
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,786,619,287	2,899,283,582	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).....	187,088,349	53,535,149	(23,695,352)
INVESTMENT INCOME			
9. Net investment income earned.....	325,910,512	338,708,008	720,718,151
10. Net realized capital gains (losses) less capital gains tax of \$.....8,884,397.....	46,982,179	(31,488,112)	(37,377,520)
11. Net investment gain (loss) (Lines 9 + 10).....	372,892,691	307,219,896	683,340,632
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(6,848,156) amount charged off \$.....332,349).....	(7,180,505)	(7,287,806)	(9,747,944)
13. Finance and service charges not included in premiums.....	12,356,496	13,885,685	17,934,581
14. Aggregate write-ins for miscellaneous income.....	17,511,338	3,151,065	2,988,081
15. Total other income (Lines 12 through 14).....	22,687,329	9,748,944	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).....	582,668,368	370,503,989	670,819,997
17. Dividends to policyholders.....	5,174,971	6,209,852	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).....	577,493,397	364,294,137	662,626,640
19. Federal and foreign income taxes incurred.....	108,197,113	54,119,589	52,210,868
20. Net income (Line 18 minus Line 19) (to Line 22).....	469,296,285	310,174,547	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).....	469,296,285	310,174,547	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 \$.....986,044.....	529,358,006	470,820,593	265,290,115
25. Change in net unrealized foreign exchange capital gain (loss).....	1,353,636	(65,672)	2,272,358
26. Change in net deferred income tax.....	(39,615,016)	(40,769,540)	(41,220,783)
27. Change in nonadmitted assets.....	39,068,741	33,472,851	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.....	200,000,000	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	(405,000,000)	(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).....	1,198,362,211	363,095,376	252,297,660
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,347,879,745	5,260,315,250	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.....	18,440,966	(152,886)	(213,616)
1402. Fines and penalties of regulatory authorities.....	(48,357)	(58,600)	(72,833)
1403. Retroactive reinsurance gain/loss.....	(881,271)	3,362,551	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).....	17,511,338	3,151,065	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

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,975,130,972	2,923,508,192	3,927,309,720
2. Net investment income.....	366,222,729	370,972,890	762,423,850
3. Miscellaneous income.....	22,687,329	9,748,944	11,174,717
4. Total (Lines 1 through 3).....	3,364,041,030	3,304,230,027	4,700,908,287
5. Benefit and loss related payments.....	1,615,412,768	1,617,675,614	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.....	1,313,947,127	1,311,410,422	1,733,244,788
8. Dividends paid to policyholders.....	5,129,390	4,730,195	7,028,189
9. Federal and foreign income taxes paid (recovered) net of \$.....9,531,795 tax on capital gains (losses).....	137,106,133	(2,966,436)	(39,026,077)
10. Total (Lines 5 through 9).....	3,071,595,418	2,930,849,795	3,875,993,344
11. Net cash from operations (Line 4 minus Line 10).....	292,445,612	373,380,231	824,914,943
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,051,771,715	986,552,483	1,456,413,598
12.2 Stocks.....	3,413,563	8,202,897	8,208,518
12.3 Mortgage loans.....	11,374	518,097	522,155
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	42,156,129	60,740,192	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.....	125,940,246	23,965,530	25,000,000
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,223,302,416	1,079,979,199	1,576,097,406
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	950,213,611	1,004,728,349	1,597,299,645
13.2 Stocks.....	754,575,873	1,972,529	2,114,589
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	32,389,065	38,156,945	57,788,929
13.6 Miscellaneous applications.....	9,872,605	95,559,912	126,852,366
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,747,051,155	1,140,417,735	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).....	(523,748,739)	(60,438,536)	(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.....	200,000,000	0	0
16.3 Borrowed funds.....	(25,728)	(24,024)	(32,310)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	405,000,000	620,000,000
16.6 Other cash provided (applied).....	(43,895,856)	8,796,033	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).....	156,078,416	(396,227,991)	(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).....	(75,224,710)	(83,286,295)	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).....	122,142,935	93,631,800	197,367,645
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Interest received in securities.....	569,903	0	87,433
20.0002 Stock distributions from limited partnerships.....	200,037	1,972,529	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), "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 on the March 31, 2013 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 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

(OTTI recognized in the quarter ending September 30, 2013)

Present value of cash flows is less than amortized cost

\$ - \$ - \$ -

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
576455AC3	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	9,604,395	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	\$ 5,066,648
2. 12 Months or Longer	\$ 91,324

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

1. Less than 12 Months	\$195,219,760
2. 12 Months or Longer	\$ 4,331,059

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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

The Company received a capital contribution of \$200 million from its parent, Travelers Insurance Group Holdings, Inc., on September 16, 2013.

The Company made a capital contribution of \$752.6 million to its subsidiary, 8527512 Canada Inc., on September 23, 2013.

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.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

The 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 September 30, 2013:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 130,156,152	\$ -	\$ 130,156,152
Preferred stock				
Redeemable preferred stock	-	30,765,625	-	30,765,625
Non-redeemable preferred stock	1,639,120	1,050,278	-	2,689,398
Total preferred stock	1,639,120	31,815,903	-	33,455,023
Total assets at fair value	\$ 1,639,120	\$ 161,972,055	\$ -	\$ 163,611,175

There were no significant transfers between level 1 and level 2 during the quarter.

(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.

<u>(At September 30, 2013)</u> <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
Short term bonds	\$ 122,539,271	\$ 122,539,271	\$ 55,409,635	\$ 67,129,636	\$ -	\$ -
Long term bonds	9,228,067,514	8,866,555,377	252,273,574	8,968,183,755	7,610,185	-
Preferred stock	34,896,423	34,615,023	3,080,520	31,815,903	-	-
<u>(At December 31, 2012)</u> <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
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

On November 1, 2013, the Company's subsidiary, 8527512 Canada Inc., acquired The Dominion of Canada General Insurance Company (Dominion) from E-L Financial Corporation Limited. As a result of this transaction, the Company indirectly owns 77.5% of Dominion.

NOTES TO FINANCIAL STATEMENTS

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2013 to September 30, 2013, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$69,767,000, resulting from better than expected loss and DCC development primarily in the special property, other liability – occurrence, and homeowners lines, and from lower estimates for adjusting and other expenses.

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 other liability – occurrence line impacted accident years 2004 – 2012 and reflected more favorable legal and judicial environments than what the Company previously expected. This improvement was partially offset by unfavorable development in asbestos and environmental reserves for “Prior” accident years. 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
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change:
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 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
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

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

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

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

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

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

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

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

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

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

PART 1 - FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....0

TRAVELERS CASUALTY AND SURETY COMPANY

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	\$4,417,061,657
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$18,229,302	\$19,636,492
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,165,118,028	\$4,436,698,149
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....19,801,232
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....19,801,232
 16.3 Total payable for securities lending reporting on the liability page: \$.....19,801,232

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 [X] No []

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)
N/A		

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	34,870,490	34,870,490	0	193,624	0	193,624
Total	XXX	XXX	0	0	34,870,490	34,870,490	0	193,624	0	193,624

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	3,857,577	3,116,698	2,727,231	1,969,584	48,549,466	51,502,289
2. Alaska.....	AK.....L.....	590,805	340,620	147,060	174,430	614,029	909,378
3. Arizona.....	AZ.....L.....	4,527,662	3,849,482	2,092,323	1,032,380	15,139,915	14,149,235
4. Arkansas.....	AR.....L.....	2,693,884	2,041,407	897,652	941,209	14,675,275	13,381,533
5. California.....	CA.....L.....	4,854,945	3,970,456	23,498,666	28,485,946	146,785,874	171,365,429
6. Colorado.....	CO.....L.....	508,360	844,808	604,334	715,192	9,444,510	10,269,541
7. Connecticut.....	CT.....L.....	10,261,516	10,259,166	9,941,062	28,681,111	255,315,193	252,911,103
8. Delaware.....	DE.....L.....	80,335	61,260	320,892	637,485	33,480,448	32,716,267
9. District of Columbia.....	DC.....L.....	1,440,948	1,775,255	1,127,771	661,136	19,607,737	21,172,535
10. Florida.....	FL.....L.....	11,956,881	12,312,304	11,527,294	8,743,839	118,098,946	129,749,840
11. Georgia.....	GA.....L.....	6,503,517	5,507,387	2,674,788	3,006,035	41,255,220	42,268,724
12. Hawaii.....	HI.....L.....	330,659	1,314,251	141,784	200,077	1,666,027	1,678,756
13. Idaho.....	ID.....L.....	722,463	897,763	544,178	551,203	5,986,445	6,607,958
14. Illinois.....	IL.....L.....	9,607,434	7,805,362	3,987,551	3,517,192	46,471,166	45,974,659
15. Indiana.....	IN.....L.....	3,165,150	2,747,511	2,237,612	2,481,299	17,420,119	17,290,587
16. Iowa.....	IA.....L.....	2,335,937	2,912,913	1,589,649	2,886,445	12,990,243	12,642,527
17. Kansas.....	KS.....L.....	6,592,267	6,182,761	2,111,745	2,464,574	21,855,323	21,761,445
18. Kentucky.....	KY.....L.....	1,180,158	1,473,638	1,322,639	1,546,522	25,070,983	26,143,350
19. Louisiana.....	LA.....L.....	10,036,519	4,481,307	2,490,835	2,136,834	79,258,467	80,320,025
20. Maine.....	ME.....L.....	675,445	452,151	625,052	721,435	16,048,920	19,559,215
21. Maryland.....	MD.....L.....	4,730,659	7,111,494	4,754,355	3,593,577	78,587,327	73,767,148
22. Massachusetts.....	MA.....L.....	19,218,216	17,442,469	10,659,493	8,303,756	142,291,164	145,003,057
23. Michigan.....	MI.....L.....	4,606,276	2,263,641	5,462,509	5,507,182	266,142,439	280,028,311
24. Minnesota.....	MN.....L.....	7,846,259	4,538,290	3,201,299	2,934,401	35,053,273	35,235,131
25. Mississippi.....	MS.....L.....	2,941,717	2,872,418	906,349	1,011,911	10,803,556	11,995,105
26. Missouri.....	MO.....L.....	2,493,700	2,691,829	3,726,762	3,309,291	32,750,831	33,639,808
27. Montana.....	MT.....L.....	393,732	364,117	189,420	157,421	2,526,308	2,717,393
28. Nebraska.....	NE.....L.....	2,215,513	2,056,904	1,272,067	1,379,224	12,229,710	12,970,204
29. Nevada.....	NV.....L.....	1,674,783	1,639,016	479,904	769,573	2,846,965	2,498,938
30. New Hampshire.....	NH.....L.....	754,980	773,645	349,994	536,848	16,486,951	17,261,135
31. New Jersey.....	NJ.....L.....	3,003,389	388,123	5,931,100	5,129,807	204,328,197	203,504,111
32. New Mexico.....	NM.....L.....	1,180,566	916,001	320,042	428,789	5,415,893	4,935,875
33. New York.....	NY.....L.....	19,559,602	21,490,477	39,186,382	19,129,035	350,533,701	357,189,681
34. North Carolina.....	NC.....L.....	5,951,527	4,330,880	2,738,591	2,993,796	39,012,906	40,602,714
35. North Dakota.....	ND.....L.....	35,797	30,132	(5,045)	(813)	133,266	118,312
36. Ohio.....	OH.....L.....	553,651	778,447	1,970,458	2,235,925	211,864,629	225,390,981
37. Oklahoma.....	OK.....L.....	768,143	1,066,094	178,874	225,671	11,339,983	10,642,618
38. Oregon.....	OR.....L.....	2,319,574	1,659,599	727,370	621,793	11,607,294	11,503,299
39. Pennsylvania.....	PA.....L.....	14,283,763	12,833,937	13,206,735	12,266,758	241,751,285	239,545,075
40. Rhode Island.....	RI.....L.....	294,579	631,194	1,159,487	1,106,947	32,444,495	36,095,954
41. South Carolina.....	SC.....L.....	2,779,502	1,895,809	697,573	887,138	16,075,279	16,510,078
42. South Dakota.....	SD.....L.....	201,637	190,883	48,734	131,103	1,156,929	1,227,854
43. Tennessee.....	TN.....L.....	10,376,379	10,443,118	5,737,106	5,005,464	58,303,591	60,565,704
44. Texas.....	TX.....L.....	43,362,397	39,833,290	7,190,641	5,676,872	144,561,768	135,848,299
45. Utah.....	UT.....L.....	1,116,485	902,500	2,119,356	486,205	7,011,861	6,456,571
46. Vermont.....	VT.....L.....	441,199	1,287,857	547,460	674,766	5,489,993	5,946,952
47. Virginia.....	VA.....L.....	23,450,087	24,152,793	7,701,706	10,927,244	51,999,284	55,797,840
48. Washington.....	WA.....L.....	616,806	655,369	1,801,293	2,012,125	11,296,602	10,977,697
49. West Virginia.....	WV.....L.....	1,720,472	1,929,513	890,700	995,582	19,950,630	20,557,300
50. Wisconsin.....	WI.....L.....	3,435,880	3,825,291	3,309,879	4,186,666	35,809,161	44,107,065
51. Wyoming.....	WY.....L.....	18,135	20,940	17,782	16,725	284,928	294,172
52. American Samoa.....	AS.....N.....	71,000	0	0	0	0	0
53. Guam.....	GU.....L.....	106,988	20,047	17,739	0	0	0
54. Puerto Rico.....	PR.....L.....	2,541,280	3,533,666	127,445	5,251	355,524	686,775
55. US Virgin Islands.....	VI.....L.....	316,989	138,606	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.....	1,258,731	1,217,512	0	10,000	0	0
59. Totals.....	(a).....54.....	268,562,853	248,272,402	197,233,676	194,209,961	2,990,180,029	3,075,995,549

DETAILS OF WRITE-INS

58001. BMU Bermuda.....	XXX.....	870,712	0	0	0	0	0
58002. ISR Israel.....	XXX.....	387,505	0	0	0	0	0
58003. CHE Switzerland.....	XXX.....	960	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	(446)	1,217,512	0	10,000	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	1,258,731	1,217,512	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	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. J. Malucelli Resseguradora S.A. *	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 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 Holdeo, 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			
... .. TINDY Foreign, Inc	Delaware	20-4403403			

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.....	

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				Promenade Partners, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					UA Combined Investment Company Limited	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.	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	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.....	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.....

Q12.2

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.....	2,682,418	1,373,633	51.2	11.7
2. Allied lines.....	1,448,784	2,135,233	147.4	18.0
3. Farmowners multiple peril.....	0	(21)	0.0	0.0
4. Homeowners multiple peril.....	33,262,787	10,558,253	31.7	41.7
5. Commercial multiple peril.....	45,142	2,158,669	4,781.9	4,511.5
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,390	(411)	(17.2)	(781.7)
9. Inland marine.....	216,690	97,360	44.9	44.2
10. Financial guaranty.....	36,089	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.....	33,181	122	0.4	(1.0)
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.....	177,969,022	72,519,900	40.7	52.6
17.1. Other liability-occurrence.....	1,342,588	72,043,813	5,366.0	8,093.0
17.2. Other liability-claims made.....	1,195,067	(549,317)	(46.0)	(185.1)
17.3. Excess workers' compensation.....	0	(9,973,468)	0.0	0.0
18.1. Products liability-occurrence.....	0	(18,701,274)	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	11,254,083	0.0	0.0
19.3, 19.4. Commercial auto liability.....	9,374	(3,005,840)	(32,065.1)	24,470.1
21. Auto physical damage.....	0	(5,102)	0.0	0.0
22. Aircraft (all perils).....	0	(26,532)	0.0	0.0
23. Fidelity.....	164,128	(62,912)	(38.3)	(77.5)
24. Surety.....	37,917,656	1,026,264	2.7	0.1
26. Burglary and theft.....	48,994	(2,931)	(6.0)	9.5
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.....	256,374,311	140,786,681	54.9	54.3
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	970,280	2,663,348	2,802,643
2. Allied lines.....	508,628	1,368,132	1,359,259
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	10,946,274	31,468,914	34,337,065
5. Commercial multiple peril.....	14,645	41,679	42,088
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,153	2,031	2,109
9. Inland marine.....	74,240	207,816	233,065
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	9,103	31,432	32,532
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.....	57,870,507	190,697,810	171,388,949
17.1. Other liability-occurrence.....	429,644	1,295,724	548,490
17.2. Other liability-claims made.....	570,202	1,374,674	1,022,501
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.....	9,374	9,374	(16,734)
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	76,485	185,930	202,963
24. Surety.....	18,238,913	39,195,800	36,279,613
26. Burglary and theft.....	7,527	20,189	37,859
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.....	89,726,973	268,562,853	248,272,402
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	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	434,102	43,055	477,157	1,846,600	31,355	2,402,219	4,280,174	179,851	(229,243)	(49,391)
2. 2011.....	427,583	574,402	1,001,985	203,703	15,719	219,422	326,022	21,075	435,975	783,072	102,142	(101,633)	508
3. Subtotals 2011 + Prior.....	2,528,434	3,280,274	5,808,707	637,805	58,774	696,579	2,172,622	52,430	2,838,194	5,063,245	281,993	(330,876)	(48,883)
4. 2012.....	576,907	1,034,018	1,610,925	414,775	76,909	491,684	395,537	50,513	652,307	1,098,357	233,405	(254,289)	(20,884)
5. Subtotals 2012 + Prior.....	3,105,340	4,314,291	7,419,632	1,052,579	135,683	1,188,263	2,568,159	102,943	3,490,500	6,161,603	515,398	(585,164)	(69,767)
6. 2013.....	XXX	XXX	XXX	XXX	716,126	716,126	XXX	398,561	795,553	1,194,114	XXX	XXX	XXX
7. Totals.....	3,105,340	4,314,291	7,419,632	1,052,579	851,810	1,904,389	2,568,159	501,505	4,286,053	7,355,717	515,398	(585,164)	(69,767)
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. ....16.6 %	2. ....(13.6)%	3. ....(0.9)%
													Col. 13, Line 7 Line 8
													4. ....(1.4)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,260,446	0	9,260,446	9,614,805
2505. Deferred compensation funds.....	335,433	0	335,433	358,283
2506. Other assets nonadmitted.....	47,410,640	47,410,640	0	0
2507. Assumed reinsurance receivable and payable.....	(67,755)	0	(67,755)	(8,093)
2597. Summary of remaining write-ins for Line 25.....	56,938,764	47,410,640	9,528,124	9,964,996

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escheat liability.....	(24,118)	39,125
2505. Retroactive reinsurance reserve ceded.....	(21,399,497)	(23,620,488)
2597. Summary of remaining write-ins for Line 25.....	(21,423,615)	(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	1,217,512	0	10,000	0	0
58005. CYM Cayman Islands	XXX	(446)	0	0	0	0	0
58997. Summary of remaining write- ins for Line 58 from overflow.....	XXX	(446)	1,217,512	0	10,000	0	0
58999 Totals (Line 58001 thru 58003 + Line 58998) (Line 58 above).....	XXX	1,258,731	1,217,512	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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	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.....	32,389,065	57,788,929
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	18,820,314	15,180,326
6. Total gain (loss) on disposals.....	0	(1,001,877)
7. Deduct amounts received on disposals.....	42,156,129	85,953,135
8. Deduct amortization of premium and depreciation.....	7,409	9,455
9. Total foreign exchange change in book/adjusted carrying value.....	1,543,446	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).....	870,592,897	864,394,187
12. Deduct total nonadmitted amounts.....	49,726,232	44,422,295
13. Statement value at end of current period (Line 11 minus Line 12).....	820,866,665	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.....	1,704,789,484	1,599,414,233
3. Accrual of discount.....	7,897,484	12,916,621
4. Unrealized valuation increase (decrease).....	511,904,016	251,652,370
5. Total gain (loss) on disposals.....	10,342,617	(19,011,065)
6. Deduct consideration for bonds and stocks disposed of.....	1,055,185,278	1,464,622,116
7. Deduct amortization of premium.....	43,140,262	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).....	13,318,232,058	12,181,641,435
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,318,232,058	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).....	7,968,866,541	2,096,193,532	2,463,882,410	(66,997,192)	7,882,612,161	7,968,866,541	7,534,180,471	7,930,226,367
2. Class 2 (a).....	1,067,924,559	27,842,065	23,095,015	54,312,326	1,033,815,306	1,067,924,559	1,126,983,935	1,022,725,104
3. Class 3 (a).....	181,808,548	2,916,163	7,523,390	(6,814,304)	192,630,343	181,808,548	170,387,017	145,262,185
4. Class 4 (a).....	105,395,897	0	484,913	986,146	107,338,906	105,395,897	105,897,130	89,781,106
5. Class 5 (a).....	1,259,098	0	10,503	(61,250)	7,722,385	1,259,098	1,187,345	9,508,094
6. Class 6 (a).....	44,856,874	0	0	5,601,876	4,003,886	44,856,874	50,458,750	154,386
7. Total Bonds.....	9,370,111,516	2,126,951,760	2,494,996,232	(12,972,397)	9,228,122,987	9,370,111,516	8,989,094,647	9,197,657,241
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	34,015,625	0	0	(560,602)	34,287,033	34,015,625	33,455,023	33,442,525
10. Class 3.....	1,160,000	0	0	0	1,776,495	1,160,000	1,160,000	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.....	0	0	0	0	68,000	0	0	68,000
14. Total Preferred Stock.....	35,175,625	0	0	(560,602)	36,131,528	35,175,625	34,615,023	35,287,020
15. Total Bonds and Preferred Stock.....	9,405,287,141	2,126,951,760	2,494,996,232	(13,532,999)	9,264,254,515	9,405,287,141	9,023,709,670	9,232,944,261

QS102

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....122,539,271	.....XXX.....	.....122,539,271	.....2,094	.....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.....	.....3,395,158,381	.....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.....	.....3,470,933,487	.....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).....	.....122,539,271	.....198,316,027
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....122,539,271	.....198,316,027

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

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	0
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	0
4. Total gain (loss) on termination recognized.....	0
5. Considerations received (paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (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.....	299,281,000	.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.....	299,281,000	.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).....	.0	.0
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.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												
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	3	0	99,451	0	5,162,978	0.8
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR.....	Bridgepoint Capital.....		01/01/2010....	3	0	1,427,405	0	3,866,491	2.2
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	3	0	26,786	0	3,244,662	1.8
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	3	0	118,167	0	1,535,057	1.1
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	3	0	3,571	0	4,210	1.3
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY.....	Clayton, Dubilier & Rice, Inc.....		12/08/1998....	3	0	6,169	0	648,763	0.3
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	3	0	3,045,639	0	4,944,500	1.3
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE.....	EQT Partners.....		01/01/2010....	3	0	192,018	0	1,693,738	0.3
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	3	0	112,519	0	2,178,736	1.5
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	3	0	198,058	0	5,008,012	2.5
	Onex Partners II L.P.....	Toronto.....	CAN.....	Onex Partners.....		06/29/2006....	3	0	17,772	0	2,251,028	0.8
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	3	0	274,053	0	2,835,809	0.3
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	3	0	816,012	0	4,534,669	2.3
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	3	0	1,050,136	0	5,741,286	4.8
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	3	0	49,743	0	233,664	4.6
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	7,437,499	0	43,883,603	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	0	0	47,673	0	16,685,872	49.0
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	0	0	119,447	0	912,972	0.3
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	167,120	0	17,598,844	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	93,501	0	8,471,259	0.6
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	0	0	33,897	0	112,126	4.8
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		01/01/2010....	3	0	750	0	1,566,906	1.5
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		01/01/2010....	3	0	61,577	0	4,072,774	6.2
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	3	0	29,694	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	165,000	0	2,328,678	0.4
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	0	0	48,778	0	1,706,854	5.0
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	3	0	315,665	0	2,006,269	1.9
	Quintana Energy Partners, L.P.....	Houston.....	TX.....	Quintana Capital Group.....		01/01/2010....	0	0	1,498,542	0	910,159	3.7
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	2,247,404	0	24,464,121	XXX
3999999. Subtotal - Unaffiliated.....								0	9,852,023	0	85,946,568	XXX
4199999. Totals.....								0	9,852,023	0	85,946,568	XXX

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	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.									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																						
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Distribution	01/01/2010	08/30/2013	19,197	0	0	0	0	0	0	19,197	19,197	0	0	0	0			
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																	19,197	19,197	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																						
	Clayton, Dubilier & Rice Fund VI	New York	NY	Distribution	12/08/1998	08/23/2013	381,180	0	0	0	0	0	0	381,180	381,180	0	0	0	0			
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	09/30/2013	2,417,767	0	0	0	0	0	0	2,417,767	2,417,767	0	0	0	0			
	Gryphon Partners II, L.P.	San Francisco	CA	Distribution	11/03/1999	08/27/2013	48,541	0	0	0	0	0	0	48,541	48,541	0	0	0	0			
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	09/30/2013	608,844	0	0	0	0	0	0	608,844	608,844	0	0	0	0			
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008	08/26/2013	293,767	0	0	0	0	0	0	293,767	293,767	0	0	0	0			
	Thomas, McInerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	08/16/2013	1,393,621	0	0	0	0	0	0	1,393,621	1,393,621	0	0	0	0			
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	09/24/2013	367,219	0	0	0	0	0	0	367,219	367,219	0	0	0	0			
	Winston/Thayer Partners, L.P.	McLean	VA	Distribution	08/23/1999	07/31/2013	25,648	0	0	0	0	0	0	25,648	25,648	0	0	0	0			
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																	5,536,587	5,536,587	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																						
	Buchanan Fund V, LLC	Newport Beach	CA	Distribution	01/19/2007	08/28/2013	145,327	0	0	0	0	0	0	145,327	145,327	0	0	0	0			
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	07/23/2013	998,215	0	0	0	0	0	0	998,215	998,215	0	0	0	0			
	Rosrock Fund II	New York	NY	Distribution	07/25/2006	07/18/2013	923,285	0	0	0	0	0	0	923,285	923,285	0	0	0	0			
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	09/04/2013	43,042	0	0	0	0	0	0	43,042	43,042	0	0	0	0			
	WCP Real Estate Fund I, L.P.	Westport	CT	Distribution	11/03/2006	08/30/2013	300,000	0	0	0	0	0	0	300,000	300,000	0	0	0	0			
	WCP Real Estate Strategies Fund, L.P.	Westport	CT	Distribution	11/03/2006	08/21/2013	589,700	0	0	0	0	0	0	589,700	589,700	0	0	0	0			
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																	2,999,569	2,999,569	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																						
	Avenue Special Situations Fund IV, L.P.	New York	NY	Distribution	11/02/2005	09/26/2013	113,265	0	0	0	0	0	0	113,265	113,265	0	0	0	0			
	Celero Energy Company, LP	Ft Worth	TX	Distribution	01/01/2010	08/06/2013	47	0	0	0	0	0	0	47	47	0	0	0	0			
	Citi Private Selections, LLC	New York	NY	Distribution	09/01/1998	09/19/2013	87,386	0	0	0	0	0	0	87,386	87,386	0	0	0	0			
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	07/19/2013	250,814	0	0	0	0	0	0	250,814	250,814	0	0	0	0			
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	09/30/2013	83,627	0	0	0	0	0	0	83,627	83,627	0	0	0	0			
	Excellere Capital Fund, L.P.	Denver	CO	Distribution	02/02/2007	07/08/2013	475,132	0	0	0	0	0	0	475,132	475,132	0	0	0	0			
	Monomoy Capital Partners, L.P.	New York	NY	Distribution	05/08/2006	09/24/2013	187,026	0	0	0	0	0	0	187,026	187,026	0	0	0	0			
	OCM Opportunities Fund VIII, L.P.	Los Angeles	CA	Distribution	01/01/2010	08/28/2013	360,083	0	0	0	0	0	0	360,083	360,083	0	0	0	0			
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																	1,557,381	1,557,381	0	0	0
3999999	Subtotal - Unaffiliated																	10,112,734	10,112,734	0	0	0
4199999	Totals																	10,112,734	10,112,734	0	0	0

QE03.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04.....		...09/20/2013	PAY IN KIND.....		.....130,300	.....130,300	.....0	1.....
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12.....		...09/20/2013	PAY IN KIND.....		.....58,097	.....58,097	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....					.....188,397	.....188,397	.....0	.....XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
015302 U6 7	ALEXANDRIA GENERAL OBLIG 4.500 2032 06.....		...07/17/2013	BAS-MERRILL LYNCH.....		.....3,452,304	.....3,305,000	.....0	1FE.....
015302 U7 5	ALEXANDRIA GENERAL OBLIG 4.500 2033 06.....		...07/17/2013	BAS-MERRILL LYNCH.....		.....3,446,504	.....3,310,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....6,898,808	.....6,615,000	.....0	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000 2043 07.....		...06/25/2013	DEUTSCHE BANC.....		.....0	.....0	.....5,801	1.....
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000 2043 08.....		...07/05/2013	BAS-MERRILL LYNCH.....		.....9,453,125	.....10,000,000	.....13,739	1.....
3138X5 PC 5	FNMA PASS THRU #AU5818 2.500 2028 08.....		...06/24/2013	DEUTSCHE BANC.....		.....0	.....0	.....4,489	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....9,453,125	.....10,000,000	.....24,028	.....XXX.....
Bonds - Industrial and Miscellaneous									
0258M0 DJ 5	AMERICAN EXPRESS 2.125 2018 07.....		...07/24/2013	DEUTSCHE BANC.....		.....998,960	.....1,000,000	.....0	1FE.....
037735 CP 0	APPALACHIAN POWER CO 7.950 2020 01.....		...07/17/2013	BNY MELLON CAPITAL MARKETS INC.....		.....1,404,800	.....1,093,000	.....1,690	2FE.....
06053F AA 7	BANK OF AMERICA CORP 4.100 2023 07.....		...07/19/2013	BAS-MERRILL LYNCH.....		.....2,009,910	.....2,000,000	.....114	2FE.....
12646X AJ 1	CSMC 2013-IVR3 A2 CMO.....		...06/26/2013	PRIOR QUARTER ADJUSTMENT.....		.....(14,371)	.....(14,371)	.....0	1FE.....
172967 GW 5	CITIGROUP INC 1.700 2016 07.....		...07/19/2013	CITIGROUP GLOBAL MARKETS.....		.....1,001,430	.....1,000,000	.....0	1FE.....
189054 AS 8	CLOROX CO 3.800 2021 11.....		...08/06/2013	RAYMOND JAMES & ASSOC.....		.....1,012,290	.....1,000,000	.....8,867	2FE.....
209111 EZ 2	CONSOLIDATED EDISON CO O 4.450 2020 06.....		...07/15/2013	PIERPONT SECURITIES.....		.....141,162	.....128,000	.....522	1FE.....
210518 CV 6	CONSUMERS ENERGY CO 3.375 2023 08.....		...08/06/2013	VARIOUS.....		.....2,002,240	.....2,000,000	.....0	1FE.....
256677 AB 1	DOLLAR GENERAL 1.875 2018 04.....		...07/31/2013	RBC CAPITAL MARKETS.....		.....967,880	.....1,000,000	.....5,938	2FE.....
263534 CE 7	DUPONT EI NEMOUR 4.250 2021 04.....		...07/31/2013	MIZUHO INTERNATIONAL PLC.....		.....1,065,510	.....1,000,000	.....14,639	1FE.....
278642 AC 7	EBAY INC 3.250 2020 10.....		...08/06/2013	WELLS FARGO SECURITIES.....		.....1,019,570	.....1,000,000	.....10,292	1FE.....
29266R AC 2	ENERGIZER HOLDINGS INC 4.700 2022 05.....		...06/26/2013	CREDIT SUISSE FIRST BOSTON.....		.....0	.....0	.....4,831	2FE.....
26884T AK 8	ERAC USA FINANCE COMPANY 2.800 2018 11.....		...07/19/2013	ROYAL BANK OF SCOTLAND.....		.....2,006,710	.....2,000,000	.....78	2FE.....
406216 BD 2	HALLIBURTON COMPANY 3.500 2023 08.....		...07/29/2013	ROYAL BANK OF SCOTLAND.....		.....3,990,640	.....4,000,000	.....0	1FE.....
446150 AH 7	HUNTINGTON BANCSHARES 2.600 2018 08.....		...07/30/2013	BAS-MERRILL LYNCH.....		.....1,996,000	.....2,000,000	.....0	2FE.....
459200 HP 9	IBM CORP 3.375 2023 08.....		...07/31/2013	VARIOUS.....		.....2,983,880	.....3,000,000	.....375	1FE.....
50076Q AU 0	KRAFT FOODS GROUP INC 5.375 2020 02.....		...06/26/2013	CITIGROUP GLOBAL MARKETS.....		.....0	.....0	.....21,052	2FE.....
501044 CS 8	KROGER CO 3.850 2023 08.....		...07/18/2013	BAS-MERRILL LYNCH.....		.....999,580	.....1,000,000	.....0	2FE.....
505588 BH 5	LACLEDE GAS CO 2.000 2018 08.....		...08/06/2013	WELLS FARGO SECURITIES.....		.....996,220	.....1,000,000	.....0	1FE.....
505588 BJ 1	LACLEDE GAS CO 3.400 2023 08.....		...08/06/2013	WELLS FARGO SECURITIES.....		.....3,987,880	.....4,000,000	.....0	1FE.....
57629W BS 8	MASSMUTUAL GLOBAL FUNDIN 2.100 2018 08.....		...07/26/2013	MORGAN STANLEY.....		.....998,160	.....1,000,000	.....0	1FE.....
654106 AC 7	NIKE INC 2.250 2023 05.....		...07/31/2013	U S BANCORP.....		.....922,450	.....1,000,000	.....6,188	1FE.....
68389X AS 4	ORACLE CORP 3.625 2023 07.....		...07/09/2013	BAS-MERRILL LYNCH.....		.....990,980	.....1,000,000	.....0	1FE.....
712704 AA 3	PEOPLE'S UNITED 3.650 2022 12.....		...07/10/2013	JEFFERIES & CO INC.....		.....1,597,267	.....1,697,000	.....6,710	1FE.....
723787 AK 3	PIONEER NATURAL RESOURCE 3.950 2022 07.....		...07/26/2013	MIZUHO INTERNATIONAL PLC.....		.....997,590	.....1,000,000	.....1,756	2FE.....
69349L AM 0	PNC BANK NA 3.800 2023 07.....		...07/23/2013	J P MORGAN CHASE SECURITIES INC.....		.....999,010	.....1,000,000	.....106	1FE.....

QE04

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
742718 BH 1	PROCTER & GAMBLE CO 6.450 2026 01		07/11/2013	STIFEL NICOLAUS & CO INC		1,598,725	1,250,000	224	1FE
76009N AJ 9	RENT-A-CENTER (144A) 4.750 2021 05		07/29/2013	BARCLAYS CAPITAL INC		818,663	855,000	10,040	3FE
78573A AA 8	SABMILLER HOLDINGS INC (3.750 2022 01	R	07/16/2013	CREDIT SUISSE FIRST BOSTON		1,022,280	1,000,000	417	2FE
78573A AE 0	SABMILLER HOLDINGS INC (2.200 2018 08	R	08/07/2013	VARIOUS		3,992,030	4,000,000	0	2FE
87612B AK 8	TARGA RESOURCES PARTNERS 6.375 2022 08		07/11/2013	BAS-MERRILL LYNCH		2,097,500	2,000,000	58,438	3FE
891906 AB 5	TOTAL SYSTEM 3.750 2023 06		07/02/2013	J P MORGAN CHASE SECURITIES INC		934,720	1,000,000	4,792	2FE
87264M AJ 8	TRW AUTOMOTIVE INC (144A 4.500 2021 03		07/30/2013	GOLDMAN SACHS & CO		1,002,500	1,000,000	19,000	2FE
958254 AC 8	WESTERN GAS 2.600 2018 08		08/05/2013	WELLS FARGO SECURITIES		998,790	1,000,000	0	2FE
960386 AH 3	WESTINGHOUSE AIR 4.375 2023 08		08/05/2013	J P MORGAN CHASE SECURITIES INC		1,997,580	2,000,000	0	2FE
71644E AB 8	PETRO CANADA 9.250 2021 10	A	07/17/2013	J P MORGAN CHASE SECURITIES INC		1,363,140	1,000,000	24,924	2FE
055451 AL 2	BHP BILLITON FINANCE USA 3.250 2021 11	F	07/16/2013	WELLS FARGO SECURITIES		2,204,712	2,230,000	11,677	1FE
21987B AS 7	CODELCO (144A) 4.500 2023 08	F	08/06/2013	HSBC		3,994,560	4,000,000	0	1FE
50247V AA 7	LYB INTL FIN 4.000 2023 07	F	07/12/2013	MORGAN STANLEY		1,986,130	2,000,000	111	2FE
552081 AD 3	LYONDELLBASELL 6.000 2021 11	F	07/15/2013	J P MORGAN CHASE SECURITIES INC		1,151,230	1,000,000	10,500	2FE
63254A AJ 7	NATIONAL AUSTRALIA BANK 2.300 2018 07	F	07/18/2013	MORGAN STANLEY		999,480	1,000,000	0	1FE
71654Q BH 4	PETROLEOS MEXICANOS 4.875 2024 01	F	07/12/2013	MORGAN STANLEY		1,998,905	2,000,000	0	2FE
822582 AX 0	SHELL INTERNATIONAL FIN 3.400 2023 08	F	08/07/2013	BARCLAYS CAPITAL INC		997,900	1,000,000	0	1FE
89153V AG 4	TOTAL CAPITAL INTERNATIO 3.700 2024 01	F	08/05/2013	CREDIT SUISSE FIRST BOSTON		997,450	1,000,000	0	1FE
961214 CC 5	WESTPAC BANKING CORP 2.250 2018 07	F	07/24/2013	J P MORGAN CHASE SECURITIES INC		997,040	1,000,000	0	1FE
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500 2028 07		07/24/2013	CREDIT SUISSE FIRST BOSTON		9,765,625	10,000,000	20,833	1FE
46640M AX 8	JPMMT 2013-3 A10 (CMO) 1 3.495 2043 07		07/25/2013	J P MORGAN CHASE SECURITIES INC		19,518,750	20,000,000	58,267	1FE
3899999	Total - Bonds - Industrial & Miscellaneous					95,513,458	95,238,629	302,376	XXX
8399997	Total - Bonds - Part 3					112,053,789	112,042,027	326,404	XXX
8399999	Total - Bonds					112,053,789	112,042,027	326,404	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
99C001 19 7	8527512 CANADA INC	A	09/23/2013	DIRECT WITH COMPANY		77,559,000	752,553,305	XXX	0
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates					752,553,305	752,553,305	XXX	0
9799997	Total - Common Stocks - Part 3					752,553,305	752,553,305	XXX	0
9799999	Total - Common Stocks					752,553,305	752,553,305	XXX	0
9899999	Total - Preferred and Common Stocks					752,553,305	752,553,305	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks					864,607,094	864,607,094	326,404	XXX

QE04.1

(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 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/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0		08/27/2013	REDEEMED		95,716	95,716	95,716	95,716	0	0	0	0	0	95,716	0	0	0	2,661	08/27/2021	1
912828	QW 3		07/31/2013	MATURED		25,000,000	25,000,000	25,037,193	25,019,397	0	(19,397)	0	(19,397)	0	25,000,000	0	0	0	93,750	07/31/2013	1
36202F	2L 9		09/20/2013	PAID ON PRINCIPAL		838,989	838,989	872,942	868,360	0	(29,370)	0	(29,370)	0	838,989	0	0	0	19,170	01/20/2042	1
36202F	3M 6		09/20/2013	PAID ON PRINCIPAL		805,446	805,446	849,117	844,249	0	(38,803)	0	(38,803)	0	805,446	0	0	0	18,380	02/20/2042	1
36202F	4Q 6		09/20/2013	PAID ON PRINCIPAL		869,362	869,362	912,559	907,820	0	(38,458)	0	(38,458)	0	869,362	0	0	0	19,855	03/20/2042	1
36216G	CH 9		09/20/2013	PAID ON PRINCIPAL		2,614	2,614	2,793	2,690	0	(76)	0	(76)	0	2,614	0	0	0	157	04/20/2016	1
362161	EL 1		09/20/2013	PAID ON PRINCIPAL		1,112	1,112	1,189	1,157	0	(45)	0	(45)	0	1,112	0	0	0	67	02/20/2017	1
362165	Y5 5		09/20/2013	PAID ON PRINCIPAL		2,343	2,343	2,504	2,392	0	(49)	0	(49)	0	2,343	0	0	0	141	12/20/2016	1
36219Y	W3 6		09/20/2013	PAID ON PRINCIPAL		1,257	1,257	1,344	1,305	0	(48)	0	(48)	0	1,257	0	0	0	75	10/20/2018	1
36220M	D6 3		09/20/2013	PAID ON PRINCIPAL		868	868	928	903	0	(35)	0	(35)	0	868	0	0	0	52	10/20/2019	1
36202D	6D 8		09/20/2013	PAID ON PRINCIPAL		538,720	538,720	517,054	525,183	0	13,537	0	13,537	0	538,720	0	0	0	17,581	06/20/2034	1
36202E	CM 9		09/20/2013	PAID ON PRINCIPAL		578,670	578,670	549,285	559,135	0	19,536	0	19,536	0	578,670	0	0	0	16,841	02/20/2035	1
36202E	EU 9		09/20/2013	PAID ON PRINCIPAL		443,335	443,335	430,866	435,190	0	8,145	0	8,145	0	443,335	0	0	0	14,557	08/20/2035	1
36202E	FM 6		09/20/2013	PAID ON PRINCIPAL		454,913	454,913	444,891	448,341	0	6,573	0	6,573	0	454,913	0	0	0	15,076	10/20/2035	1
36216F	HQ 6		09/15/2013	PAID ON PRINCIPAL		66	66	70	70	0	(4)	0	(4)	0	66	0	0	0	4	04/15/2020	1
362160	6H 1		09/15/2013	PAID ON PRINCIPAL		28	28	30	29	0	(1)	0	(1)	0	28	0	0	0	2	08/15/2021	1
36220E	BG 1		09/15/2013	PAID ON PRINCIPAL		216	216	230	225	0	(9)	0	(9)	0	216	0	0	0	13	01/15/2020	1
36220M	HV 4		09/15/2013	PAID ON PRINCIPAL		47	47	50	50	0	(3)	0	(3)	0	47	0	0	0	3	01/15/2020	1
36220P	P2 2		09/15/2013	PAID ON PRINCIPAL		60	60	64	64	0	(3)	0	(3)	0	60	0	0	0	4	02/15/2020	1
36220Q	CW 8		09/15/2013	PAID ON PRINCIPAL		39	39	41	40	0	(2)	0	(2)	0	39	0	0	0	2	01/15/2020	1
36220Q	J3 5		09/15/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	01/15/2020	1
36220R	6S 2		09/15/2013	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	01/15/2020	1
36220U	ZA 2		09/15/2013	PAID ON PRINCIPAL		51	51	54	53	0	(2)	0	(2)	0	51	0	0	0	3	04/15/2020	1
36220W	QZ 3		09/15/2013	PAID ON PRINCIPAL		43	43	46	45	0	(3)	0	(3)	0	43	0	0	0	3	09/15/2020	1
36220W	U5 4		09/15/2013	PAID ON PRINCIPAL		113	113	120	115	0	(3)	0	(3)	0	113	0	0	0	7	12/15/2020	1
36223G	WQ 8		09/15/2013	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	08/15/2021	1
36223K	6F 2		09/15/2013	PAID ON PRINCIPAL		109	109	116	115	0	(6)	0	(6)	0	109	0	0	0	7	08/15/2021	1
36223M	FK 7		09/15/2013	PAID ON PRINCIPAL		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	08/15/2021	1
36223N	UA 0		09/15/2013	PAID ON PRINCIPAL		50	50	54	53	0	(3)	0	(3)	0	50	0	0	0	3	11/15/2021	1
36205W	QV 1		09/15/2013	PAID ON PRINCIPAL		231	231	246	243	0	(11)	0	(11)	0	231	0	0	0	14	06/15/2024	1
36213C	YY 0		09/15/2013	PAID ON PRINCIPAL		246,205	246,205	242,358	243,664	0	2,541	0	2,541	0	246,205	0	0	0	8,075	11/15/2035	1
36290R	U6 8		09/15/2013	PAID ON PRINCIPAL		662,203	662,203	642,130	647,322	0	14,881	0	14,881	0	662,203	0	0	0	19,796	08/15/2033	1
36291A	DH 9		09/15/2013	PAID ON PRINCIPAL		152,352	152,352	147,734	148,952	0	3,400	0	3,400	0	152,352	0	0	0	4,828	09/15/2033	1
36292F	H6 7		09/15/2013	PAID ON PRINCIPAL		136,565	136,565	134,431	135,189	0	1,376	0	1,376	0	136,565	0	0	0	5,031	10/15/2035	1
36225A	ER 7		09/15/2013	PAID ON PRINCIPAL		99,037	99,037	94,487	96,044	0	2,993	0	2,993	0	99,037	0	0	0	4,628	07/15/2024	1

QE05

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
38373R SY 6	GNR 2001-40 Z CMO 6.000		09/20/2013	PAID ON PRINCIPAL		208,944	208,944	182,578	198,712	0	10,232	0	10,232	0	208,944	0	0	0	8,430	08/20/2031	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750		09/20/2013	PAID ON PRINCIPAL		171,678	171,678	175,511	175,340	0	(3,662)	0	(3,662)	0	171,678	0	0	0	2,022	04/20/2062	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750		09/20/2013	PAID ON PRINCIPAL		351,740	351,740	349,129	349,129	0	2,611	0	2,611	0	351,740	0	0	0	3,584	12/20/2062	1
36225C BX 3	G2 (ARM) #80053 1.625		09/20/2013	PAID ON PRINCIPAL		45	45	45	45	0	0	0	0	0	45	0	0	0	0	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.625		09/20/2013	PAID ON PRINCIPAL		186	186	188	184	0	2	0	2	0	186	0	0	0	2	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		09/25/2013	PAID ON PRINCIPAL		272,851	272,851	253,751	268,355	0	4,496	0	4,496	0	272,851	0	0	0	12,612	11/25/2016	1
000000 00 0	FHA GOLDOME 87-11 PROJ 6.875		09/25/2013	PAID ON PRINCIPAL		318,740	318,740	317,943	317,314	0	1,426	0	1,426	0	318,740	0	0	0	12,781	03/25/2014	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		09/25/2013	PAID ON PRINCIPAL		115,605	115,605	108,441	112,931	0	2,674	0	2,674	0	115,605	0	0	0	5,035	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		09/25/2013	PAID ON PRINCIPAL		31,124	31,124	28,011	29,835	0	1,289	0	1,289	0	31,124	0	0	0	1,590	10/25/2018	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.400		09/25/2013	PAID ON PRINCIPAL		14,127	14,127	13,703	14,127	0	0	0	0	0	14,127	0	0	0	687	03/25/2014	1
000000 00 0	FHA USGI GIFHA TOWERS 6.930		09/25/2013	PAID ON PRINCIPAL		33,061	33,061	30,597	32,621	0	439	0	439	0	33,061	0	0	0	1,528	10/25/2014	1
000000 00 0	FHA USGI 2067 6.930		09/25/2013	PAID ON PRINCIPAL		46,147	46,147	42,820	45,574	0	573	0	573	0	46,147	0	0	0	2,133	09/25/2014	1
83162C UP 6	SBAP 2012-20B 1 2.630		08/01/2013	PAID ON PRINCIPAL		229,076	229,076	229,076	229,128	0	(52)	0	(52)	0	229,076	0	0	0	6,146	02/01/2032	1
0599999.	Total - Bonds - U.S. Government					32,724,145	32,724,145	32,712,499	32,757,470	0	(33,325)	0	(33,325)	0	32,724,145	0	0	0	317,338	XXX	XXX
Bonds - All Other Government																					
067070 AC 6	BARBADOS GOVT OF (144A 7.250	F...	07/11/2013	CANTOR FITZGERALD		367,373	366,000	355,338	359,321	0	275	0	275	0	359,596	0	7,777	7,777	15,552	12/15/2021	3FE
1099999.	Total - Bonds - All Other Government					367,373	366,000	355,338	359,321	0	275	0	275	0	359,596	0	7,777	7,777	15,552	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
011770 P5 7	ALASKA GENERAL OBLIGAT 5.250		08/01/2013	MATURED		12,695,000	12,695,000	14,296,474	12,802,527	0	(107,527)	0	(107,527)	0	12,695,000	0	0	0	666,488	08/01/2013	1FE
574192 VM 9	MARYLAND GENERAL OBLIG 5.000		08/01/2013	REDEEMED		7,400,000	7,400,000	7,905,124	7,435,520	0	(35,520)	0	(35,520)	0	7,400,000	0	0	0	370,000	08/01/2017	1FE
646039 AU 1	NEW JERSEY GENERAL OBL 5.250		07/01/2013	MATURED		12,720,000	12,720,000	14,017,058	12,788,688	0	(68,688)	0	(68,688)	0	12,720,000	0	0	0	667,800	07/01/2013	1FE
677518 KS 0	OHIO GENERAL OBLIGATIO 5.300		08/01/2013	MATURED		6,675,000	6,675,000	7,599,488	6,734,675	0	(59,675)	0	(59,675)	0	6,675,000	0	0	0	353,775	08/01/2013	1FE
70914P LE 0	PENNSYLVANIA G O SECON 5.000		07/01/2013	REDEEMED		1,645,000	1,645,000	1,859,228	1,658,061	0	(13,061)	0	(13,061)	0	1,645,000	0	0	0	82,250	07/01/2014	1FE
745145 S3 7	PUERTO RICO COMMONWEAL 5.500		07/01/2013	MATURED		5,000,000	5,000,000	5,514,450	5,030,350	0	(30,350)	0	(30,350)	0	5,000,000	0	0	0	275,000	07/01/2013	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					46,135,000	46,135,000	51,191,823	46,449,820	0	(314,820)	0	(314,820)	0	46,135,000	0	0	0	2,415,313	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
013595 HQ 9	ALBUQUERQUE SCH DIST # 4.000		08/01/2013	REDEEMED		3,985,000	3,985,000	3,961,050	3,978,903	0	6,097	0	6,097	0	3,985,000	0	0	0	159,400	08/01/2017	1FE
013595 HR 7	ALBUQUERQUE SCH DIST # 4.000		08/01/2013	REDEEMED		2,500,000	2,500,000	2,460,650	2,489,000	0	11,000	0	11,000	0	2,500,000	0	0	0	100,000	08/01/2018	1FE
013595 HS 5	ALBUQUERQUE SCH DIST # 4.125		08/01/2013	REDEEMED		3,515,000	3,515,000	3,470,606	3,501,538	0	13,462	0	13,462	0	3,515,000	0	0	0	144,994	08/01/2019	1FE
566795 HW 3	MARICOPA CO CCD GO S20 4.500		07/01/2013	MATURED		11,430,000	11,430,000	11,933,606	11,474,348	0	(44,348)	0	(44,348)	0	11,430,000	0	0	0	514,350	07/01/2013	1FE
621196 UZ 5	MT DIABLO USD GO S2004 5.000		07/01/2013	REDEEMED		5,415,000	5,415,000	5,469,692	5,418,520	0	(3,520)	0	(3,520)	0	5,415,000	0	0	0	270,750	07/01/2021	1FE
690275 L5 9	OVERLAND PARK CITY GO 4.000		09/01/2013	MATURED		1,030,000	1,030,000	1,053,968	1,032,534	0	(2,534)	0	(2,534)	0	1,030,000	0	0	0	41,200	09/01/2013	1FE
712838 LY 5	PEORIA GENERAL OBLIGAT 4.000		07/01/2013	MATURED		3,330,000	3,330,000	3,381,915	3,334,462	0	(4,462)	0	(4,462)	0	3,330,000	0	0	0	133,200	07/01/2013	1FE
815626 FM 3	SEDGWICK CO USD #259 G 5.000		09/01/2013	MATURED		3,800,000	3,800,000	4,239,204	3,840,242	0	(40,242)	0	(40,242)	0	3,800,000	0	0	0	190,000	09/01/2013	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					35,005,000	35,005,000	35,970,690	35,069,547	0	(64,547)	0	(64,547)	0	35,005,000	0	0	0	1,553,894	XXX	XXX

QE05.1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Special Revenue and Special Assessment																					
04057P BR 8	ARIZONA SCH FACS COP S 5.250		09/01/2013	REDEEMED		9,850,000	9,850,000	10,678,681	9,916,685	0	(66,685)	0	(66,685)	0	9,850,000	0	0	0	517,125	09/01/2016	1FE
181000 JV 3	CLARK CO HWY REV S2003 5.125		07/01/2013	REDEEMED		11,585,000	11,585,000	11,995,225	11,612,688	0	(27,688)	0	(27,688)	0	11,585,000	0	0	0	593,731	07/01/2019	1FE
246343 FA 0	DELAWARE RIVER JT TOLL 5.250		07/01/2013	REDEEMED		570,000	570,000	609,712	572,314	0	(2,314)	0	(2,314)	0	570,000	0	0	0	29,925	07/01/2014	1FE
246343 FF 9	DELAWARE RIVER JT TOLL 5.250		07/01/2013	REDEEMED		430,000	430,000	459,958	431,746	0	(1,746)	0	(1,746)	0	430,000	0	0	0	22,575	07/01/2014	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .050		08/13/2013	VARIOUS		46,622,000	46,622,000	46,622,000	46,622,000	0	0	0	0	0	46,622,000	0	0	0	33,730	07/01/2038	1FE
452227 DY 4	ILLINOIS SALES TAX REV 5.500		07/24/2013	REDEEMED		4,705,000	4,705,000	4,803,711	4,705,000	0	0	0	0	0	4,705,000	0	0	0	157,421	06/15/2014	1FE
455066 FD 7	INDIANA OFFICE BLDG CO 5.250		07/01/2013	REDEEMED		1,000,000	1,000,000	1,062,650	1,003,680	0	(3,680)	0	(3,680)	0	1,000,000	0	0	0	52,500	07/01/2018	1FE
455066 FE 5	INDIANA OFFICE BLDG CO 5.250		07/01/2013	REDEEMED		1,000,000	1,000,000	1,055,830	1,003,290	0	(3,290)	0	(3,290)	0	1,000,000	0	0	0	52,500	07/01/2019	1FE
455066 FF 2	INDIANA OFFICE BLDG CO 5.250		07/01/2013	REDEEMED		1,000,000	1,000,000	1,049,860	1,002,920	0	(2,920)	0	(2,920)	0	1,000,000	0	0	0	52,500	07/01/2020	1FE
45884A VQ 3	INTERMOUNTAIN PWR AGY 5.000		07/01/2013	REDEEMED		4,500,000	4,500,000	4,963,365	4,531,590	0	(31,590)	0	(31,590)	0	4,500,000	0	0	0	225,000	07/01/2018	1FE
54811G GD 6	LOWER COLORADO RIV REF 5.375		09/04/2013	REDEEMED		2,860,000	2,860,000	3,003,515	2,860,000	0	0	0	0	0	2,860,000	0	0	0	123,407	05/15/2018	1FE
574217 CM 5	MARYLAND H/E JOHNS HOP 5.300		07/12/2013	REDEEMED		5,000,000	5,000,000	5,127,900	5,007,950	0	(7,950)	0	(7,950)	0	5,000,000	0	0	0	273,097	07/01/2041	1FE
590545 TK 5	MESA UTIL SYS REF S200 5.250		07/01/2013	MATURED		4,760,000	4,760,000	5,381,751	4,796,700	0	(36,700)	0	(36,700)	0	4,760,000	0	0	0	249,900	07/01/2013	1FE
590545 TQ 2	MESA UTIL SYS REF S200 5.250		07/01/2013	MATURED		1,580,000	1,580,000	1,786,380	1,592,182	0	(12,182)	0	(12,182)	0	1,580,000	0	0	0	82,950	07/01/2013	1FE
64972F SF 4	NEW YORK CITY FIN AUTH .040		09/10/2013	RBC CAPITAL MARKETS		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	3,421	06/15/2024	1FE
64972F SJ 6	NEW YORK CITY FIN AUTH .040		09/10/2013	RBC CAPITAL MARKETS		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	4,115	06/15/2023	1FE
746189 EG 0	PURDUE UNIV STUDENT FA 5.375		07/01/2013	MATURED		5,360,000	5,360,000	6,230,410	5,410,170	0	(50,170)	0	(50,170)	0	5,360,000	0	0	0	288,100	07/01/2013	1FE
79061A BF 3	SAINT JOSEPH CO EDU FA .030		08/22/2013	WELLS FARGO SECURITIE		24,100,000	24,100,000	24,100,000	24,100,000	0	0	0	0	0	24,100,000	0	0	0	13,767	03/01/2040	1FE
81533P HE 3	SEDGWICK CO PUB BLDG T 5.000		08/01/2013	MATURED		1,655,000	1,655,000	1,781,922	1,671,964	0	(16,964)	0	(16,964)	0	1,655,000	0	0	0	82,750	08/01/2013	1FE
79061A BD 8	ST JOSEPH CO (UNIV NOT .040		07/02/2013	GOLDMAN SACHS & CO		25,340,000	25,340,000	25,340,000	25,340,000	0	0	0	0	0	25,340,000	0	0	0	1,152	03/01/2038	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOT .030		08/12/2013	GOLDMAN SACHS & CO		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	16,491	03/01/2042	1FE
915137 RM 7	UNIV OF TEXAS FING SYS 5.250		08/15/2013	REDEEMED		6,150,000	6,150,000	6,756,513	6,193,296	0	(43,296)	0	(43,296)	0	6,150,000	0	0	0	322,875	08/15/2017	1FE
915137 RN 5	UNIV OF TEXAS FING SYS 5.250		08/15/2013	REDEEMED		2,000,000	2,000,000	2,129,380	2,009,180	0	(9,180)	0	(9,180)	0	2,000,000	0	0	0	105,000	08/15/2018	1FE
915137 RP 0	UNIV OF TEXAS FING SYS 5.250		08/15/2013	REDEEMED		2,090,000	2,090,000	2,207,939	2,099,175	0	(9,175)	0	(9,175)	0	2,090,000	0	0	0	109,725	08/15/2019	1FE
915137 QL 0	UNIV OF TEXAS FING SYS 5.250		08/15/2013	REDEEMED		6,895,000	6,895,000	7,772,802	6,961,606	0	(66,606)	0	(66,606)	0	6,895,000	0	0	0	361,988	08/15/2017	1FE
92817F W6 9	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2013	MATURED		4,710,000	4,710,000	5,164,939	4,743,347	0	(33,347)	0	(33,347)	0	4,710,000	0	0	0	235,500	08/01/2013	1FE
977123 RH 3	WISCONSIN TRANSN REV S 5.000		07/01/2013	REDEEMED		6,290,000	6,290,000	6,422,908	6,298,617	0	(8,617)	0	(8,617)	0	6,290,000	0	0	0	314,500	07/01/2019	1FE
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		09/15/2013	REDEEMED		10,503	10,503	10,503	10,503	0	0	0	0	0	10,503	0	0	0	518	04/15/2021	5*
3128QG CC 4	FH (3/1 ARM) #1N0067 2.545		09/15/2013	PAID ON PRINCIPAL		1,089	1,089	1,092	1,082	0	7	0	7	0	1,089	0	0	0	18	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.674		09/16/2013	PAID ON PRINCIPAL		77,981	77,981	77,640	77,391	0	590	0	590	0	77,981	0	0	0	1,407	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.576		09/16/2013	PAID ON PRINCIPAL		172,998	172,998	169,903	170,976	0	2,022	0	2,022	0	172,998	0	0	0	3,023	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		09/15/2013	PAID ON PRINCIPAL		182,758	182,758	182,186	182,296	0	462	0	462	0	182,758	0	0	0	6,270	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		475	475	497	521	0	(45)	0	(45)	0	475	0	0	0	23	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		2,364	2,364	2,479	2,650	0	(286)	0	(286)	0	2,364	0	0	0	119	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		654	654	686	732	0	(78)	0	(78)	0	654	0	0	0	31	02/15/2030	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		1,093	1,093	1,147	1,244	0	(150)	0	(150)	0	1,093	0	0	0	58	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		118	118	123	130	0	(12)	0	(12)	0	118	0	0	0	6	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		2,364	2,364	2,474	2,621	0	(256)	0	(256)	0	2,364	0	0	0	133	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		4,035	4,035	4,142	4,182	0	(147)	0	(147)	0	4,035	0	0	0	163	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		194	194	199	200	0	(7)	0	(7)	0	194	0	0	0	8	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		15,211	15,211	15,555	15,742	0	(531)	0	(531)	0	15,211	0	0	0	599	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		46	46	47	48	0	(2)	0	(2)	0	46	0	0	0	2	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		09/15/2013	PAID ON PRINCIPAL		269	269	284	303	0	(33)	0	(33)	0	269	0	0	0	13	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		143	143	150	163	0	(20)	0	(20)	0	143	0	0	0	7	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		2,618	2,618	2,739	3,150	0	(533)	0	(533)	0	2,618	0	0	0	147	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		82	82	86	90	0	(8)	0	(8)	0	82	0	0	0	4	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		15	15	16	18	0	(2)	0	(2)	0	15	0	0	0	1	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		23	23	24	26	0	(3)	0	(3)	0	23	0	0	0	1	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		77	77	81	89	0	(12)	0	(12)	0	77	0	0	0	4	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		77	77	80	86	0	(10)	0	(10)	0	77	0	0	0	4	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		27	27	28	31	0	(4)	0	(4)	0	27	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		31	31	32	36	0	(5)	0	(5)	0	31	0	0	0	1	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		9	9	9	11	0	(2)	0	(2)	0	9	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		33	33	34	37	0	(4)	0	(4)	0	33	0	0	0	2	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		7	7	7	7	0	(1)	0	(1)	0	7	0	0	0	0	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		1,892	1,892	1,984	2,155	0	(264)	0	(264)	0	1,892	0	0	0	94	08/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		46	46	48	50	0	(4)	0	(4)	0	46	0	0	0	2	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		51	51	54	59	0	(7)	0	(7)	0	51	0	0	0	3	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		2,864	2,864	3,003	3,355	0	(491)	0	(491)	0	2,864	0	0	0	126	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		44	44	46	48	0	(4)	0	(4)	0	44	0	0	0	2	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		1,428	1,428	1,497	1,603	0	(175)	0	(175)	0	1,428	0	0	0	63	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		126	126	132	142	0	(17)	0	(17)	0	126	0	0	0	6	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		42	42	44	49	0	(6)	0	(6)	0	42	0	0	0	2	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		341	341	350	359	0	(18)	0	(18)	0	341	0	0	0	14	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU 7.500		08/15/2013	PAID ON PRINCIPAL		3,161	3,161	3,316	3,650	0	(489)	0	(489)	0	3,161	0	0	0	158	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		586	586	613	631	0	(45)	0	(45)	0	586	0	0	0	29	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		1	1	1	2	0	(0)	0	(0)	0	1	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		454	454	475	499	0	(44)	0	(44)	0	454	0	0	0	23	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		47	47	50	52	0	(5)	0	(5)	0	47	0	0	0	2	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		90	90	92	95	0	(6)	0	(6)	0	90	0	0	0	4	12/15/2031	1

QE05.3

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		587	587	616	639	0	(52)	0	(52)	0	587	0	0	0	29	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		94	94	99	110	0	(16)	0	(16)	0	94	0	0	0	5	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		62	62	65	66	0	(4)	0	(4)	0	62	0	0	0	3	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		600	600	613	624	0	(24)	0	(24)	0	600	0	0	0	24	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		79,774	79,774	81,888	82,691	0	(2,917)	0	(2,917)	0	79,774	0	0	0	3,424	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		129	129	132	133	0	(5)	0	(5)	0	129	0	0	0	5	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		15,116	15,116	15,546	15,955	0	(839)	0	(839)	0	15,116	0	0	0	579	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		2,528	2,528	2,595	2,627	0	(99)	0	(99)	0	2,528	0	0	0	95	11/15/2032	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		196	196	202	204	0	(7)	0	(7)	0	196	0	0	0	8	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		28,409	28,409	29,217	29,549	0	(1,140)	0	(1,140)	0	28,409	0	0	0	1,075	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		3,529	3,529	3,622	3,677	0	(148)	0	(148)	0	3,529	0	0	0	147	01/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		84	84	86	89	0	(5)	0	(5)	0	84	0	0	0	3	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		6,227	6,227	6,392	6,420	0	(193)	0	(193)	0	6,227	0	0	0	249	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		180	180	176	178	0	3	0	3	0	180	0	0	0	9	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		68	68	67	67	0	1	0	1	0	68	0	0	0	3	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		371	371	362	366	0	6	0	6	0	371	0	0	0	18	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		17,414	17,414	17,841	17,961	0	(547)	0	(547)	0	17,414	0	0	0	678	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	1	06/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		256	256	249	252	0	4	0	4	0	256	0	0	0	12	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		71	71	69	70	0	1	0	1	0	71	0	0	0	3	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		88	88	86	87	0	1	0	1	0	88	0	0	0	4	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		71	71	69	69	0	1	0	1	0	71	0	0	0	3	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		11	11	11	11	0	0	0	0	0	11	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		102	102	100	100	0	2	0	2	0	102	0	0	0	5	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	09/15/2013	PAID ON PRINCIPAL		8,640	8,640	8,646	8,635	0	6	0	6	0	8,640	0	0	0	316	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	09/15/2013	PAID ON PRINCIPAL		10,952	10,952	10,958	10,948	0	4	0	4	0	10,952	0	0	0	402	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	09/15/2013	PAID ON PRINCIPAL		36,010	36,010	36,561	36,239	0	(229)	0	(229)	0	36,010	0	0	0	1,199	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	09/15/2013	PAID ON PRINCIPAL		1,277	1,277	1,297	1,285	0	(8)	0	(8)	0	1,277	0	0	0	43	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	09/15/2013	PAID ON PRINCIPAL		2,065	2,065	2,097	2,080	0	(15)	0	(15)	0	2,065	0	0	0	69	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	09/15/2013	PAID ON PRINCIPAL		21,362	21,362	21,689	21,501	0	(139)	0	(139)	0	21,362	0	0	0	754	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	09/15/2013	PAID ON PRINCIPAL		62,473	62,473	63,430	62,850	0	(377)	0	(377)	0	62,473	0	0	0	1,968	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	09/15/2013	PAID ON PRINCIPAL		15,180	15,180	15,412	15,257	0	(77)	0	(77)	0	15,180	0	0	0	506	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		603	603	632	687	0	(84)	0	(84)	0	603	0	0	0	31	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		2,717	2,717	2,849	3,043	0	(327)	0	(327)	0	2,717	0	0	0	136	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	09/15/2013	PAID ON PRINCIPAL		1,779,601	1,779,601	1,775,356	1,775,436	0	4,165	0	4,165	0	1,779,601	0	0	0	64,462	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		164,304	164,304	168,531	168,809	0	(4,505)	0	(4,505)	0	164,304	0	0	0	6,491	04/15/2033	1

QE054

SCHEDULE D - PART 4

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		19,626	19,626	20,071	20,265	0	(639)	0	(639)	0	19,626	0	0	0	791	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		256,118	256,118	262,395	262,758	0	(6,641)	0	(6,641)	0	256,118	0	0	0	10,200	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		09/15/2013	PAID ON PRINCIPAL		275,389	275,389	282,128	282,722	0	(7,333)	0	(7,333)	0	275,389	0	0	0	11,019	02/15/2034	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		09/15/2013	PAID ON PRINCIPAL		27,635	27,635	26,509	26,509	0	1,126	0	1,126	0	27,635	0	0	0	108	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		09/15/2013	PAID ON PRINCIPAL		37,562	37,562	35,659	35,659	0	1,902	0	1,902	0	37,562	0	0	0	94	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2013	PAID ON PRINCIPAL		316,819	316,819	291,863	303,909	0	12,910	0	12,910	0	316,819	0	0	0	12,773	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2013	PAID ON PRINCIPAL		477,648	477,648	444,169	461,678	0	15,970	0	15,970	0	477,648	0	0	0	18,934	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2013	PAID ON PRINCIPAL		72,699	72,699	74,550	73,037	0	(338)	0	(338)	0	72,699	0	0	0	3,702	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		09/15/2013	PAID ON PRINCIPAL		17,909	17,909	17,494	17,655	0	254	0	254	0	17,909	0	0	0	1,015	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2013	PAID ON PRINCIPAL		38,499	38,499	38,416	38,414	0	85	0	85	0	38,499	0	0	0	1,718	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2013	PAID ON PRINCIPAL		137,602	137,602	130,898	134,005	0	3,597	0	3,597	0	137,602	0	0	0	6,044	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2013	PAID ON PRINCIPAL		229,869	229,869	217,349	223,119	0	6,750	0	6,750	0	229,869	0	0	0	9,988	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		09/26/2013	PAID ON PRINCIPAL		331,811	331,811	303,906	320,272	0	11,539	0	11,539	0	331,811	0	0	0	13,662	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		09/15/2013	PAID ON PRINCIPAL		1,067,834	1,067,834	1,073,841	1,068,071	0	(237)	0	(237)	0	1,067,834	0	0	0	45,952	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2013	PAID ON PRINCIPAL		194,408	194,408	192,995	193,477	0	931	0	931	0	194,408	0	0	0	8,507	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		09/15/2013	PAID ON PRINCIPAL		483,091	483,091	486,789	483,165	0	(75)	0	(75)	0	483,091	0	0	0	20,943	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		09/15/2013	PAID ON PRINCIPAL		975,247	975,247	942,485	964,070	0	11,177	0	11,177	0	975,247	0	0	0	32,347	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		09/15/2013	PAID ON PRINCIPAL		725,559	725,559	668,535	707,746	0	17,813	0	17,813	0	725,559	0	0	0	20,596	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		09/15/2013	PAID ON PRINCIPAL		1,735,660	1,735,660	1,615,153	1,698,555	0	37,106	0	37,106	0	1,735,660	0	0	0	51,641	01/15/2024	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2013	PAID ON PRINCIPAL		13,677	13,677	13,792	13,750	0	(73)	0	(73)	0	13,677	0	0	0	683	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.543		09/25/2013	PAID ON PRINCIPAL		338,386	338,386	335,028	335,343	0	3,043	0	3,043	0	338,386	0	0	0	5,722	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		09/25/2013	PAID ON PRINCIPAL		116,002	116,002	115,626	115,641	0	361	0	361	0	116,002	0	0	0	2,597	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		09/25/2013	PAID ON PRINCIPAL		200,993	200,993	200,341	200,402	0	591	0	591	0	200,993	0	0	0	4,529	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		09/25/2013	PAID ON PRINCIPAL		27,899	27,899	27,679	27,679	0	220	0	220	0	27,899	0	0	0	58	08/25/2028	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		09/25/2013	PAID ON PRINCIPAL		506,328	506,328	522,349	520,434	0	(14,105)	0	(14,105)	0	506,328	0	0	0	11,798	12/25/2041	1
31368H JA 2	FNMA PASS TH #190257 7.000		09/25/2013	PAID ON PRINCIPAL		477	477	452	462	0	14	0	14	0	477	0	0	0	22	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		09/25/2013	PAID ON PRINCIPAL		2,414	2,414	2,515	2,756	0	(342)	0	(342)	0	2,414	0	0	0	121	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		09/25/2013	PAID ON PRINCIPAL		97	97	93	95	0	3	0	3	0	97	0	0	0	5	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		09/25/2013	PAID ON PRINCIPAL		6,260	6,260	5,892	6,062	0	198	0	198	0	6,260	0	0	0	291	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		09/25/2013	PAID ON PRINCIPAL		75	75	70	72	0	3	0	3	0	75	0	0	0	4	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		09/25/2013	PAID ON PRINCIPAL		142	142	135	138	0	4	0	4	0	142	0	0	0	7	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		09/25/2013	PAID ON PRINCIPAL		76	76	72	74	0	3	0	3	0	76	0	0	0	4	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		09/25/2013	PAID ON PRINCIPAL		221	221	207	213	0	8	0	8	0	221	0	0	0	10	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		09/25/2013	PAID ON PRINCIPAL		35	35	33	34	0	1	0	1	0	35	0	0	0	2	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		09/25/2013	PAID ON PRINCIPAL		92	92	87	89	0	3	0	3	0	92	0	0	0	4	11/25/2023	1
31371F JB 9	FNMA PASS TH #250558 6.500		09/25/2013	PAID ON PRINCIPAL		344	344	325	336	0	7	0	7	0	344	0	0	0	15	04/25/2016	1

SCHEDULE D - PART 4

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 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/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371F J3 7	FNMA PASS TH #250582 6.500		09/25/2013	PAID ON PRINCIPAL		312	312	295	306	0	6	0	6	0	312	0	0	0	14	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591 6.500		09/25/2013	PAID ON PRINCIPAL		177	177	167	174	0	3	0	3	0	177	0	0	0	8	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618 7.000		09/25/2013	PAID ON PRINCIPAL		229	229	227	228	0	1	0	1	0	229	0	0	0	11	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647 7.000		09/25/2013	PAID ON PRINCIPAL		547	547	542	544	0	3	0	3	0	547	0	0	0	28	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782 7.000		09/25/2013	PAID ON PRINCIPAL		973	973	965	968	0	6	0	6	0	973	0	0	0	45	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874 7.500		09/25/2013	PAID ON PRINCIPAL		780	780	813	859	0	(79)	0	(79)	0	780	0	0	0	38	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515 7.500		09/25/2013	PAID ON PRINCIPAL		232	232	241	260	0	(28)	0	(28)	0	232	0	0	0	11	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844 5.500		09/25/2013	PAID ON PRINCIPAL		23,055	23,055	22,867	22,920	0	134	0	134	0	23,055	0	0	0	850	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009 7.500		09/25/2013	PAID ON PRINCIPAL		2,100	2,100	2,186	2,306	0	(207)	0	(207)	0	2,100	0	0	0	105	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046 5.500		09/25/2013	PAID ON PRINCIPAL		1,947	1,947	1,935	1,937	0	9	0	9	0	1,947	0	0	0	70	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152 5.000		09/25/2013	PAID ON PRINCIPAL		1,880	1,880	1,830	1,856	0	25	0	25	0	1,880	0	0	0	64	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383 7.500		09/25/2013	PAID ON PRINCIPAL		7,582	7,582	7,926	8,255	0	(673)	0	(673)	0	7,582	0	0	0	366	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		09/25/2013	PAID ON PRINCIPAL		135,028	135,028	138,467	137,474	0	(2,446)	0	(2,446)	0	135,028	0	0	0	4,973	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		09/25/2013	PAID ON PRINCIPAL		195,641	195,641	199,829	198,547	0	(2,906)	0	(2,906)	0	195,641	0	0	0	7,116	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		09/25/2013	PAID ON PRINCIPAL		64,887	64,887	64,745	64,719	0	168	0	168	0	64,887	0	0	0	2,131	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		09/25/2013	PAID ON PRINCIPAL		59,755	59,755	59,624	59,599	0	156	0	156	0	59,755	0	0	0	1,980	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		09/25/2013	PAID ON PRINCIPAL		473,639	473,639	484,296	480,838	0	(7,199)	0	(7,199)	0	473,639	0	0	0	17,329	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		09/25/2013	PAID ON PRINCIPAL		178,319	178,319	179,489	178,685	0	(366)	0	(366)	0	178,319	0	0	0	5,881	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		09/25/2013	PAID ON PRINCIPAL		38,050	38,050	38,133	38,019	0	30	0	30	0	38,050	0	0	0	1,138	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963 5.500		09/25/2013	PAID ON PRINCIPAL		435	435	445	441	0	(6)	0	(6)	0	435	0	0	0	16	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986 5.500		09/25/2013	PAID ON PRINCIPAL		136,395	136,395	139,293	138,330	0	(1,935)	0	(1,935)	0	136,395	0	0	0	5,040	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047 5.500		09/25/2013	PAID ON PRINCIPAL		108,973	108,973	111,288	110,460	0	(1,488)	0	(1,488)	0	108,973	0	0	0	4,037	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075 5.500		09/25/2013	PAID ON PRINCIPAL		215,720	215,720	221,214	219,279	0	(3,558)	0	(3,558)	0	215,720	0	0	0	7,929	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493 7.000		09/25/2013	PAID ON PRINCIPAL		72	72	69	70	0	2	0	2	0	72	0	0	0	3	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494 7.000		09/25/2013	PAID ON PRINCIPAL		17	17	16	16	0	0	0	0	0	17	0	0	0	1	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320 7.000		09/25/2013	PAID ON PRINCIPAL		37	37	35	36	0	1	0	1	0	37	0	0	0	2	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283 7.000		09/25/2013	PAID ON PRINCIPAL		109	109	106	107	0	2	0	2	0	109	0	0	0	5	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262 7.000		09/25/2013	PAID ON PRINCIPAL		57	57	53	54	0	2	0	2	0	57	0	0	0	3	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666 7.000		09/25/2013	PAID ON PRINCIPAL		148	148	141	144	0	3	0	3	0	148	0	0	0	7	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747 7.000		09/25/2013	PAID ON PRINCIPAL		451	451	423	437	0	14	0	14	0	451	0	0	0	21	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985 7.000		09/25/2013	PAID ON PRINCIPAL		57	57	54	55	0	2	0	2	0	57	0	0	0	3	03/25/2024	1
31372B SR 2	FNMA PASS TH #267928 7.000		09/25/2013	PAID ON PRINCIPAL		21	21	19	20	0	1	0	1	0	21	0	0	0	1	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555 7.000		09/25/2013	PAID ON PRINCIPAL		232	232	221	226	0	5	0	5	0	232	0	0	0	11	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909 7.000		09/25/2013	PAID ON PRINCIPAL		41	41	39	39	0	1	0	1	0	41	0	0	0	2	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212 7.000		09/25/2013	PAID ON PRINCIPAL		62	62	59	60	0	2	0	2	0	62	0	0	0	3	01/25/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31372G R8 4	FNMA PASS TH #272411 7.000		09/25/2013	PAID ON PRINCIPAL		129	129	123	126	0	3	0	3	0	129	0	0	0	6	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587 7.000		09/25/2013	PAID ON PRINCIPAL		235	235	222	227	0	7	0	7	0	235	0	0	0	11	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435 7.000		09/25/2013	PAID ON PRINCIPAL		164	164	160	161	0	3	0	3	0	164	0	0	0	8	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037 7.000		09/25/2013	PAID ON PRINCIPAL		348	348	331	338	0	10	0	10	0	348	0	0	0	16	03/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179 7.000		09/25/2013	PAID ON PRINCIPAL		1,714	1,714	1,613	1,660	0	53	0	53	0	1,714	0	0	0	80	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328 7.000		09/25/2013	PAID ON PRINCIPAL		721	721	688	699	0	22	0	22	0	721	0	0	0	34	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687 7.000		09/25/2013	PAID ON PRINCIPAL		136	136	128	132	0	4	0	4	0	136	0	0	0	6	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881 7.000		09/25/2013	PAID ON PRINCIPAL		316	316	297	305	0	11	0	11	0	316	0	0	0	15	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883 7.000		09/25/2013	PAID ON PRINCIPAL		343	343	323	332	0	12	0	12	0	343	0	0	0	16	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713 7.000		09/25/2013	PAID ON PRINCIPAL		110	110	105	108	0	2	0	2	0	110	0	0	0	5	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743 7.000		09/25/2013	PAID ON PRINCIPAL		1,225	1,225	1,156	1,191	0	34	0	34	0	1,225	0	0	0	57	05/25/2024	1
31373U F3 6	FNMA PASS TH #303586 6.500		09/25/2013	PAID ON PRINCIPAL		2,660	2,660	2,493	2,544	0	116	0	116	0	2,660	0	0	0	116	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809 7.500		09/25/2013	PAID ON PRINCIPAL		140	140	145	149	0	(9)	0	(9)	0	140	0	0	0	7	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236 7.000		09/25/2013	PAID ON PRINCIPAL		433	433	411	421	0	12	0	12	0	433	0	0	0	21	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945 7.000		09/25/2013	PAID ON PRINCIPAL		240	240	238	239	0	1	0	1	0	240	0	0	0	11	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499 6.500		09/25/2013	PAID ON PRINCIPAL		23	23	21	22	0	1	0	1	0	23	0	0	0	1	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906 6.500		09/25/2013	PAID ON PRINCIPAL		331	331	306	314	0	17	0	17	0	331	0	0	0	14	11/25/2025	1
31375D 5F 6	FNMA PASS TH #332146 6.500		09/25/2013	PAID ON PRINCIPAL		99,040	99,040	91,457	94,181	0	4,859	0	4,859	0	99,040	0	0	0	3,757	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437 7.000		09/25/2013	PAID ON PRINCIPAL		21	21	20	20	0	0	0	0	0	21	0	0	0	1	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		09/25/2013	PAID ON PRINCIPAL		7,995	7,995	7,654	7,794	0	201	0	201	0	7,995	0	0	0	346	06/25/2024	1
31375S CQ 1	FNMA PASS TH #343079 6.500		09/25/2013	PAID ON PRINCIPAL		2,260	2,260	2,135	2,219	0	40	0	40	0	2,260	0	0	0	98	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171 6.500		09/25/2013	PAID ON PRINCIPAL		1,435	1,435	1,356	1,410	0	25	0	25	0	1,435	0	0	0	62	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380 7.000		09/25/2013	PAID ON PRINCIPAL		1,106	1,106	1,097	1,100	0	6	0	6	0	1,106	0	0	0	52	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320 6.500		09/25/2013	PAID ON PRINCIPAL		1,697	1,697	1,603	1,670	0	27	0	27	0	1,697	0	0	0	73	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879 7.000		09/25/2013	PAID ON PRINCIPAL		90	90	89	89	0	1	0	1	0	90	0	0	0	4	08/25/2016	1
31376Q TY 9	FNMA PASS TH #362467 7.000		09/25/2013	PAID ON PRINCIPAL		949	949	941	943	0	6	0	6	0	949	0	0	0	44	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672 7.500		09/25/2013	PAID ON PRINCIPAL		75,629	75,629	72,992	73,281	0	2,348	0	2,348	0	75,629	0	0	0	3,321	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872 7.500		09/25/2013	PAID ON PRINCIPAL		397	397	383	385	0	11	0	11	0	397	0	0	0	20	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421 7.500		09/25/2013	PAID ON PRINCIPAL		607	607	611	610	0	(3)	0	(3)	0	607	0	0	0	31	01/25/2027	1
31378R S5 9	FNMA PASS TH #406540 6.500		09/25/2013	PAID ON PRINCIPAL		40	40	40	40	0	(0)	0	(0)	0	40	0	0	0	2	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543 6.500		09/25/2013	PAID ON PRINCIPAL		30,104	30,104	30,172	30,107	0	(3)	0	(3)	0	30,104	0	0	0	1,455	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		09/25/2013	PAID ON PRINCIPAL		589	589	598	595	0	(6)	0	(6)	0	589	0	0	0	28	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543 6.500		09/25/2013	PAID ON PRINCIPAL		59,041	59,041	58,788	58,794	0	248	0	248	0	59,041	0	0	0	2,558	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		09/25/2013	PAID ON PRINCIPAL		815	815	811	811	0	3	0	3	0	815	0	0	0	35	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390 7.500		09/25/2013	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	09/25/2029	1
31383M S7 9	FNMA PASS TH #507342 7.500		09/25/2013	PAID ON PRINCIPAL		116	116	120	121	0	(5)	0	(5)	0	116	0	0	0	6	08/25/2029	1

QE05.7

SCHEDULE D - PART 4

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

QE058

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/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313615 L4 6	FNMA PASS TH #50747	7.000	09/25/2013	PAID ON PRINCIPAL		4,472	4,472	4,178	4,298	0	173	0	173	0	4,472	0	0	0	197	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930	7.000	09/25/2013	PAID ON PRINCIPAL		95	95	90	92	0	3	0	3	0	95	0	0	0	4	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966	7.000	09/25/2013	PAID ON PRINCIPAL		1,218	1,218	1,153	1,179	0	39	0	39	0	1,218	0	0	0	57	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994	7.000	09/25/2013	PAID ON PRINCIPAL		208	208	195	200	0	7	0	7	0	208	0	0	0	9	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414	7.500	09/25/2013	PAID ON PRINCIPAL		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	08/25/2029	1
31384H PU 1	FNMA PASS TH #524335	7.500	09/25/2013	PAID ON PRINCIPAL		12	12	12	14	0	(2)	0	(2)	0	12	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376	7.500	09/25/2013	PAID ON PRINCIPAL		58	58	60	65	0	(7)	0	(7)	0	58	0	0	0	3	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153	7.500	09/25/2013	PAID ON PRINCIPAL		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072	7.500	09/25/2013	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	09/25/2013	PAID ON PRINCIPAL		16,448	16,448	17,168	18,075	0	(1,627)	0	(1,627)	0	16,448	0	0	0	802	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299	7.500	09/25/2013	PAID ON PRINCIPAL		1,992	1,992	2,074	2,221	0	(229)	0	(229)	0	1,992	0	0	0	93	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562	7.500	09/25/2013	PAID ON PRINCIPAL		42	42	44	48	0	(6)	0	(6)	0	42	0	0	0	2	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069	6.000	09/25/2013	PAID ON PRINCIPAL		5,988	5,988	6,239	6,113	0	(125)	0	(125)	0	5,988	0	0	0	239	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	09/25/2013	PAID ON PRINCIPAL		2,172	2,172	2,261	2,220	0	(48)	0	(48)	0	2,172	0	0	0	87	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448	7.500	09/25/2013	PAID ON PRINCIPAL		3,547	3,547	3,693	3,920	0	(374)	0	(374)	0	3,547	0	0	0	172	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623	6.000	09/25/2013	PAID ON PRINCIPAL		2,370	2,370	2,467	2,424	0	(54)	0	(54)	0	2,370	0	0	0	96	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	09/25/2013	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956	7.500	09/25/2013	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	09/25/2013	PAID ON PRINCIPAL		452,365	452,365	446,198	448,530	0	3,835	0	3,835	0	452,365	0	0	0	13,274	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	09/25/2013	PAID ON PRINCIPAL		29	29	30	33	0	(4)	0	(4)	0	29	0	0	0	1	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066	7.500	09/25/2013	PAID ON PRINCIPAL		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	0	12/25/2030	1
31386T MD 4	FNMA PASS TH #572856	5.500	09/25/2013	PAID ON PRINCIPAL		2,849	2,849	2,832	2,835	0	14	0	14	0	2,849	0	0	0	113	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	09/25/2013	PAID ON PRINCIPAL		3,140	3,140	3,122	3,126	0	14	0	14	0	3,140	0	0	0	115	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	09/25/2013	PAID ON PRINCIPAL		14,960	14,960	14,838	14,873	0	86	0	86	0	14,960	0	0	0	549	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	09/25/2013	PAID ON PRINCIPAL		3,801	3,801	3,778	3,783	0	18	0	18	0	3,801	0	0	0	139	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	09/25/2013	PAID ON PRINCIPAL		6,592	6,592	6,415	6,516	0	75	0	75	0	6,592	0	0	0	219	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169	5.500	08/25/2013	PAID ON PRINCIPAL		1,082	1,082	1,082	1,080	0	2	0	2	0	1,082	0	0	0	37	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	09/25/2013	PAID ON PRINCIPAL		24,224	24,224	24,152	24,145	0	80	0	80	0	24,224	0	0	0	889	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	09/25/2013	PAID ON PRINCIPAL		7,687	7,687	7,685	7,673	0	14	0	14	0	7,687	0	0	0	282	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	09/25/2013	PAID ON PRINCIPAL		285	285	297	300	0	(15)	0	(15)	0	285	0	0	0	14	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	09/25/2013	PAID ON PRINCIPAL		37,238	37,238	37,229	37,159	0	79	0	79	0	37,238	0	0	0	1,367	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	09/25/2013	PAID ON PRINCIPAL		10,100	10,100	10,536	10,378	0	(277)	0	(277)	0	10,100	0	0	0	412	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	09/25/2013	PAID ON PRINCIPAL		1,762	1,762	1,781	1,772	0	(10)	0	(10)	0	1,762	0	0	0	65	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	09/25/2013	PAID ON PRINCIPAL		11,638	11,638	11,635	11,616	0	21	0	21	0	11,638	0	0	0	423	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	09/25/2013	PAID ON PRINCIPAL		3,329	3,329	3,302	3,310	0	19	0	19	0	3,329	0	0	0	122	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	09/25/2013	PAID ON PRINCIPAL		2,634	2,634	2,634	2,630	0	5	0	5	0	2,634	0	0	0	95	10/25/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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/ Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388K CJ 9	FNMA PASS TH #606773	5.500	09/25/2013	PAID ON PRINCIPAL		21,115	21,115	21,111	21,075	0	.41	0	.41	0	21,115	0	0	0	.778	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	09/25/2013	PAID ON PRINCIPAL		4,370	4,370	4,558	4,508	0	(139)	0	(139)	0	4,370	0	0	0	.164	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	09/25/2013	PAID ON PRINCIPAL		61,731	61,731	61,211	61,366	0	.366	0	.366	0	61,731	0	0	0	2,309	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	09/25/2013	PAID ON PRINCIPAL		57,472	57,472	57,131	57,200	0	.272	0	.272	0	57,472	0	0	0	2,144	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	09/25/2013	PAID ON PRINCIPAL		1,928	1,928	2,011	1,996	0	(68)	0	(68)	0	1,928	0	0	0	.77	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	09/25/2013	PAID ON PRINCIPAL		20,375	20,375	20,373	20,340	0	.35	0	.35	0	20,375	0	0	0	.787	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	09/25/2013	PAID ON PRINCIPAL		129	129	135	141	0	(11)	0	(11)	0	129	0	0	0	.6	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	09/25/2013	PAID ON PRINCIPAL		3,558	3,558	3,557	3,551	0	.6	0	.6	0	3,558	0	0	0	.128	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	09/25/2013	PAID ON PRINCIPAL		10,025	10,025	9,944	9,964	0	.61	0	.61	0	10,025	0	0	0	.358	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	09/25/2013	PAID ON PRINCIPAL		24,836	24,836	24,762	24,756	0	.80	0	.80	0	24,836	0	0	0	.908	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	09/25/2013	PAID ON PRINCIPAL		4,642	4,642	4,832	4,750	0	(108)	0	(108)	0	4,642	0	0	0	.186	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	09/25/2013	PAID ON PRINCIPAL		5,009	5,009	5,008	5,001	0	.8	0	.8	0	5,009	0	0	0	.183	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	09/25/2013	PAID ON PRINCIPAL		3,473	3,473	3,452	3,456	0	.16	0	.16	0	3,473	0	0	0	.127	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	09/25/2013	PAID ON PRINCIPAL		6,869	6,869	6,828	6,837	0	.32	0	.32	0	6,869	0	0	0	.252	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371	5.000	09/25/2013	PAID ON PRINCIPAL		3,258	3,258	3,171	3,221	0	.37	0	.37	0	3,258	0	0	0	.106	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	09/25/2013	PAID ON PRINCIPAL		16,032	16,032	15,937	15,954	0	.79	0	.79	0	16,032	0	0	0	.586	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191	5.000	09/25/2013	PAID ON PRINCIPAL		2,585	2,585	2,515	2,547	0	.38	0	.38	0	2,585	0	0	0	.86	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277	5.500	09/25/2013	PAID ON PRINCIPAL		4,963	4,963	4,933	4,940	0	.23	0	.23	0	4,963	0	0	0	.182	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657	5.500	09/25/2013	PAID ON PRINCIPAL		5,421	5,421	5,389	5,395	0	.26	0	.26	0	5,421	0	0	0	.199	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927	5.500	09/25/2013	PAID ON PRINCIPAL		1,487	1,487	1,503	1,494	0	(7)	0	(7)	0	1,487	0	0	0	.54	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	09/25/2013	PAID ON PRINCIPAL		8,017	8,017	8,103	8,042	0	(25)	0	(25)	0	8,017	0	0	0	.293	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	09/25/2013	PAID ON PRINCIPAL		54,250	54,250	54,831	54,404	0	(153)	0	(153)	0	54,250	0	0	0	2,092	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	09/25/2013	PAID ON PRINCIPAL		12,860	12,860	12,997	12,914	0	(54)	0	(54)	0	12,860	0	0	0	.472	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	09/25/2013	PAID ON PRINCIPAL		12,598	12,598	12,732	12,646	0	(48)	0	(48)	0	12,598	0	0	0	.467	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	09/25/2013	PAID ON PRINCIPAL		18,741	18,741	18,942	18,816	0	(75)	0	(75)	0	18,741	0	0	0	.677	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543	5.000	09/25/2013	PAID ON PRINCIPAL		122,007	122,007	118,728	120,549	0	1,458	0	1,458	0	122,007	0	0	0	4,186	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	09/25/2013	PAID ON PRINCIPAL		9,136	9,136	9,528	9,359	0	(223)	0	(223)	0	9,136	0	0	0	.358	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	09/25/2013	PAID ON PRINCIPAL		9,124	9,124	9,498	9,382	0	(258)	0	(258)	0	9,124	0	0	0	.365	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813	6.000	09/25/2013	PAID ON PRINCIPAL		29,912	29,912	31,202	30,725	0	(813)	0	(813)	0	29,912	0	0	0	1,065	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948	6.000	09/25/2013	PAID ON PRINCIPAL		1,959	1,959	2,043	2,016	0	(58)	0	(58)	0	1,959	0	0	0	.78	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	09/25/2013	PAID ON PRINCIPAL		665	665	695	740	0	(75)	0	(75)	0	665	0	0	0	.33	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112	6.000	09/25/2013	PAID ON PRINCIPAL		3,638	3,638	3,795	3,762	0	(124)	0	(124)	0	3,638	0	0	0	.149	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888	6.000	09/25/2013	PAID ON PRINCIPAL		1,463	1,463	1,526	1,514	0	(51)	0	(51)	0	1,463	0	0	0	.59	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587	7.500	09/25/2013	PAID ON PRINCIPAL		32,025	32,025	33,479	35,617	0	(3,592)	0	(3,592)	0	32,025	0	0	0	1,800	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771	6.000	09/25/2013	PAID ON PRINCIPAL		3,656	3,656	3,813	3,762	0	(106)	0	(106)	0	3,656	0	0	0	.146	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208	6.000	09/25/2013	PAID ON PRINCIPAL		5,794	5,794	6,044	5,929	0	(136)	0	(136)	0	5,794	0	0	0	.232	09/25/2017	1

QE05.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31391E HS 3	FNMA PASS TH #664541 6.000		09/25/2013	PAID ON PRINCIPAL		14,445	14,445	15,068	14,991	0	(546)	0	(546)	0	14,445	0	0	0	615	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317 6.000		09/25/2013	PAID ON PRINCIPAL		18,843	18,843	19,651	19,310	0	(467)	0	(467)	0	18,843	0	0	0	771	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463 5.000		09/25/2013	PAID ON PRINCIPAL		30,316	30,316	31,060	30,577	0	(260)	0	(260)	0	30,316	0	0	0	1,017	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450 5.000		09/25/2013	PAID ON PRINCIPAL		238,330	238,330	244,179	240,840	0	(2,511)	0	(2,511)	0	238,330	0	0	0	7,960	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199 5.000		09/25/2013	PAID ON PRINCIPAL		49,228	49,228	50,436	49,730	0	(503)	0	(503)	0	49,228	0	0	0	1,584	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794 5.000		09/25/2013	PAID ON PRINCIPAL		39,256	39,256	40,220	39,652	0	(395)	0	(395)	0	39,256	0	0	0	1,236	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048 5.500		09/25/2013	PAID ON PRINCIPAL		13,075	13,075	13,355	13,283	0	(208)	0	(208)	0	13,075	0	0	0	458	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337 5.000		09/25/2013	PAID ON PRINCIPAL		520,858	520,858	533,540	525,039	0	(4,181)	0	(4,181)	0	520,858	0	0	0	17,504	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060 6.000		09/25/2013	PAID ON PRINCIPAL		1,230	1,230	1,258	1,263	0	(33)	0	(33)	0	1,230	0	0	0	49	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116 5.000		09/25/2013	PAID ON PRINCIPAL		215,108	215,108	220,360	216,962	0	(1,854)	0	(1,854)	0	215,108	0	0	0	7,119	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144 5.000		09/25/2013	PAID ON PRINCIPAL		245,059	245,059	243,623	243,952	0	1,108	0	1,108	0	245,059	0	0	0	8,022	07/25/2033	1
31402N 2D 8	FNMA PASS TH #730772 5.000		09/25/2013	PAID ON PRINCIPAL		52,793	52,793	54,088	53,348	0	(556)	0	(556)	0	52,793	0	0	0	1,652	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724 5.000		09/25/2013	PAID ON PRINCIPAL		30,277	30,277	31,020	30,570	0	(293)	0	(293)	0	30,277	0	0	0	1,009	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826 4.500		09/25/2013	PAID ON PRINCIPAL		38,949	38,949	37,537	38,173	0	776	0	776	0	38,949	0	0	0	1,168	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577 5.000		09/25/2013	PAID ON PRINCIPAL		97,746	97,746	97,242	97,332	0	414	0	414	0	97,746	0	0	0	3,175	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491 5.000		09/25/2013	PAID ON PRINCIPAL		157,843	157,843	157,024	157,167	0	676	0	676	0	157,843	0	0	0	5,252	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936 5.500		09/25/2013	PAID ON PRINCIPAL		9,545	9,545	9,749	9,660	0	(115)	0	(115)	0	9,545	0	0	0	350	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468 4.500		09/25/2013	PAID ON PRINCIPAL		5,691	5,691	5,709	5,690	0	1	0	1	0	5,691	0	0	0	173	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835 5.000		09/25/2013	PAID ON PRINCIPAL		331	331	329	329	0	1	0	1	0	331	0	0	0	11	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2013	PAID ON PRINCIPAL		149,573	149,573	149,479	149,320	0	253	0	253	0	149,573	0	0	0	5,028	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		09/25/2013	PAID ON PRINCIPAL		203,223	203,223	202,033	202,283	0	940	0	940	0	203,223	0	0	0	6,762	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		09/25/2013	PAID ON PRINCIPAL		187,050	187,050	185,954	186,210	0	841	0	841	0	187,050	0	0	0	5,893	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		09/25/2013	PAID ON PRINCIPAL		80,956	80,956	80,482	80,588	0	368	0	368	0	80,956	0	0	0	2,715	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		09/25/2013	PAID ON PRINCIPAL		212,209	212,209	202,692	206,142	0	6,067	0	6,067	0	212,209	0	0	0	7,476	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		09/25/2013	PAID ON PRINCIPAL		289,640	289,640	277,782	282,790	0	6,849	0	6,849	0	289,640	0	0	0	9,234	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2013	PAID ON PRINCIPAL		640,805	640,805	637,260	637,885	0	2,921	0	2,921	0	640,805	0	0	0	20,539	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		09/25/2013	PAID ON PRINCIPAL		545,663	545,663	521,961	532,365	0	13,298	0	13,298	0	545,663	0	0	0	17,301	07/25/2035	1
31358F 3N 7	FNR G-5 Z CMO 8.250		09/25/2013	PAID ON PRINCIPAL		12,374	12,374	12,561	12,462	0	(88)	0	(88)	0	12,374	0	0	0	673	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		09/25/2013	PAID ON PRINCIPAL		27,079	27,079	23,610	25,269	0	1,809	0	1,809	0	27,079	0	0	0	897	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		09/25/2013	PAID ON PRINCIPAL		741,088	741,088	713,846	725,371	0	15,717	0	15,717	0	741,088	0	0	0	32,196	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		09/25/2013	PAID ON PRINCIPAL		95,415	95,415	90,764	92,615	0	2,800	0	2,800	0	95,415	0	0	0	4,281	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		09/25/2013	PAID ON PRINCIPAL		53,321	53,321	50,714	51,296	0	2,026	0	2,026	0	53,321	0	0	0	2,271	06/25/2029	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		09/25/2013	PAID ON PRINCIPAL		220,578	220,578	218,613	219,247	0	1,331	0	1,331	0	220,578	0	0	0	9,572	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		09/25/2013	PAID ON PRINCIPAL		19,342	19,342	20,124	20,226	0	(885)	0	(885)	0	19,342	0	0	0	870	06/25/2042	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		09/25/2013	PAID ON PRINCIPAL		747,363	747,363	788,468	765,939	0	(18,576)	0	(18,576)	0	747,363	0	0	0	24,688	05/25/2022	1
938865 BM 3	WASHINGTON HSG DEV COR 7.250		09/01/2013	REDEEMED		29,955	29,955	29,955	29,955	0	0	0	0	0	29,955	0	0	0	1,449	03/01/2020	1

QE05.10

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 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/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
3199999	Total - Bonds - U.S. Special Revenue & Assessment					271,615,354	271,615,354	277,779,958	271,949,201	0	(333,847)	0	(333,847)	0	271,615,354	0	0	0	0	5,042,008	XXX	XXX

Bonds - Industrial and Miscellaneous

06406H BX 6	BANK OF NEW YORK MELLO 2.300		09/10/2013	HSBC		1,027,380	1,000,000	999,150	999,377	0	112	0	112	0	999,490	0	27,890	27,890	25,875	07/28/2016	1FE
086516 AJ 0	BEST BUY CO INC 7.250		07/15/2013	MATURED		1,000,000	1,000,000	998,240	999,751	0	249	0	249	0	1,000,000	0	0	0	72,500	07/15/2013	3FE
086516 AK 7	BEST BUY CO INC 3.750		07/11/2013	CITIGROUP GLOBAL MARK		1,020,000	1,000,000	996,060	935,280	62,076	421	0	62,497	0	997,777	0	22,223	22,223	31,354	03/15/2016	3FE
055921 AB 6	BMC SOFTWARE INC 4.250		09/10/2013	TENDERED		2,242,350	2,265,000	2,311,646	2,308,364	0	(2,780)	0	(2,780)	0	2,305,584	0	(63,234)	(63,234)	159,572	02/15/2022	2FE
055921 AC 4	BMC SOFTWARE INC 4.500		09/10/2013	TENDERED		1,980,000	2,000,000	1,984,640	1,984,775	0	794	0	794	0	1,985,569	0	(5,569)	(5,569)	123,500	12/01/2022	2FE
172967 DP 3	CITIGROUP INC 5.850		07/02/2013	MATURED		5,000,000	5,000,000	4,993,700	4,999,451	0	549	0	549	0	5,000,000	0	0	0	292,500	07/02/2013	1FE
20605P AB 7	CONCHO RESOURCES 7.000		08/02/2013	BARCLAYS CAPITAL INC		86,999	79,000	87,690	87,335	0	(1,044)	0	(1,044)	0	86,291	0	708	708	5,868	01/15/2021	3FE
126410 LM 9	CSX TRANS 6.251		07/15/2013	REDEEMED		93,839	93,839	93,839	93,839	0	0	0	0	0	93,839	0	0	0	5,866	01/15/2023	1FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2013	REDEEMED		46,762	46,762	41,805	42,355	0	4,406	0	4,406	0	46,762	0	0	0	1,834	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2013	REDEEMED		17,732	17,732	16,626	16,713	0	1,019	0	1,019	0	17,732	0	0	0	821	01/10/2030	2FE
28932M AG 0	ELM RD GENERATING STAT 4.673		07/19/2013	REDEEMED		57,776	57,776	58,041	58,025	0	(249)	0	(249)	0	57,776	0	0	0	2,700	01/19/2031	1FE
382388 AV 8	GOODRICH CORP 6.125		08/23/2013	REDEEMED		1,355,551	1,130,000	1,131,094	1,130,815	0	(4)	0	(4)	0	1,130,811	0	224,740	224,740	67,674	03/01/2019	1FE
382388 AX 4	GOODRICH CORP 3.600		09/27/2013	REDEEMED		3,277,929	3,000,000	2,993,640	2,994,926	0	363	0	363	0	2,995,290	0	282,639	282,639	124,800	02/01/2021	1FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2013	REDEEMED		8,535	8,535	8,535	8,535	0	0	0	0	0	8,535	0	0	0	435	06/15/2033	3FE
600388 AB 8	MILLER BREWING CO (144 5.500	R.	08/15/2013	MATURED		2,000,000	2,000,000	2,106,600	2,009,118	0	(9,118)	0	(9,118)	0	2,000,000	0	0	0	110,000	08/15/2013	2FE
666807 BE 1	NORTHROP GRUMMAN 3.500		09/11/2013	BARCLAYS CAPITAL INC		993,740	1,000,000	945,280	953,398	0	3,469	0	3,469	0	956,867	0	36,873	36,873	35,097	03/15/2021	2FE
629377 BU 5	NRG ENERGY INC 6.625		09/12/2013	BARCLAYS CAPITAL INC		1,975,000	2,000,000	2,140,000	2,140,000	0	(9,030)	0	(9,030)	0	2,130,970	0	(155,970)	(155,970)	129,924	03/15/2023	3FE
677347 CD 6	OHIO EDISON 6.400		08/28/2013	REDEEMED		3,462,716	3,000,000	2,999,610	2,999,797	0	(149)	0	(149)	0	2,999,648	0	463,068	463,068	214,933	07/15/2016	2FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2013	REDEEMED		89,820	89,820	112,531	104,795	0	(14,975)	0	(14,975)	0	89,820	0	0	0	8,407	01/01/2021	1FE
76009N AH 3	RENT-A-CENTER 6.625		07/29/2013	BARCLAYS CAPITAL INC		914,850	855,000	935,156	935,156	0	(8,865)	0	(8,865)	0	926,292	0	(11,442)	(11,442)	40,280	11/15/2020	3FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R.	08/29/2013	REDEEMED		321,027	267,000	292,611	286,021	0	(1,806)	0	(1,806)	0	284,215	0	36,812	36,812	15,931	03/01/2019	1FE
220027 AF 3	SIMON PROPERTY GROUP (7.180		09/01/2013	MATURED		5,000,000	5,000,000	5,337,850	5,027,445	0	(27,445)	0	(27,445)	0	5,000,000	0	0	0	359,000	09/01/2013	1FE
858495 AC 8	STEINWAY MUSIC (144A) 7.000		07/15/2013	REDEEMED		485,000	485,000	488,094	484,849	0	64	0	64	0	484,913	0	87	87	29,612	03/01/2014	4FE
88732J AK 4	TIME WARNER CABLE 6.200		07/01/2013	MATURED		2,000,000	2,000,000	1,995,760	1,999,525	0	475	0	475	0	2,000,000	0	0	0	124,000	07/01/2013	2FE
87264M AB 5	TRW AUTOMOTIVE INC (14 7.250		07/30/2013	BARCLAYS CAPITAL INC		1,928,850	1,670,000	1,834,913	1,799,219	0	(16,364)	0	(16,364)	0	1,782,855	0	145,995	145,995	106,613	03/15/2017	2FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2013	REDEEMED		56,991	56,991	56,991	56,991	0	0	0	0	0	56,991	0	0	0	3,343	07/02/2030	1FE
136069 ET 4	CANADIAN IMPERIAL BANK .900		08/13/2013	J P MORGAN CHASE SECU		1,000,590	1,000,000	999,700	999,726	0	62	0	62	0	999,788	0	802	802	7,875	10/01/2015	1FE
1912EQ AC 6	COCA-COLA HBC BV 5.125	F.	09/17/2013	MATURED		3,000,000	3,000,000	2,995,800	2,999,161	0	839	0	839	0	3,000,000	0	0	0	153,750	09/17/2013	2FE
45687A AE 2	INGERSOLL-RAND GL 9.500	E.	07/17/2013	REDEEMED		1,065,710	1,000,000	999,920	1,000,000	0	0	0	0	0	1,000,000	0	65,710	65,710	71,778	04/15/2014	2FE
780153 AR 3	ROYAL CARIBBEAN CRUISE 7.250	E.	09/18/2013	CANTOR FITZGERALD		2,240,000	2,000,000	2,038,480	2,017,507	0	(3,578)	0	(3,578)	0	2,013,929	0	226,071	226,071	111,972	06/15/2016	3FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		08/21/2013	PAID ON PRINCIPAL		171,127	171,127	178,614	170,583	0	544	0	544	0	171,127	0	0	0	7,896	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2013	PAID ON PRINCIPAL		706,446	706,446	702,417	699,509	0	6,937	0	6,937	0	706,446	0	0	0	28,564	01/31/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .878		09/25/2013	PAID ON PRINCIPAL		139,489	139,489	108,801	106,999	0	32,489	0	32,489	0	139,489	0	0	0	847	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.874		09/25/2013	PAID ON PRINCIPAL		62,944	62,944	61,080	60,844	0	2,100	0	2,100	0	62,944	0	0	0	1,196	05/25/2033	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)
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.854		09/25/2013	PAID ON PRINCIPAL		20,238	20,238	19,596	19,641	0	598	0	598	0	20,238	0	0	0	445	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2013	PAID ON PRINCIPAL		191,383	191,383	193,498	190,867	0	516	0	516	0	191,383	0	0	0	5,777	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		270,822	270,822	264,659	267,249	0	3,573	0	3,573	0	270,822	0	0	0	8,681	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		210,402	210,402	205,635	207,864	0	2,538	0	2,538	0	210,402	0	0	0	7,265	12/25/2018	1FM
161546 EF 9	CFAB 2003-1 2A2 850		07/25/2013	PAID ON PRINCIPAL		1,689	1,689	1,691	1,443	0	247	0	247	0	1,689	0	0	0	9	11/25/2032	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		1,597	1,597	1,596	1,591	0	6	0	6	0	1,597	0	0	0	64	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		2,163	2,163	2,148	2,151	0	12	0	12	0	2,163	0	0	0	83	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		09/26/2013	PAID ON PRINCIPAL		527,254	527,254	534,009	528,558	0	(1,304)	0	(1,304)	0	527,254	0	0	0	19,665	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		354,146	354,146	367,382	373,857	2,874	(22,585)	0	(19,711)	0	354,146	0	0	0	15,344	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		462,812	462,812	467,078	463,875	0	(1,063)	0	(1,063)	0	462,812	0	0	0	15,007	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		09/25/2013	PAID ON PRINCIPAL		70,780	70,780	66,799	66,799	0	3,981	0	3,981	0	70,780	0	0	0	273	05/25/2043	1FE
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		09/25/2013	PAID ON PRINCIPAL		165,660	165,660	161,778	161,778	0	3,883	0	3,883	0	165,660	0	0	0	449	07/25/2028	1FE
12667F A4 7	CWALT 2004-33 3A1 (CMO) 2.819		09/25/2013	PAID ON PRINCIPAL		219,639	219,639	157,591	148,079	0	71,560	0	71,560	0	219,639	0	0	0	4,284	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.753		09/25/2013	PAID ON PRINCIPAL		154,143	154,143	127,385	107,027	0	47,117	0	47,117	0	154,143	0	0	0	3,297	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 (CMO) 3.495		09/25/2013	PAID ON PRINCIPAL		128,728	128,728	125,630	125,630	0	3,098	0	3,098	0	128,728	0	0	0	495	07/25/2043	1FE
576455 AC 3	MABS 2006-HE5 A3 338		09/25/2013	PAID ON PRINCIPAL		389,374	389,374	193,698	192,647	0	196,726	0	196,726	0	389,374	0	0	0	930	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 338		09/25/2013	PAID ON PRINCIPAL		256,125	256,125	114,027	111,542	0	144,584	0	144,584	0	256,125	0	0	0	623	10/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 358		09/25/2013	PAID ON PRINCIPAL		150,764	150,764	54,278	54,278	0	96,486	0	96,486	0	150,764	0	0	0	370	02/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		159,365	159,365	160,959	159,682	0	(317)	0	(317)	0	159,365	0	0	0	5,210	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		09/25/2013	PAID ON PRINCIPAL		17,037	17,037	17,104	17,043	0	(6)	0	(6)	0	17,037	0	0	0	525	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		280,328	280,328	273,933	274,729	0	5,599	0	5,599	0	280,328	0	0	0	11,315	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		527,993	527,993	525,270	525,786	0	2,207	0	2,207	0	527,993	0	0	0	17,515	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A 978		09/25/2013	PAID ON PRINCIPAL		485,756	485,756	436,039	437,607	(0)	48,149	0	48,149	0	485,756	0	0	0	3,183	08/25/2034	1FM
68383N BL 6	OPMAC 2005-3 A1B CMO 438		09/25/2013	PAID ON PRINCIPAL		239,366	239,366	221,563	224,287	0	15,079	0	15,079	0	239,366	0	0	0	738	07/25/2035	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO 478		09/25/2013	PAID ON PRINCIPAL		193,307	193,307	161,412	161,476	0	31,831	0	31,831	0	193,307	0	0	0	633	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 548		09/25/2013	PAID ON PRINCIPAL		348,538	348,538	244,848	273,885	0	74,652	0	74,652	0	348,538	0	0	0	1,318	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		09/25/2013	PAID ON PRINCIPAL		32,132	32,132	32,127	32,056	0	76	0	76	0	32,132	0	0	0	966	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A11B (AM) 818		09/25/2013	PAID ON PRINCIPAL		15,028	15,028	10,918	9,959	0	5,070	0	5,070	0	15,028	0	0	0	89	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		09/25/2013	PAID ON PRINCIPAL		400,354	400,354	386,186	392,059	0	8,295	0	8,295	0	400,354	0	0	0	12,408	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A 248		09/25/2013	PAID ON PRINCIPAL		146,745	146,745	50,234	48,698	0	98,047	0	98,047	0	146,745	0	0	0	266	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		09/25/2013	PAID ON PRINCIPAL		900	900	870	886	0	14	0	14	0	900	0	0	0	37	12/25/2033	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.453		09/25/2013	PAID ON PRINCIPAL		227,528	227,528	180,405	176,697	0	50,831	0	50,831	0	227,528	0	0	0	2,445	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 (CMO) 3.000		09/25/2013	PAID ON PRINCIPAL		185,957	185,957	181,687	181,687	0	4,270	0	4,270	0	185,957	0	0	0	1,057	06/25/2043	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.207		09/25/2013	PAID ON PRINCIPAL		16,509	16,509	14,901	15,100	0	1,410	0	1,410	0	16,509	0	0	0	234	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		579,975	579,975	577,800	577,931	0	2,044	0	2,044	0	579,975	0	0	0	19,681	10/25/2018	1FM

QE05.12

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		09/25/2013	PAID ON PRINCIPAL		102,339	102,339	100,804	101,534	0	805	0	805	0	102,339	0	0	0	3,080	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2013	PAID ON PRINCIPAL		30,817	30,817	30,914	30,798	0	19	0	19	0	30,817	0	0	0	.966	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 2.490		09/25/2013	PAID ON PRINCIPAL		126,421	126,421	120,421	110,353	0	16,068	0	16,068	0	126,421	0	0	0	3,245	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 4.561		09/25/2013	PAID ON PRINCIPAL		93,296	93,296	90,753	88,053	0	5,244	0	5,244	0	93,296	0	0	0	2,851	12/25/2033	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		09/25/2013	PAID ON PRINCIPAL		287,387	287,387	281,527	283,007	0	4,380	0	4,380	0	287,387	0	0	0	9,735	12/25/2033	1FM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.624		09/25/2013	PAID ON PRINCIPAL		178,669	178,669	154,214	152,153	0	26,516	0	26,516	0	178,669	0	0	0	3,148	01/25/2035	1FM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.718		09/25/2013	PAID ON PRINCIPAL		234,971	234,971	206,775	203,093	0	31,879	0	31,879	0	234,971	0	0	0	4,163	04/25/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.385		09/20/2013	PAID ON PRINCIPAL		157,529	157,529	139,604	137,639	0	19,890	0	19,890	0	157,529	0	0	0	5,310	10/20/2035	1FM
05947U PS 1	BACM 2004-1 A4 4.760		09/10/2013	PAID ON PRINCIPAL		7,432,832	7,432,832	7,470,145	7,429,306	0	3,526	0	3,526	0	7,432,832	0	0	0	250,440	11/10/2039	1FM
22541S AD 0	CSFB 2004-C1 A4 4.750		09/17/2013	PAID ON PRINCIPAL		4,031,312	4,031,312	4,051,468	4,027,183	0	4,128	0	4,128	0	4,031,312	0	0	0	137,766	01/15/2037	1FM
36828Q DN 3	GECMC 2004-C1 A3 4.596		09/10/2013	PAID ON PRINCIPAL		5,841,672	5,841,672	5,870,702	5,838,649	0	3,022	0	3,022	0	5,841,672	0	0	0	177,526	11/10/2038	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		09/15/2013	PAID ON PRINCIPAL		127,507	127,507	128,777	128,777	0	(1,270)	0	(1,270)	0	127,507	0	0	0	.612	05/15/2048	1FE
52108H YK 4	LBUBS 2004-C1 A4 4.568		09/17/2013	PAID ON PRINCIPAL		1,656,902	1,656,902	1,665,075	1,657,293	0	(392)	0	(392)	0	1,656,902	0	0	0	51,527	01/15/2031	1FM
929766 MU 4	WBWMT 2003-C9 A4 5.012		09/15/2013	PAID ON PRINCIPAL		2,415,670	2,415,670	2,427,667	2,412,607	0	3,063	0	3,063	0	2,415,670	0	0	0	85,672	12/15/2035	1FM
80281A AB 5	SDART 2012-1 A2 1.250		09/15/2013	PAID ON PRINCIPAL		507,873	507,873	507,859	507,876	0	(3)	0	(3)	0	507,873	0	0	0	4,232	04/15/2015	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					75,488,887	73,862,194	73,826,349	73,152,951	64,950	973,580	0	1,038,530	0	74,191,481	0	1,297,406	1,297,406	3,377,269	XXX	XXX
8399997.	Total - Bonds - Part 4					461,335,758	459,707,693	471,836,656	459,738,310	64,950	227,316	0	292,266	0	460,030,576	0	1,305,182	1,305,182	12,721,374	XXX	XXX
8399999.	Total - Bonds					461,335,758	459,707,693	471,836,656	459,738,310	64,950	227,316	0	292,266	0	460,030,576	0	1,305,182	1,305,182	12,721,374	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
87159A 10 3	SYNAGEVA BIOPHARMA CORP		07/02/2013	CITIGROUP GLOBAL MARKETS		1,729,000	75,283	XXX	69,840	0	0	0	0	0	69,840	0	5,443	5,443	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					75,283	XXX	69,840	0	0	0	0	0	0	69,840	0	5,443	5,443	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					75,283	XXX	69,840	0	0	0	0	0	0	69,840	0	5,443	5,443	0	XXX	XXX
9799999.	Total - Common Stocks					75,283	XXX	69,840	0	0	0	0	0	0	69,840	0	5,443	5,443	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					75,283	XXX	69,840	0	0	0	0	0	0	69,840	0	5,443	5,443	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					461,411,041	XXX	471,906,496	459,738,310	64,950	227,316	0	292,266	0	460,100,416	0	1,310,625	1,310,625	12,721,374	XXX	XXX

QE05.13

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

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

**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**

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	9,405,591	9,405,591	10/01/2013....
	REPO - HSBC A TREASURY.....		1.....	990,050	990,050	10/01/2013....
	REPO - RBS A TREASURY.....		1.....	9,405,591	9,405,591	10/01/2013....
0199999	U.S. Government - Issuer Obligations.....			19,801,232	19,801,232	...XXX.....
0599999	Total - U.S. Government.....			19,801,232	19,801,232	...XXX.....
6199999	Total - Issuer Obligations.....			19,801,232	19,801,232	...XXX.....
6599999	Subtotal - Bonds.....			19,801,232	19,801,232	...XXX.....
9999999	Totals.....			19,801,232	19,801,232	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(76,183,947) Book/Adjusted Carrying Value \$.....(76,183,947)
- Average balance for the year to date: Fair Value \$.....28,115,452 Book/Adjusted Carrying Value \$.....28,115,452
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....19,801,232 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

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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(225,509)	.....(421,664)	.....(513,511)	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(1,132)	.....(288)	.....0	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....143,782	.....132,021	.....116,772	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(82,858)	.....(289,932)	.....(396,739)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(82,858)	.....(289,932)	.....(396,739)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....133	.....(1,236)	.....402	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(82,725)	.....(291,168)	.....(396,337)	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
------------------	-----------	-----------------------	--------------------------	-----------------------	--------------------------------------	--	-------------------------------------

NONE

QE13



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

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

Physicians - Including Surgeons and Osteopaths

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



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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1,623)	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



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(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 September 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
.....1,228,660	.....856,907	.....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