



QUARTERLY STATEMENT

AS OF JUNE 30, 2010

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

NAIC Group Code 3548 3548 NAIC Company Code 31194 Employer's ID Number 06-0907370

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

INCORPORATED/ORGANIZED, JULY 18, 1974 COMMENCED BUSINESS, JULY 24, 1974

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

Table with 4 columns: Name, Title, Name, Title. Lists 11 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, William Allen Bloom, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., and William Patrick Hannon.

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA

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.

Signatures of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell with their respective titles: President, Secretary, and Controller.

Subscribed and sworn to before me this

22nd day of July, 2010
Notary Public
My Commission Expires September 30, 2012



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

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.....	4,049,084,644	0	4,049,084,644	3,673,398,648
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	0	0	0	13
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
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 (\$.....(13,715,152)), cash equivalents (\$.....0) and short-term investments (\$.....29,784,031).....	16,068,880	0	16,068,880	91,652,774
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	10,020,071	0	10,020,071	167,510
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	4,075,173,595	0	4,075,173,595	3,765,218,946
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	53,407,959	0	53,407,959	51,425,446
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	65,378,233	12,894,412	52,483,821	74,178,255
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....45,465,998 earned but unbilled premiums).....	136,996,549	7,081,849	129,914,699	109,422,760
14.3 Accrued retrospective premiums.....	0	0	0	0
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	(6,379,314)	0	(6,379,314)	4,839,080
15.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
17.2 Net deferred tax asset.....	88,776,413	19,306,666	69,469,747	72,285,733
18. Guaranty funds receivable or on deposit.....	162,659	0	162,659	195,610
19. Electronic data processing equipment and software.....	0	0	0	0
20. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	43,980,948	0	43,980,948	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	16,309,043	10,395,136	5,913,907	254,139,872
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	4,473,806,085	49,678,063	4,424,128,022	4,331,705,701
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	4,473,806,085	49,678,063	4,424,128,022	4,331,705,701

DETAILS OF WRITE-INS

1001.....	0	0	0	0
1002.....	0	0	0	0
1003.....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Suspense, undistributed payments.....	4,655,217	0	4,655,217	4,648,848
2402. Other assets - Reliance acquisition.....	883,539	0	883,539	(75,200)
2403. Amounts receivable under high deductible policies.....	3,085	(185,985)	189,069	87,347
2498. Summary of remaining write-ins for Line 24 from overflow page.....	10,767,203	10,581,121	186,082	249,478,877
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	16,309,043	10,395,136	5,913,907	254,139,872

Statement for June 30, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....146,065,437).....	891,406,672	898,279,087
2. Reinsurance payable on paid losses and loss adjustment expenses.....	7,770	7,770
3. Loss adjustment expenses.....	460,940,551	391,664,338
4. Commissions payable, contingent commissions and other similar charges.....	19,720,739	34,630,566
5. Other expenses (excluding taxes, licenses and fees).....	19,427,138	31,736,727
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	47,829,750	59,474,472
7.1 Current federal and foreign income taxes (including \$....366,763 on realized capital gains (losses)).....	27,664,270	6,951,413
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....165,186,465 and including warranty reserves of \$.....0).....	794,996,910	839,517,654
10. Advance premium.....	320,275	357,890
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,187,937	8,825,721
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(38,521,666)	(47,612,192)
13. Funds held by company under reinsurance treaties.....	97,251,025	101,203,705
14. Amounts withheld or retained by company for account of others.....	34,543,534	47,770,209
15. Remittances and items not allocated.....	27,277,192	49,208,988
16. Provision for reinsurance.....	7,950,503	7,950,503
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	60,758,201
20. Derivatives.....	0	0
21. Payable for securities.....	0	0
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	11,858,876	4,131,987
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	2,410,861,479	2,494,857,039
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	2,410,861,479	2,494,857,039
28. Aggregate write-ins for special surplus funds.....	79,498,701	80,835,721
29. Common capital stock.....	6,480,000	6,480,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	433,803,760	433,803,760
34. Unassigned funds (surplus).....	1,493,484,082	1,315,729,180
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	2,013,266,543	1,836,848,661
37. Totals.....	4,424,128,022	4,331,705,701

DETAILS OF WRITE-INS

2401. Reinsurance payable intercompany.....	7,569,026	0
2402. Retroactive reinsurance reserve assumed.....	3,261,792	3,174,786
2403. Escheat liability.....	991,274	942,342
2498. Summary of remaining write-ins for Line 24 from overflow page.....	36,784	14,859
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	11,858,876	4,131,987
2801. Special surplus from retroactive reinsurance.....	48,285,000	48,285,000
2802. Special surplus for deferred taxes.....	31,213,701	32,550,721
2803.	0	0
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	79,498,701	80,835,721
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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 \$.....711,826,203).....	717,000,474	671,329,013	1,391,334,662
1.2 Assumed..... (written \$.....46,849,836).....	46,401,103	42,416,989	86,144,742
1.3 Ceded..... (written \$.....154,274,121).....	114,478,914	82,249,769	204,753,656
1.4 Net..... (written \$.....604,401,919).....	648,922,663	631,496,232	1,272,725,748
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....156,959,373):			
2.1 Direct.....	177,945,559	110,745,211	257,750,485
2.2 Assumed.....	9,019,974	9,059,785	9,848,533
2.3 Ceded.....	35,725,830	9,519,564	37,196,351
2.4 Net.....	151,239,703	110,285,432	230,402,668
3. Loss adjustment expenses incurred.....	95,008,438	69,426,172	157,268,584
4. Other underwriting expenses incurred.....	236,232,326	238,848,186	496,151,066
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	482,480,467	418,559,790	883,822,318
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	166,442,196	212,936,442	388,903,430
INVESTMENT INCOME			
9. Net investment income earned.....	88,203,608	87,572,331	178,292,826
10. Net realized capital gains (losses) less capital gains tax of \$.....491,537.....	1,473,634	(13,306,476)	(10,332,276)
11. Net investment gain (loss) (Lines 9 + 10).....	89,677,242	74,265,854	167,960,551
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....380,316 amount charged off \$.....798,522).....	(418,206)	(412,596)	(898,909)
13. Finance and service charges not included in premiums.....	51,624	41,812	87,543
14. Aggregate write-ins for miscellaneous income.....	1,043,753	15,024,667	28,346,186
15. Total other income (Lines 12 through 14).....	677,171	14,653,883	27,534,820
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	256,796,609	301,856,180	584,398,801
17. Dividends to policyholders.....	3,242,890	3,925,687	7,275,422
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).....	253,553,719	297,930,493	577,123,379
19. Federal and foreign income taxes incurred.....	65,266,503	90,524,419	173,818,946
20. Net income (Line 18 minus Line 19) (to Line 22).....	188,287,216	207,406,074	403,304,433
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,836,848,661	1,873,708,203	1,873,708,203
22. Net income (from Line 20).....	188,287,216	207,406,074	403,304,433
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 \$.....239,074.....	443,997	13,953,344	19,027,068
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(3,590,378)	797,810	2,075,246
27. Change in nonadmitted assets.....	(7,385,933)	17,573,273	18,466,513
28. Change in provision for reinsurance.....	0	0	(2,498,207)
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	0	1,914,683
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(511,700,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,337,020)	0	32,550,721
38. Change in surplus as regards policyholders (Lines 22 through 37).....	176,417,882	239,730,502	(36,859,542)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,013,266,543	2,113,438,705	1,836,848,661
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.....	1,043,753	10,239,682	19,761,251
1402. Retroactive reinsurance gain/loss.....	0	4,785,000	8,585,000
1403. Fines and penalties of regulatory authorities.....	0	(16)	(66)
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).....	1,043,753	15,024,667	28,346,186
3701. Change in special surplus from deferred taxes.....	(1,337,020)	0	32,550,721
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).....	(1,337,020)	0	32,550,721

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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.....	611,694,406	554,141,774	1,386,462,676
2. Net investment income.....	95,506,995	90,269,775	189,695,064
3. Miscellaneous income.....	677,171	14,653,883	27,534,820
4. Total (Lines 1 through 3).....	707,878,572	659,065,432	1,603,692,560
5. Benefit and loss related payments.....	146,893,724	54,408,064	154,372,711
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.....	300,509,831	268,578,980	537,694,710
8. Dividends paid to policyholders.....	3,880,673	3,700,955	8,067,931
9. Federal and foreign income taxes paid (recovered) net of \$.....42,721 tax on capital gains (losses).....	45,045,182	179,505,147	269,324,495
10. Total (Lines 5 through 9).....	496,329,411	506,193,145	969,459,847
11. Net cash from operations (Line 4 minus Line 10).....	211,549,161	152,872,287	634,232,713
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	222,914,819	89,817,971	453,293,598
12.2 Stocks.....	0	14,043,536	14,211,046
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	3,037,738	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	222,914,819	106,899,245	467,504,644
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	605,524,368	336,771,748	531,228,557
13.2 Stocks.....	0	0	177,013
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	9,852,561	0	5,340,960
13.7 Total investments acquired (Lines 13.1 to 13.6).....	615,376,929	336,771,748	536,746,530
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).....	(392,462,109)	(229,872,503)	(69,241,885)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	511,700,000
16.6 Other cash provided (applied).....	105,329,055	(60,187,964)	(118,576,086)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	105,329,055	(60,187,964)	(630,276,086)
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).....	(75,583,894)	(137,188,181)	(65,285,258)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	91,652,774	156,938,032	156,938,032
19.2 End of period (Line 18 plus Line 19.1).....	16,068,880	19,749,851	91,652,774
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Statutory merger.....	0	138,731,884	138,731,885
20.0002 Stocks converted to bonds.....	0	14,038,484	14,038,484
20.0003 Exchange of stock.....	0	0	177,013
20.0004 Intercompany transaction.....	0	0	(183,168,567)

NOTES TO FINANCIAL STATEMENTS**Note 1 - Summary of Significant Accounting Policies**

A. Accounting Practices:

Travelers Casualty and Surety Company of America (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 impact of any permitted accounting practices on statutory surplus was not material.

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

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities

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

For collateralized mortgage obligations and asset-backed securities, the Smith Barney Mortgage Prepayment Model provided by Yield Book® is used to project prepayments whenever it is available. For pass-through certificates and when collateralized mortgage obligations and asset-backed securities are not modeled in Yield Book® or no prepayment model is provided, a consensus forecast from Bloomberg L.P. is used if available, otherwise the average three-month prepayment history is used.

When unit prices published by the Securities Valuation Office were not available, the Company used Bloomberg and Financial Times Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

In the quarter ending June 30, 2010, the Company had no securities which changed from the retrospective to prospective valuation method.

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

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$21,008,441	\$4,004,189	\$16,141,108	\$12,846,603

The above table does not reflect the impact of amortization and/or payment of principal that have occurred on securities that have multiple other-than-temporary impairments.

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
02660TBM4	\$ 7,354,067	\$7,280,828	\$ 73,239	\$ 7,280,828	\$ 4,854,763	Q3 - 2009
02150JAC6	13,126,996	9,676,641	3,450,355	9,676,641	7,416,673	Q3 - 2009
76110WPG5	248,330	241,876	6,454	241,876	122,523	Q3 - 2009
02660TBM4	7,154,622	6,934,169	220,453	6,934,169	4,955,916	Q4 - 2009
66987XCD5	279,048	267,817	11,231	267,817	208,638	Q4 - 2009
76110WPG5	238,639	237,078	1,561	237,078	124,063	Q4 - 2009
76110WPG5	225,140	185,784	39,356	185,784	121,268	Q1 - 2010
02150JAC6	8,954,878	8,753,338	201,540	8,753,338	7,560,781	Q2 - 2010

NOTES TO FINANCIAL STATEMENTS

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

at June 30, 2010	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ -	\$ -	\$ 22,339	\$ 1,172	\$ 22,339	\$ 1,172
Structured securities	-	-	18,107,605	3,050,479	18,107,605	3,050,479

When determining whether or not to recognize an other-than-temporary impairment, the Company considers estimated cash flows, the investee's current financial condition, liquidity, near term recovery prospects, and other relevant information, including the outlook for the business sectors in which the investee operates.

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

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:

No significant change.

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 – Other Items

No significant change.

Note 21 – Events Subsequent

No significant change.

Note 22 - Reinsurance

No significant change.

Note 23 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 24 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2010 to June 30, 2010, the prior year-end total loss and loss adjustment expense reserves developed unfavorably by \$6,693,788, resulting primarily from the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company. This was partially offset by improvement in the other liability – claims made line in the 2006-2008 accident years, attributable to lower than expected claim activity for the professional liability coverages, primarily directors & officers and errors & omissions. There are no material additional premiums or return premiums as a result of this prior year effect.

Note 25 – Intercompany Pooling Arrangements

No significant change.

Note 26 – Structured Settlements

No significant change.

Note 27 – Health Care Receivables

No significant change.

Note 28 – Participating Policies

No significant change.

Note 29 – Premium Deficiency Reserves

No significant change.

Note 30 – High Deductibles

No significant change.

Note 31 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 32 – Asbestos/Environmental Reserves

No significant change.

Note 33 – Subscriber Savings Accounts

No significant change.

Note 34 – Multiple Peril Crop Insurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 - Financial Guaranty Insurance

A. Not applicable.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....

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). 1/27/2006.....

6.4 By what department or departments?
Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

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 [] No [X]

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.....	\$0	\$0
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$0	\$0
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? If no, attach a description with this statement. Yes [] No []

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
 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 liabilities 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 [] No [X]
 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
	.....0.0	.....0.000 %	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Total.....	.....XXX..	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

5. Operating Percentages:

5.1 A&H loss percent _____ 0.0 %

5.2 A&H cost containment percent _____ 0.0 %

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	A0-0000000.....	FIANZAS GUARDIANA INBURSA SA.....	MEXICO.....	NO.....

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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.....		7,544,528	8,164,110	8,373,388	497,826	20,765,725	16,504,214
2. Alaska.....AK.....L.....		3,069,202	2,485,650	(428,573)	(865,858)	4,038,905	3,461,178
3. Arizona.....AZ.....L.....		12,512,381	16,294,251	3,275,258	1,152,724	21,163,425	18,801,322
4. Arkansas.....AR.....L.....		5,984,280	5,803,132	960,557	569,129	7,037,613	7,566,299
5. California.....CA.....L.....		71,948,936	70,258,114	20,534,040	38,017,173	155,555,981	158,416,378
6. Colorado.....CO.....L.....		20,700,793	16,044,823	1,224,267	899,455	20,480,318	19,457,847
7. Connecticut.....CT.....L.....		14,531,644	12,267,047	1,373,788	1,653,167	24,085,477	27,114,658
8. Delaware.....DE.....L.....		2,814,300	2,359,506	247,176	74,749	3,407,381	3,144,533
9. District of Columbia.....DC.....L.....		9,088,144	10,169,408	2,418,184	7,551,033	18,379,924	22,533,520
10. Florida.....FL.....L.....		46,022,677	42,362,803	12,089,802	7,450,426	87,661,389	80,770,486
11. Georgia.....GA.....L.....		19,986,471	20,340,029	2,792,921	1,788,578	37,355,079	36,889,767
12. Hawaii.....HI.....L.....		5,027,767	4,818,804	973,208	325,546	9,417,984	10,090,730
13. Idaho.....ID.....L.....		2,215,167	2,328,934	3,677,400	620,007	5,357,583	6,306,495
14. Illinois.....IL.....L.....		32,294,434	35,184,792	6,296,161	3,881,464	54,847,221	52,784,861
15. Indiana.....IN.....L.....		10,715,220	9,999,836	898,677	(65,894)	13,156,408	15,163,435
16. Iowa.....IA.....L.....		5,530,470	4,969,322	1,200,251	661,215	6,814,739	7,864,823
17. Kansas.....KS.....L.....		4,565,336	6,065,960	628,072	857,789	6,662,410	7,567,378
18. Kentucky.....KY.....L.....		9,059,940	11,026,412	1,213,908	880,050	14,180,428	13,563,725
19. Louisiana.....LA.....L.....		19,241,346	14,566,802	2,754,838	447,673	30,679,950	18,951,731
20. Maine.....ME.....L.....		3,539,160	3,205,203	1,641,009	481,931	6,134,890	3,518,204
21. Maryland.....MD.....L.....		17,335,334	17,166,822	1,862,244	2,416,596	28,998,378	30,356,398
22. Massachusetts.....MA.....L.....		19,646,037	17,391,652	3,636,675	3,103,365	36,392,137	40,780,884
23. Michigan.....MI.....L.....		10,658,562	11,385,437	3,466,557	2,710,297	19,672,343	21,795,412
24. Minnesota.....MN.....L.....		10,466,339	9,893,641	3,876,732	1,491,787	14,490,517	14,990,106
25. Mississippi.....MS.....L.....		7,566,586	8,396,162	889,495	1,511,500	13,428,668	13,798,254
26. Missouri.....MO.....L.....		13,945,836	14,792,095	34,671,674	3,331,175	36,287,650	20,564,517
27. Montana.....MT.....L.....		7,070,806	6,760,391	349,894	409,937	6,235,481	5,254,672
28. Nebraska.....NE.....L.....		2,989,459	3,244,919	344	104,577	5,818,695	5,655,493
29. Nevada.....NV.....L.....		5,295,099	7,260,665	384,770	471,859	10,755,893	9,221,325
30. New Hampshire.....NH.....L.....		3,204,013	2,656,392	575,460	295,586	3,777,174	3,452,946
31. New Jersey.....NJ.....L.....		18,486,679	19,127,551	4,944,024	1,308,651	27,731,512	28,063,044
32. New Mexico.....NM.....L.....		3,256,981	2,730,582	78,326	200,289	4,728,840	4,108,988
33. New York.....NY.....L.....		50,896,785	49,463,740	12,427,802	3,239,056	105,194,517	91,842,050
34. North Carolina.....NC.....L.....		21,726,055	18,597,274	2,620,759	1,111,645	32,207,662	32,394,270
35. North Dakota.....ND.....L.....		2,245,904	1,890,827	(1,548)	126,988	1,690,142	1,425,032
36. Ohio.....OH.....L.....		19,054,460	16,760,167	4,761,950	2,886,700	30,429,030	28,323,584
37. Oklahoma.....OK.....L.....		6,448,279	7,228,946	450,427	598,210	7,636,237	7,490,383
38. Oregon.....OR.....L.....		10,519,659	9,158,314	356,189	657,820	12,759,650	11,648,517
39. Pennsylvania.....PA.....L.....		30,745,451	29,652,187	4,817,858	5,346,733	42,283,449	43,540,269
40. Rhode Island.....RI.....L.....		2,265,445	3,125,975	105,029	242,040	4,740,750	5,609,193
41. South Carolina.....SC.....L.....		9,799,215	12,419,021	824,214	1,575,689	16,217,580	16,023,127
42. South Dakota.....SD.....L.....		2,969,402	1,537,839	68,730	214,757	2,121,172	2,326,789
43. Tennessee.....TN.....L.....		13,887,235	12,392,788	1,735,284	1,346,562	18,793,978	20,462,150
44. Texas.....TX.....L.....		39,923,003	47,709,541	7,932,271	8,632,235	82,451,302	77,924,447
45. Utah.....UT.....L.....		7,804,932	7,624,106	449,214	122,464	9,325,162	8,134,705
46. Vermont.....VT.....L.....		546,593	583,746	111,885	(1,500)	692,312	654,303
47. Virginia.....VA.....L.....		23,997,633	29,076,246	1,612,218	2,053,125	33,957,858	35,271,722
48. Washington.....WA.....L.....		24,305,670	21,039,991	2,322,995	9,933,040	42,713,394	43,496,235
49. West Virginia.....WV.....L.....		6,484,177	6,054,413	580,268	1,306,551	7,496,964	6,864,277
50. Wisconsin.....WI.....L.....		7,939,711	8,310,570	2,469,652	1,157,096	14,738,050	15,240,050
51. Wyoming.....WY.....L.....		2,835,298	3,489,622	23,694	39,822	4,702,033	3,961,145
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....N.....		0	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		1,085,184	(79,115)	(1,538,618)	0	2,501,352	1,452,862
55. US Virgin Islands.....VI.....N.....		0	0	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		32,183	785,826	(1,071,223)	1,107,935	12,778,207	13,906,748
59. Totals.....(a).....52.....		711,826,203	706,343,271	167,939,579	125,930,771	1,240,930,919	1,196,505,483

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		32,183	785,826	(1,071,223)	1,107,935	12,778,207	13,906,748
5802. ....XXX.....		0	0	0	0	0	0
5803. ....XXX.....		0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		32,183	785,826	(1,071,223)	1,107,935	12,778,207	13,906,748

(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	... AE Development	Connecticut	06-0952727
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	... Ponderosa Homes (23%)	Connecticut	06-0961413
... St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... Farmington Casualty Company (41483) *	Connecticut	06-1067463
... St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... Travelers Guarantee Company of Canada*	Canada	
... St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Coronation Insurance Company, Ltd. *	Canada	
... St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... Athena Assurance Company (41769) *	Minnesota	41-1435765	... Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... Captiva, Ltd. (81.1%) *	Bermuda	98-0170615	... The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... First Trenton Indemnity Company (29930) *	Connecticut	22-3129711
... Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Auto Insurance Co. of New Jersey (10785) *	Connecticut	22-3499393
... MMI Capital Trust I	Delaware	52-2073764	... Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... USF&G Capital I	Delaware	52-1953822	... Select Insurance Company (22233) *	Texas	75-6013697
... USF&G Capital III	Delaware	52-2044075	... Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... 350 Market Street	Minnesota	41-1618103	... Gulf Underwriting Holdings Limited	United Kingdom	
... UA Combined Investment Company, Ltd	United Kingdom		... Gulf Underwriting Limited *	United Kingdom	
... Jago Dedicated, Ltd (88.9%)	United Kingdom		... Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... Jago Dedicated, Ltd (11.1%)	United Kingdom		... Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... Jupiter Holdings, Inc.	Minnesota	41-1769846
... St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... American Equity Insurance Company (43117) *	Arizona	86-0703220
... St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
... Travelers Insurance Company Limited *	United Kingdom	AA-1121375	... Northland Insurance Company (24015) *	Minnesota	41-6009967
... F&G U.K. Underwriters Limited	United Kingdom		... Northfield Insurance Company (27987) *	Iowa	41-0983992
... Lloyds Syndicate 5000 (40%) *	United Kingdom		... Northland Casualty Company (24031) *	Minnesota	94-6051964
... Aprilgrange Limited	United Kingdom		... Travelers Indemnity UK Investments, LLC	Connecticut	
... Lloyds Syndicate 5000 (60%) *	United Kingdom		... The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... AE Properties, Inc.	California	95-2798160	... Constitution State Services, LLC	Delaware	06-1501229
... Standard Fire UK Investments, LLC	Delaware		... The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... TravCo Insurance Company (28188) *	Connecticut	35-1838077
... Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... TINDY Foreign, Inc	Delaware	20-4403403
... Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200	... The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... Travelers (Bermuda) Limited *	Bermuda	98-0190863	... The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504	... The Travelers Marine Corporation	California	94-0338230
... Ponderosa Homes (77%)	Connecticut	06-0961413			

Notes:

* Denotes affiliated insurer

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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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.....	0	(253)	0.0	0.0
2. Allied lines.....	0	(1,050)	0.0	0.0
3. Farmowners multiple peril.....	0	(1)	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(168,536)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	0	(14)	0.0	0.0
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	0	(9,086)	0.0	0.0
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.....	(145,076)	1,589,335	(1,095.5)	(3,550.4)
17.1 Other liability-occurrence.....	(134,664)	2,601,245	(1,931.7)	1,406.6
17.2 Other liability-claims made.....	231,684,069	72,862,548	31.4	39.0
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	40,984	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	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	0	8,927	0.0	0.0
21. Auto physical damage.....	0	(9,048)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	55,372,796	15,393,281	27.8	32.5
24. Surety.....	413,939,874	82,900,127	20.0	5.8
26. Burglary and theft.....	16,283,475	2,737,100	16.8	18.0
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.....	717,000,474	177,945,559	24.8	16.5
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
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.....	0	0	0
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.....	(140,498)	(145,076)	195,420
17.1 Other liability-occurrence.....	(104,481)	(104,481)	19,543
17.2 Other liability-claims made.....	113,493,111	234,150,054	226,670,934
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	0	0	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	0	0	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	26,622,665	58,394,048	53,862,372
24. Surety.....	199,606,425	403,401,693	410,281,605
26. Burglary and theft.....	8,135,755	16,129,964	15,313,397
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.....	347,612,978	711,826,203	706,343,271
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 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. 2007 + Prior.....	153,755	356,458	510,214	30,033	2,512	32,545	125,821	0	340,713	466,534	2,098	(13,233)	(11,135)
2. 2008.....	74,729	302,130	376,859	28,414	1,965	30,379	55,510	0	281,088	336,598	9,195	(19,077)	(9,882)
3. Subtotals 2008 + Prior.....	228,484	658,588	887,072	58,447	4,477	62,923	181,330	0	621,801	803,131	11,292	(32,310)	(21,018)
4. 2009.....	117,718	285,153	402,871	97,697	7,923	105,620	127,375	0	197,587	324,962	107,353	(79,642)	27,712
5. Subtotals 2009 + Prior.....	346,203	943,741	1,289,944	156,143	12,400	168,544	308,705	0	819,388	1,128,094	118,646	(111,952)	6,694
6. 2010.....	XXX	XXX	XXX	XXX	15,301	15,301	XXX	21,024	203,230	224,253	XXX	XXX	XXX
7. Totals.....	346,203	943,741	1,289,944	156,143	27,701	183,845	308,705	21,024	1,022,618	1,352,347	118,646	(111,952)	6,694
8. Prior Year-End's Surplus As Regards Policyholders	1,836,849										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. ....34.3 %	2. ....(11.9)%	3. ....0.5 %
													Col. 13, Line 7 Line 8
													4. ....0.4 %

Q13

Statement for June 30, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
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?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

- 1.
- 2.
- 3.

Bar Code:



Statement for June 30, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
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)	
2404. State surcharges receivable.....	136,670	.....0	.....136,670	.....470,000
2405. Ceded deposit asset.....	49,412	.....0	.....49,412	.....308,416
2406. Reinsurance receivable intercompany.....	.....0	.....0	.....0	.....247,774,291
2407. Assumed reinsurance receivable and payable.....	.....0	.....0	.....0	.....926,169
2408. Other assets nonadmitted.....	10,581,121	.....10,581,121	.....0	.....0
2497. Summary of remaining write-ins for Line 24.....	10,767,203	.....10,581,121	.....186,082	.....249,478,877

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Federal excise tax-reinsurance contracts.....	.....36,784	.....14,859
2497. Summary of remaining write-ins for Line 24.....	.....36,784	.....14,859

Statement for June 30, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	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. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
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	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

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.....	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. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

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.....	3,673,398,661	3,604,709,922
2. Cost of bonds and stocks acquired.....	605,524,368	531,405,569
3. Accrual of discount.....	1,415,027	3,123,140
4. Unrealized valuation increase (decrease).....	683,071	27,686,284
5. Total gain (loss) on disposals.....	2,206,068	4,434,117
6. Deduct consideration for bonds and stocks disposed of.....	222,914,819	467,504,644
7. Deduct amortization of premium.....	10,986,834	19,226,733
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	240,897	11,228,992
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,049,084,644	3,673,398,661
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	4,049,084,644	3,673,398,661

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).....	3,667,432,278	576,284,131	564,034,655	763,405	3,667,432,278	3,680,445,160	0	3,408,843,649
2. Class 2 (a).....	310,226,593	2,174,310	1,160,015	(6,130,349)	310,226,593	305,110,539	0	306,287,032
3. Class 3 (a).....	57,519,703	3,130,000	4,248,069	4,164,886	57,519,703	60,566,520	0	41,588,303
4. Class 4 (a).....	34,650,191	0	0	(5,349,238)	34,650,191	29,300,953	0	28,229,778
5. Class 5 (a).....	945,000	0	0	1,701,840	945,000	2,646,840	0	1,553,005
6. Class 6 (a).....	1,424,408	0	0	(625,744)	1,424,408	798,663	0	1,349,581
7. Total Bonds.....	4,072,198,172	581,588,441	569,442,739	(5,475,199)	4,072,198,172	4,078,868,675	0	3,787,851,348
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	0	0	0	0	0	0	0	0
10. Class 3.....	0	0	0	0	0	0	0	0
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	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	4,072,198,172	581,588,441	569,442,739	(5,475,199)	4,072,198,172	4,078,868,675	0	3,787,851,348

QS102

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	29,784,031	XXX	29,784,031	1,560	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.....	114,452,701	183,059,964
2. Cost of short-term investments acquired.....	1,320,087,263	2,301,075,935
3. Accrual of discount.....	0	7,212
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,404,755,933	2,369,690,411
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).....	29,784,031	114,452,701
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	29,784,031	114,452,701

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description		3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
912828 EN 6	U S TREASURY NOTES 4.500 2015 11			04/26/2010	BAS-MERRILL LYNCH		12,006,069	10,995,000	222,785	1
912828 KY 5	U S TREASURY NOTES 2.625 2014 06			04/29/2010	CITIGROUP GLOBAL MARKETS		6,114,161	6,000,000	52,210	1
912828 LC 2	U S TREASURY NOTES 2.625 2014 07			04/26/2010	CITIGROUP GLOBAL MARKETS		6,334,005	6,250,000	38,976	1
912828 MX 5	U S TREASURY NOTES 1.750 2013 04			04/28/2010	CITIGROUP GLOBAL MARKETS		4,549,126	4,530,000	3,032	1
0399999.	Total - Bonds - U.S. Government						29,003,361	27,775,000	317,004	XXX
Bonds - All Other Government										
29874Q BU 7	EUROPEAN BANK RECONSTRUC 2.750 2015 04		F	04/13/2010	HSBC		999,610	1,000,000	0	1FE
1099999.	Total - Bonds - All Other Government						999,610	1,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions										
010410 6V 5	ALABAMA GENERAL OBLIGATI 5.000 2032 06			05/11/2010	CITIGROUP GLOBAL MARKETS		8,156,020	7,655,000	0	1FE
68608K ZF 8	OREGON GO BRD HIGHER ED 5.000 2027 08			04/21/2010	BAS-MERRILL LYNCH		2,651,434	2,410,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions						10,807,454	10,065,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions										
147051 TQ 9	CARY GENERAL OBLIGATION 4.000 2021 03			05/11/2010	CITIGROUP GLOBAL MARKETS		1,397,133	1,305,000	0	1FE
147051 TR 7	CARY GENERAL OBLIGATION 4.000 2022 03			05/11/2010	CITIGROUP GLOBAL MARKETS		1,185,067	1,115,000	0	1FE
249174 HM 8	DENVER CITY & CO SD#1 GO 5.500 2023 12			04/15/2010	RBC DAIN RAUSCHER INC		2,394,080	2,000,000	42,472	1FE
414004 3W 9	HARRIS CO GO REF S2007C 5.250 2027 08			04/13/2010	VINING SPARKS		1,361,904	1,200,000	10,675	1FE
426056 YG 6	HENRICO CO GENERAL OBLIG 5.000 2023 07			05/03/2010	WELLS FARGO SECURITIES		7,565,580	6,600,000	0	1FE
442565 L3 9	HOWARD CO GENERAL OBLIGA 5.000 2022 04			04/15/2010	M&T SECURITIES		1,305,733	1,150,000	799	1FE
545896 3Z 3	LOUDOUN CO GENERAL OBLIG 5.000 2025 12			04/07/2010	J P MORGAN CHASE SECURITIES INC		2,250,700	2,000,000	0	1FE
545896 4A 7	LOUDOUN CO GENERAL OBLIG 5.000 2026 12			04/07/2010	J P MORGAN CHASE SECURITIES INC		9,136,915	8,160,000	0	1FE
712838 PM 7	PEORIA GENERAL OBLIGATIO 5.000 2024 07			06/15/2010	MORGAN STANLEY		1,560,147	1,425,000	0	1FE
712838 PN 5	PEORIA GENERAL OBLIGATIO 5.000 2025 07			06/15/2010	MORGAN STANLEY		1,608,488	1,475,000	0	1FE
712838 PP 0	PEORIA GENERAL OBLIGATIO 5.000 2026 07			06/15/2010	MORGAN STANLEY		1,666,080	1,540,000	0	1FE
712838 PQ 8	PEORIA GENERAL OBLIGATIO 5.000 2027 07			06/15/2010	MORGAN STANLEY		1,717,328	1,600,000	0	1FE
725769 HN 6	PITTSYLVANIA CO GEN OBLI 5.000 2014 03			04/13/2010	DAVENPORT & COMPANY		1,031,975	930,000	0	1FE
725769 HP 1	PITTSYLVANIA CO GEN OBLI 5.000 2015 03			04/13/2010	DAVENPORT & COMPANY		1,064,456	950,000	0	1FE
725769 HR 7	PITTSYLVANIA CO GEN OBLI 5.000 2017 03			04/13/2010	DAVENPORT & COMPANY		1,177,939	1,055,000	0	1FE
725769 HS 5	PITTSYLVANIA CO GEN OBLI 4.000 2018 03			04/13/2010	DAVENPORT & COMPANY		895,493	855,000	0	1FE
725769 HT 3	PITTSYLVANIA CO GEN OBLI 4.000 2019 03			04/13/2010	DAVENPORT & COMPANY		913,229	880,000	0	1FE
725769 HU 0	PITTSYLVANIA CO GEN OBLI 4.500 2020 03			04/13/2010	DAVENPORT & COMPANY		208,445	195,000	0	1FE
725769 HV 8	PITTSYLVANIA CO GEN OBLI 5.000 2021 03			04/13/2010	DAVENPORT & COMPANY		275,978	250,000	0	1FE
725769 HW 6	PITTSYLVANIA CO GEN OBLI 5.000 2022 03			04/13/2010	DAVENPORT & COMPANY		340,067	310,000	0	1FE
725769 HX 4	PITTSYLVANIA CO GEN OBLI 5.000 2023 03			04/13/2010	DAVENPORT & COMPANY		1,505,539	1,380,000	0	1FE
779240 EQ 9	ROUND ROCK ISD GO S2009 5.000 2024 08			04/07/2010	RBC DAIN RAUSCHER INC		1,084,700	1,000,000	9,861	1FE
779240 ER 7	ROUND ROCK ISD GO S2009 5.000 2025 08			04/07/2010	JEFFERIES & CO INC		6,303,375	5,835,000	57,540	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions						47,950,349	43,210,000	121,347	XXX
Bonds - U.S. Special Revenue and Special Assessment										
040688 KH 5	ARIZONA WATER INFRAS FIN 5.000 2028 10			04/15/2010	WELLS FARGO SECURITIES		2,725,825	2,500,000	6,597	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)
709235 UE 3	PENNSYLVANIA STATE UNIVE 5.000 2029 03.....		...05/11/2010	BARCLAYS CAPITAL INC.....		.....3,003,012	.....2,780,000	.....0	1FE.....
709235 UJ 2	PENNSYLVANIA STATE UNIVE 5.000 2030 03.....		...05/11/2010	BARCLAYS CAPITAL INC.....		.....4,322,264	.....4,020,000	.....0	1FE.....
79061A BE 6	ST JOSEPH CO (UNIV NOTRE .400 2042 03.....		...04/19/2010	GOLDMAN SACHS & CO.....		.....25,000,000	.....25,000,000	.....2,918	1FE.....
882135 2L 9	TEXAS A & M UNIVERSITY R 5.000 2030 05.....		...05/06/2010	BARCLAYS CAPITAL INC.....		.....3,743,062	.....3,475,000	.....0	1FE.....
92817L MC 4	VIRGINIA RES AUTH CLEAN 5.000 2026 10.....		...04/13/2010	BAS-MERRILL LYNCH.....		.....6,510,029	.....5,875,000	.....0	1FE.....
92817L MM 2	VIRGINIA RES AUTH CLEAN 5.000 2025 10.....		...04/13/2010	BAS-MERRILL LYNCH.....		.....4,753,343	.....4,265,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....50,057,533	.....47,915,000	.....9,515	.....XXX.....
Bonds - Industrial and Miscellaneous									
26138E AH 2	DR PEPPER SNAPPLE 6.820 2018 05.....		...05/11/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,165,390	.....1,000,000	.....2,463	2FE.....
629855 AP 2	NALCO CO 8.250 2017 05.....		...05/11/2010	DEUTSCHE BANC.....		.....2,100,000	.....2,000,000	.....82,042	3FE.....
670346 AG 0	NUCOR CORP 5.750 2017 12.....		...05/07/2010	RAYMOND JAMES & ASSOC.....		.....1,111,290	.....1,000,000	.....25,715	1FE.....
84265V AD 7	SOUTHERN COPPER CORP 5.375 2020 04.....		...04/14/2010	CREDIT SUISSE FIRST BOSTON.....		.....1,008,920	.....1,000,000	.....448	2FE.....
89469A AA 2	TREEHOUSE FOODS 7.750 2018 03.....		...05/11/2010	BARCLAYS CAPITAL INC.....		.....1,030,000	.....1,000,000	.....15,500	3FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....6,415,600	.....6,000,000	.....126,168	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....145,233,906	.....135,965,000	.....574,033	.....XXX.....
8399999.	Total - Bonds.....					.....145,233,906	.....135,965,000	.....574,033	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....145,233,906	.....XXX.....	.....574,033	.....XXX.....

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

QE04.1

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 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

QE05

92931#	AT	4	06/25/2010	FHA LEHMAN 92-1 PROJ L	8,360	47,925	47,925	47,947	47,860	0	65	0	65	0	47,925	0	0	0	655	01/01/2012	1	
36202C	CF	8	06/20/2010	GNMA II PASS #1870	8,500	130	130	135	138	0	(9)	0	(9)	0	130	0	0	0	2	09/20/2024	1	
36202C	DG	5	06/20/2010	GNMA II PASS #1903	8,500	41	41	43	43	0	(3)	0	(3)	0	41	0	0	0	1	11/20/2024	1	
36202C	EL	3	06/20/2010	GNMA II PASS #1939	8,500	507	507	530	541	0	(33)	0	(33)	0	507	0	0	0	4	01/20/2025	1	
36202C	G5	6	06/20/2010	GNMA II PASS #2020	8,500	42	42	44	45	0	(3)	0	(3)	0	42	0	0	0	1	06/20/2025	1	
36202C	HP	1	06/20/2010	GNMA II PASS #2038	8,500	11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	07/20/2025	1	
36202C	J4	6	06/20/2010	GNMA II PASS #2083	8,500	19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	09/20/2025	1	
36202C	LX	9	06/20/2010	GNMA II PASS #2142	8,500	596	596	622	627	0	(31)	0	(31)	0	596	0	0	0	7	12/20/2025	1	
36202D	QY	0	06/20/2010	GNMA II PASS #3171	5,500	9,578	9,578	9,150	9,287	0	291	0	291	0	9,578	0	0	0	82	12/20/2031	1	
36202D	6D	8	06/20/2010	GNMA II PASS #3568	5,000	71,604	71,604	68,751	69,567	0	2,037	0	2,037	0	71,604	0	0	0	578	06/20/2034	1	
36202E	UR	8	06/20/2010	GNMA II PASS #4192	4,500	276,059	276,059	252,076	255,533	0	20,526	0	20,526	0	276,059	0	0	0	1,984	07/20/2038	1	
36202E	XT	1	06/20/2010	GNMA II PASS #4290	5,500	309,545	309,545	308,384	308,451	0	1,094	0	1,094	0	309,545	0	0	0	2,825	11/20/2038	1	
36216X	AK	7	06/15/2010	GNMA PASS TH #177410	9,000	1,566	1,566	1,671	1,642	0	(76)	0	(76)	0	1,566	0	0	0	33	01/15/2020	1	
36217X	MB	3	06/15/2010	GNMA PASS TH #206554	9,000	425	425	454	447	0	(22)	0	(22)	0	425	0	0	0	6	09/15/2020	1	
36220H	BL	3	06/15/2010	GNMA PASS TH #278243	9,000	72	72	77	76	0	(4)	0	(4)	0	72	0	0	0	1	02/15/2020	1	
36220R	QG	6	06/15/2010	GNMA PASS TH #285855	9,000	152	152	162	163	0	(11)	0	(11)	0	152	0	0	0	2	06/15/2020	1	
36220S	4X	1	06/15/2010	GNMA PASS TH #287138	9,000	26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	02/15/2020	1	
36220U	5V	9	06/15/2010	GNMA PASS TH #288960	9,000	206	206	220	218	0	(12)	0	(12)	0	206	0	0	0	3	03/15/2020	1	
36220V	FQ	7	06/15/2010	GNMA PASS TH #289175	9,000	491	491	524	510	0	(20)	0	(20)	0	491	0	0	0	7	05/15/2020	1	
36220X	K7	9	06/15/2010	GNMA PASS TH #291118	9,000	111	111	118	117	0	(7)	0	(7)	0	111	0	0	0	2	07/15/2020	1	
36223B	M4	9	06/15/2010	GNMA PASS TH #302879	9,000	52	52	56	55	0	(3)	0	(3)	0	52	0	0	0	1	04/15/2021	1	
36223D	VN	3	06/15/2010	GNMA PASS TH #304921	9,000	172	172	183	180	0	(8)	0	(8)	0	172	0	0	0	3	03/15/2021	1	
36223N	VQ	4	06/15/2010	GNMA PASS TH #313023	9,000	116	116	124	122	0	(6)	0	(6)	0	116	0	0	0	2	09/15/2021	1	
36223R	CZ	6	06/15/2010	GNMA PASS TH #315188	9,000	257	257	274	269	0	(12)	0	(12)	0	257	0	0	0	4	06/15/2022	1	
36223T	VY	4	06/15/2010	GNMA PASS TH #317531	9,000	108	108	115	112	0	(4)	0	(4)	0	108	0	0	0	2	01/15/2022	1	
36203X	GY	6	06/15/2010	GNMA PASS TH #362115	9,000	146	146	155	155	0	(10)	0	(10)	0	146	0	0	0	2	11/15/2023	1	
36205G	4M	0	06/15/2010	GNMA PASS TH #390628	9,000	169	169	180	179	0	(10)	0	(10)	0	169	0	0	0	3	07/15/2024	1	
36206J	F8	2	06/15/2010	GNMA PASS TH #412491	8,500	13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	08/15/2026	1	
36290S	WE	7	06/15/2010	GNMA PASS TH #616345	4,500	139,474	139,474	139,714	139,547	0	(73)	0	(73)	0	139,474	0	0	0	1,161	04/15/2019	1	
36291F	3W	6	06/15/2010	GNMA PASS TH #627313	4,500	204,332	204,332	204,683	204,444	0	(112)	0	(112)	0	204,332	0	0	0	1,052	06/15/2019	1	
831641	DQ	5	05/10/2010	SBIC 2003-P10B 1	5,136	49,993	49,993	49,993	49,993	0	0	0	0	0	49,993	0	0	0	626	08/10/2013	1	
831641	DS	1	05/10/2010	SBIC 2004-P10A 1	4,504	18,831	18,831	18,831	18,831	0	0	0	0	0	18,831	0	0	0	207	02/10/2014	1	
0399999	Total - Bonds - U.S. Government						1,132,767	1,132,767	1,105,289	1,109,224	0	23,543	0	23,543	0	1,132,767	0	0	0	9,256	XXX	XXX

Bonds - U.S. States, Territories and Possessions

649787	5Y	0	06/16/2010	NEW YORK GENERAL OBLIG 4.000		1,074,050	1,000,000	1,004,860	1,004,110	0	(210)	0	(210)	0	1,003,900	0	70,150	70,150	12,222	03/01/2018	1FE
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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 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.							
917542 MG 4	UTAH GENERAL OBLIGATIO 5.000		04/29/2010	J P MORGAN CHASE SECURIT..		5,716,150	5,000,000	5,803,400	5,382,850	0	(26,550)	0	(26,550)	0	5,356,300	0	359,850	359,850	82,639	07/01/2014	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					6,790,200	6,000,000	6,808,260	6,386,960	0	(26,760)	0	(26,760)	0	6,360,200	0	430,000	430,000	94,861	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
303820 D8 4	FAIRFAX CO GO S2002A 5.000		06/01/2010	REDEEMED		8,736,500	8,650,000	8,656,401	8,727,677	0	8,823	0	8,823	0	8,736,500	0	0	0	216,250	06/01/2022	1FE
412486 3G 5	HARFORD COUNTY GENERAL 5.000		04/28/2010	TD SECURITIES		4,483,520	4,000,000	4,493,760	4,429,400	0	(40,480)	0	(40,480)	0	4,388,920	0	94,600	94,600	67,778	07/01/2013	1FE
412486 3H 3	HARFORD COUNTY GENERAL 5.000		04/26/2010	JEFFERIES & CO INC.		6,279,185	5,500,000	6,242,665	6,166,380	0	(46,585)	0	(46,585)	0	6,119,795	0	159,390	159,390	90,139	07/01/2014	1FE
412486 3J 9	HARFORD COUNTY GENERAL 5.000		04/26/2010	JEFFERIES & CO INC.		6,350,685	5,500,000	6,313,395	6,244,810	0	(41,910)	0	(41,910)	0	6,202,900	0	147,785	147,785	90,139	07/01/2015	1FE
544351 CR 8	LOS ANGELES GENERAL OB 5.000		06/16/2010	CABRERA CAPITAL MARKETS..		2,594,911	2,395,000	2,566,841	2,500,404	0	(7,904)	0	(7,904)	0	2,492,500	0	102,410	102,410	36,590	09/01/2020	1FE
584002 NH 8	MECKLENBURG CO GENERAL 5.000		04/23/2010	GOLDMAN SACHS & CO		5,748,800	5,000,000	5,790,900	5,745,900	0	(44,750)	0	(44,750)	0	5,701,150	0	47,650	47,650	39,583	03/01/2015	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					34,193,601	31,045,000	34,063,962	33,814,571	0	(172,806)	0	(172,806)	0	33,641,765	0	551,835	551,835	540,479	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
592247 U9 9	METRO PIER & EXP AUTH		06/29/2010	RBC DAIN RAUSCHER INC		4,355,673	4,555,000	2,585,657	3,950,233	0	115,515	0	115,515	0	4,065,747	0	289,926	289,926	0	06/15/2012	1FE
592247 N9 7	METRO PIER & EXP AUTH		06/28/2010	GMS GROUP		2,654,398	3,725,000	1,784,536	2,280,035	0	32,072	0	32,072	0	2,312,108	0	342,290	342,290	0	06/15/2027	1FE
64988P RN 8	NEW YORK MTG AGY REV H 4.800		04/01/2010	PAID ON PRINCIPAL		385,000	385,000	385,000	385,000	0	0	0	0	385,000	0	0	0	9,240	10/01/2022	1FE	
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		404,212	404,212	402,949	403,138	0	1,074	0	1,074	0	404,212	0	0	0	2,834	12/15/2033	1
31292G GN 0	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		52	52	50	51	0	1	0	1	0	52	0	0	0	0	01/15/2023	1
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		40,858	40,858	41,801	42,145	0	(1,288)	0	(1,288)	0	40,858	0	0	0	370	11/15/2032	1
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		06/15/2010	PAID ON PRINCIPAL		978,190	978,190	975,133	975,664	0	2,526	0	2,526	0	978,190	0	0	0	7,985	10/15/2033	1
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		06/15/2010	PAID ON PRINCIPAL		357,990	357,990	347,240	350,369	0	7,621	0	7,621	0	357,990	0	0	0	3,322	12/15/2033	1
31293W LD 0	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		517	517	545	580	0	(64)	0	(64)	0	517	0	0	0	6	09/15/2029	1
31298P VR 8	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		10,762	10,762	11,350	12,822	0	(2,060)	0	(2,060)	0	10,762	0	0	0	125	06/15/2031	1
31298Q SR 0	FHLMC GOLD PASSTHRU 7.500		06/15/2010	PAID ON PRINCIPAL		24	24	25	27	0	(3)	0	(3)	0	24	0	0	0	0	07/15/2031	1
31288A ML 6	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		320	320	337	360	0	(40)	0	(40)	0	320	0	0	0	4	10/15/2032	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		63,286	63,286	64,747	65,419	0	(2,133)	0	(2,133)	0	63,286	0	0	0	469	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		446	446	456	464	0	(18)	0	(18)	0	446	0	0	0	4	03/15/2033	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		557	557	543	548	0	9	0	9	0	557	0	0	0	5	09/15/2023	1
313956 LG 7	FHLMC GOLD PASSTHRU 8.000		06/15/2010	PAID ON PRINCIPAL		4,409	4,409	4,412	4,401	0	8	0	8	0	4,409	0	0	0	59	05/15/2012	1
313956 LH 5	FHLMC GOLD PASSTHRU 8.000		06/15/2010	PAID ON PRINCIPAL		213	213	214	213	0	0	0	0	0	213	0	0	0	3	05/15/2012	1
313956 LT 9	FHLMC GOLD PASSTHRU 8.000		06/15/2010	PAID ON PRINCIPAL		65	65	65	65	0	0	0	0	0	65	0	0	0	1	05/15/2012	1
313981 BL 5	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		99	99	96	97	0	2	0	2	0	99	0	0	0	1	09/15/2023	1
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		06/15/2010	PAID ON PRINCIPAL		559	559	542	548	0	11	0	11	0	559	0	0	0	7	10/15/2023	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		440,483	440,483	450,636	451,640	0	(11,157)	0	(11,157)	0	440,483	0	0	0	4,148	04/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2010	PAID ON PRINCIPAL		345,851	345,851	307,951	316,224	0	29,627	0	29,627	0	345,851	0	0	0	2,645	05/15/2034	1
31281A MV 1	FHLMC GOLD PASSTHRU 6.000		06/15/2010	PAID ON PRINCIPAL		91,378	91,378	82,649	84,779	0	6,599	0	6,599	0	91,378	0	0	0	836	11/15/2026	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		06/15/2010	PAID ON PRINCIPAL		352	352	351	351	0	1	0	1	0	352	0	0	0	4	05/15/2028	1
31371K D9 9	FNMA PASS TH #254028 6.500		06/25/2010	PAID ON PRINCIPAL		27,055	27,055	27,625	27,570	0	(515)	0	(515)	0	27,055	0	0	0	204	09/25/2031	1
31371K EJ 6	FNMA PASS TH #254037 5.500		06/25/2010	PAID ON PRINCIPAL		10,882	10,882	10,848	10,847	0	35	0	35	0	10,882	0	0	0	99	10/25/2016	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei 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	Maturity Date	NAIC Designation or Market Indicator (a)
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2010	PAID ON PRINCIPAL		126,748	126,748	127,025	126,761	0	(14)	0	(14)	0	126,748	0	0	0	909	11/25/2018	1
31374J ZW 4	FNMA PASS TH #315857 7.500		06/25/2010	PAID ON PRINCIPAL		51	51	51	51	0	(0)	0	(0)	0	51	0	0	0	1	02/25/2023	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2010	PAID ON PRINCIPAL		419,780	419,780	418,863	418,685	0	1,095	0	1,095	0	419,780	0	0	0	3,769	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		06/25/2010	PAID ON PRINCIPAL		5,075	5,075	4,897	4,964	0	111	0	111	0	5,075	0	0	0	31	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2010	PAID ON PRINCIPAL		15	15	15	15	0	0	0	0	0	15	0	0	0	0	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		06/25/2010	PAID ON PRINCIPAL		48,906	48,906	48,654	48,673	0	233	0	233	0	48,906	0	0	0	295	04/25/2028	1
31383L VW 2	FNMA PASS TH #506529 6.000		06/25/2010	PAID ON PRINCIPAL		535	535	496	507	0	29	0	29	0	535	0	0	0	5	07/25/2029	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2010	PAID ON PRINCIPAL		30,941	30,941	32,343	33,979	0	(3,038)	0	(3,038)	0	30,941	0	0	0	290	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		06/25/2010	PAID ON PRINCIPAL		27,024	27,024	27,670	27,551	0	(527)	0	(527)	0	27,024	0	0	0	249	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723 5.500		06/25/2010	PAID ON PRINCIPAL		20,115	20,115	20,056	20,056	0	60	0	60	0	20,115	0	0	0	185	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157 5.500		06/25/2010	PAID ON PRINCIPAL		9,417	9,417	9,389	9,390	0	27	0	27	0	9,417	0	0	0	86	03/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		06/25/2010	PAID ON PRINCIPAL		26,481	26,481	26,399	26,398	0	84	0	84	0	26,481	0	0	0	337	04/25/2016	1
31387A 6L 4	FNMA PASS TH #578775 5.500		06/25/2010	PAID ON PRINCIPAL		20,074	20,074	20,011	20,013	0	61	0	61	0	20,074	0	0	0	193	05/25/2016	1
31387D VL 0	FNMA PASS TH #581219 5.500		06/25/2010	PAID ON PRINCIPAL		2,292	2,292	2,285	2,285	0	7	0	7	0	2,292	0	0	0	21	05/25/2016	1
31387H 7K 0	FNMA PASS TH #585098 5.500		06/25/2010	PAID ON PRINCIPAL		4,625	4,625	4,611	4,610	0	15	0	15	0	4,625	0	0	0	42	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #591322 5.500		06/25/2010	PAID ON PRINCIPAL		3,017	3,017	3,007	3,008	0	9	0	9	0	3,017	0	0	0	28	07/25/2016	1
31387W 2L 0	FNMA PASS TH #596679 6.500		06/25/2010	PAID ON PRINCIPAL		19,453	19,453	19,915	19,921	0	(468)	0	(468)	0	19,453	0	0	0	249	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		06/25/2010	PAID ON PRINCIPAL		149,702	149,702	152,859	152,561	0	(2,859)	0	(2,859)	0	149,702	0	0	0	1,267	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397 5.500		06/25/2010	PAID ON PRINCIPAL		9,039	9,039	9,011	9,010	0	29	0	29	0	9,039	0	0	0	83	07/25/2016	1
31388A K6 0	FNMA PASS TH #598917 5.500		06/25/2010	PAID ON PRINCIPAL		1,687	1,687	1,681	1,682	0	5	0	5	0	1,687	0	0	0	15	10/25/2016	1
31388D 6W 3	FNMA PASS TH #602185 5.500		06/25/2010	PAID ON PRINCIPAL		69,088	69,088	68,872	68,872	0	216	0	216	0	69,088	0	0	0	450	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588 5.500		06/25/2010	PAID ON PRINCIPAL		61,557	61,557	61,365	61,355	0	203	0	203	0	61,557	0	0	0	784	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		06/25/2010	PAID ON PRINCIPAL		11,284	11,284	11,249	11,247	0	37	0	37	0	11,284	0	0	0	104	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596 5.500		06/25/2010	PAID ON PRINCIPAL		11,167	11,167	11,132	11,130	0	37	0	37	0	11,167	0	0	0	103	09/25/2016	1
31388E TA 4	FNMA PASS TH #602745 5.500		06/25/2010	PAID ON PRINCIPAL		11,522	11,522	11,486	11,487	0	36	0	36	0	11,522	0	0	0	138	08/25/2016	1
31388J JU 0	FNMA PASS TH #606075 5.500		06/25/2010	PAID ON PRINCIPAL		3,643	3,643	3,632	3,632	0	11	0	11	0	3,643	0	0	0	33	10/25/2016	1
31388P PY 1	FNMA PASS TH #610739 5.500		06/25/2010	PAID ON PRINCIPAL		35,797	35,797	35,685	35,686	0	111	0	111	0	35,797	0	0	0	329	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		06/25/2010	PAID ON PRINCIPAL		27,708	27,708	27,621	27,620	0	88	0	88	0	27,708	0	0	0	226	10/25/2016	1
31390K RG 5	FNMA PASS TH #648587 7.500		06/25/2010	PAID ON PRINCIPAL		616	616	644	680	0	(64)	0	(64)	0	616	0	0	0	8	05/25/2032	1
31390N TM 4	FNMA PASS TH #651356 5.500		06/25/2010	PAID ON PRINCIPAL		37,446	37,446	37,440	37,427	0	19	0	19	0	37,446	0	0	0	343	07/25/2017	1
31402C QM 7	FNMA PASS TH #725060 6.000		06/25/2010	PAID ON PRINCIPAL		36,997	36,997	37,861	37,888	0	(891)	0	(891)	0	36,997	0	0	0	337	01/25/2034	1
31402E S3 3	FNMA PASS TH #726938 4.500		06/25/2010	PAID ON PRINCIPAL		3,862	3,862	3,722	3,765	0	97	0	97	0	3,862	0	0	0	26	08/25/2033	1
31402J ZY 6	FNMA PASS TH #730759 4.500		06/25/2010	PAID ON PRINCIPAL		5,263	5,263	5,072	5,129	0	134	0	134	0	5,263	0	0	0	54	08/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		06/25/2010	PAID ON PRINCIPAL		36,767	36,767	35,434	35,818	0	949	0	949	0	36,767	0	0	0	243	08/25/2033	1
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2010	PAID ON PRINCIPAL		57,790	57,790	57,916	57,819	0	(29)	0	(29)	0	57,790	0	0	0	435	11/25/2018	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei 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	Maturity Date	NAIC Design- ation or Market Indicator (a)
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2010	PAID ON PRINCIPAL		82,836	82,836	83,017	82,856	0	(20)	0	(20)	0	82,836	0	0	0	615	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992 5.500		06/25/2010	PAID ON PRINCIPAL		86,407	86,407	86,216	86,173	0	234	0	234	0	86,407	0	0	0	1,096	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772 5.000		06/25/2010	PAID ON PRINCIPAL		45,512	45,512	45,475	45,447	0	66	0	66	0	45,512	0	0	0	349	08/25/2035	1
68608R VS 9	OREGON HSG & CMNTY SVC 6.200		04/01/2010	PAID ON PRINCIPAL		50,000	50,000	51,163	50,000	0	0	0	0	0	50,000	0	0	0	775	07/01/2028	1FE
938865 BL 5	WASHINGTON HSG DEV COR 7.250		06/01/2010	REDEEMED		22,457	22,457	20,899	21,415	0	22	0	22	0	21,437	0	1,020	1,020	272	06/01/2020	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		06/15/2010	PAID ON PRINCIPAL		515,605	515,605	474,311	496,552	0	19,053	0	19,053	0	515,605	0	0	0	4,905	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		06/15/2010	PAID ON PRINCIPAL		23,327	23,327	22,878	23,037	0	290	0	290	0	23,327	0	0	0	257	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 19.968		06/15/2010	PAID ON PRINCIPAL		71,637	71,637	70,115	70,530	0	1,107	0	1,107	0	71,637	0	0	0	3,612	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.002		05/15/2010	PAID ON PRINCIPAL		37,590	37,590	36,791	37,009	0	581	0	581	0	37,590	0	0	0	1,269	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.216		04/15/2010	PAID ON PRINCIPAL		73,777	73,777	72,209	72,637	0	1,140	0	1,140	0	73,777	0	0	0	1,247	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		06/15/2010	PAID ON PRINCIPAL		364,175	364,175	360,818	362,232	0	1,943	0	1,943	0	364,175	0	0	0	3,856	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		06/15/2010	PAID ON PRINCIPAL		918,658	918,658	841,659	883,624	0	35,035	0	35,035	0	918,658	0	0	0	7,983	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2010	PAID ON PRINCIPAL		5,448	5,448	5,635	5,797	0	(349)	0	(349)	0	5,448	0	0	0	54	12/25/2041	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		06/25/2010	PAID ON PRINCIPAL		355,135	355,135	327,345	342,288	0	12,847	0	12,847	0	355,135	0	0	0	3,668	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		06/25/2010	PAID ON PRINCIPAL		729,454	729,454	664,974	700,321	0	29,133	0	29,133	0	729,454	0	0	0	6,943	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		06/25/2010	PAID ON PRINCIPAL		335,594	335,594	335,699	334,890	0	703	0	703	0	335,594	0	0	0	3,133	01/25/2032	1
3133TL 4S 4	FSPC T-017 A5 7.160		06/25/2010	PAID ON PRINCIPAL		62,860	62,860	62,851	62,576	0	285	0	285	0	62,860	0	0	0	737	07/25/2029	1FE
3837H4 U9 4	GNR 2000-34 ZB CMO 7.500		06/20/2010	PAID ON PRINCIPAL		81,844	81,844	83,928	81,558	0	286	0	286	0	81,844	0	0	0	1,017	10/20/2030	1
383739 JF 7	GNR 2001-4 ZC CMO 6.500		06/20/2010	PAID ON PRINCIPAL		199,333	199,333	189,743	193,326	0	6,007	0	6,007	0	199,333	0	0	0	2,226	03/20/2031	1
30250G AA 6	SSGN 2010-S1 1A 144A (.797		04/01/2010	PAID ON PRINCIPAL		785,873	785,873	785,873	785,873	0	0	0	0	0	785,873	0	0	0	341	02/25/2048	1FE
30250G AA 6	SSGN 2010-S1 1A 144A (.903		06/08/2010	PAID ON PRINCIPAL		285,559	285,559	285,559	285,559	0	0	0	0	0	285,559	0	0	0	527	02/25/2048	1FE
38373Y UH 5	GNR 2003-5 B (PROJECT 4.486		06/16/2010	PAID ON PRINCIPAL		303,489	303,489	300,833	303,572	0	(83)	0	(83)	0	303,489	0	0	0	2,148	10/16/2025	1
31999999	Total - Bonds - U.S. Special Revenue & Assessment					16,945,683	18,215,612	14,032,116	16,030,531	0	281,916	0	281,916	0	16,312,447	0	633,236	633,236	91,070	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00834# AC 2	ADVANTAGE CAPITAL HAWA 14.000		04/30/2010	VARIOUS		67,288	67,288	67,288	67,288	0	0	0	0	0	67,288	0	0	0	21,961	11/30/2023	1
03523T AS 7	ANHEUSER BUSCH INBEV W 3.625		06/02/2010	CITIGROUP GLOBAL MARKETS		1,004,460	1,000,000	997,970	997,970	0	55	0	55	0	998,025	0	6,435	6,435	6,847	04/15/2015	2FE
05565S AA 2	BNSF 2006-2 TRUST 5.629		04/01/2010	PAID ON PRINCIPAL		100,161	100,161	100,161	100,161	0	0	0	0	0	100,161	0	0	0	2,819	04/01/2024	1FE
17290C AB 2	CITIGROUP INC 1.875		05/27/2010	CITIGROUP GLOBAL MARKETS		2,028,800	2,000,000	1,994,780	1,995,867	0	729	0	729	0	1,996,595	0	32,205	32,205	21,354	05/07/2012	1FE
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		06/01/2010	VARIOUS		277,243	277,243	277,243	277,243	0	0	0	0	0	277,243	0	0	0	17,365	03/01/2013	1FE
361477 AA 0	GATX PASS-THRU CERT 20 9.000		05/17/2010	PAID ON PRINCIPAL		26,883	26,883	26,883	26,883	0	0	0	0	0	26,883	0	0	0	1,210	11/15/2013	1FE
437410 AB 9	HOMER CITY FUND 8.734		04/01/2010	PAID ON PRINCIPAL		50,000	50,000	50,000	48,250	1,750	0	0	1,750	0	50,000	0	0	0	2,184	10/01/2026	3FE
460690 AV 2	INTERPUBLIC GROUP 6.250		06/30/2010	VARIOUS		3,010,000	3,000,000	2,872,500	2,880,000	31,503	7,716	0	39,219	0	2,919,219	0	90,781	90,781	93,750	11/15/2014	3FE
46625H HB 9	JP MORGAN CHASE 4.750		06/23/2010	MORGAN STANLEY		1,066,030	1,000,000	996,830	997,744	0	304	0	304	0	998,048	0	67,982	67,982	31,271	05/01/2013	1FE
67021C AD 9	NSTAR ELECTRIC 7.800		05/15/2010	MATURED		200,000	200,000	211,180	202,253	0	(2,253)	0	(2,253)	0	200,000	0	0	0	7,800	05/15/2010	1FE
69073T AJ 2	OWENS-BROCKWAY 8.250		06/25/2010	REDEEMED		1,039,094	1,025,000	950,688	966,548	0	7,208	0	7,208	0	973,755	0	65,338	65,338	51,677	05/15/2013	3FE
713448 BG 2	PEPSICO INC 4.650		06/08/2010	RBC CAPITAL MARKETS		1,083,260	1,000,000	999,080	999,404	0	61	0	61	0	999,465	0	83,795	83,795	14,983	02/15/2013	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than 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	Maturity Date	NAIC Designation or Market Indicator (a)
86183@ AA 4	STONEHENGE CAP FUND CO 8.905.....		04/30/2010	MATURED.....		8,873	8,873	8,873	8,873	0	0	0	0	0	8,873	0	0	0	1,596	03/01/2013	1FE.....
20272B AC 8	COMMONWEALTH BANK OF A 2.500.....	F..	06/02/2010	BAS-MERRILL LYNCH.....		2,038,920	2,000,000	1,992,820	1,993,905	0	881	0	881	0	1,994,786	0	44,134	44,134	24,583	12/10/2012	1FE.....
876780 AA 5	TAYARRA LTD 3.628.....	F..	05/17/2010	PAID ON PRINCIPAL.....		33,699	33,699	33,699	33,699	0	0	0	0	0	33,699	0	0	0	245	02/15/2022	1.....
872402 AK 8	TFM SA DE CV 9.375.....	F..	06/04/2010	REDEEMED.....		197,524	193,000	201,685	196,401	0	(1,045)	0	(1,045)	0	195,356	0	2,168	2,168	10,705	05/01/2012	3FE.....
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000.....		06/25/2010	PAID ON PRINCIPAL.....		64,211	64,211	64,783	64,475	0	(264)	0	(264)	0	64,211	0	0	0	621	12/25/2018	1Z*.....
15132E AR 9	CDMC 2002-4 A1 CMO 6.500.....		06/25/2010	PAID ON PRINCIPAL.....		1,556	1,556	1,580	1,550	0	6	0	6	0	1,556	0	0	0	17	07/25/2032	1Z*.....
161546 GB 6	CFAB 2003-4 2A2 .846.....		04/25/2010	PAID ON PRINCIPAL.....		2,396	2,396	2,396	2,396	0	0	0	0	0	2,396	0	0	0	0	05/25/2033	1Z*.....
161546 GB 6	CFAB 2003-4 2A2 .942.....		05/25/2010	PAID ON PRINCIPAL.....		514	514	514	514	0	0	0	0	0	514	0	0	0	1	05/25/2033	1Z*.....
161546 GB 6	CFAB 2003-4 2A2 .947.....		06/25/2010	PAID ON PRINCIPAL.....		5,124	5,124	5,124	5,124	0	0	0	0	0	5,124	0	0	0	12	05/25/2033	1Z*.....
66987X CD 5	NHEL 2003-1 A1 1.006.....		04/25/2010	PAID ON PRINCIPAL.....		2,134	2,134	1,999	1,999	0	135	0	135	0	2,134	0	0	0	0	05/25/2033	1Z*.....
66987X CD 5	NHEL 2003-1 A1 1.102.....		05/25/2010	PAID ON PRINCIPAL.....		5,606	5,606	5,252	5,252	0	354	0	354	0	5,606	0	0	0	10	05/25/2033	1Z*.....
66987X CD 5	NHEL 2003-1 A1 1.107.....		06/25/2010	PAID ON PRINCIPAL.....		3,690	3,690	3,457	3,457	0	233	0	233	0	3,690	0	0	0	10	05/25/2033	1Z*.....
76110W UX 2	RASC 2003-KS10 A16 4.540.....		06/25/2010	PAID ON PRINCIPAL.....		22,991	22,991	22,987	22,949	0	42	0	42	0	22,991	0	0	0	184	12/25/2033	1Z*.....
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250.....		06/25/2010	PAID ON PRINCIPAL.....		761,631	761,631	773,889	763,521	0	(1,889)	0	(1,889)	0	761,631	0	0	0	5,888	02/25/2018	1Z*.....
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000.....		06/25/2010	PAID ON PRINCIPAL.....		273,307	273,307	266,304	268,254	0	5,053	0	5,053	0	273,307	0	0	0	2,390	03/25/2018	1Z*.....
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750.....		06/25/2010	PAID ON PRINCIPAL.....		111,174	111,174	111,521	111,266	0	(92)	0	(92)	0	111,174	0	0	0	923	07/25/2018	1Z*.....
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750.....		06/25/2010	PAID ON PRINCIPAL.....		696,270	696,270	697,521	695,791	0	479	0	479	0	696,270	0	0	0	5,243	12/25/2018	1Z*.....
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500.....		06/25/2010	PAID ON PRINCIPAL.....		213,143	213,143	210,901	211,570	0	1,573	0	1,573	0	213,143	0	0	0	1,553	07/25/2019	1Z*.....
02660T BM 4	AHM 2004-3 3A 2.340.....		06/25/2010	PAID ON PRINCIPAL.....		76,563	76,563	70,941	70,941	0	5,623	0	5,623	0	76,563	0	0	0	238	10/25/2034	1Z*.....
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500.....		06/25/2010	PAID ON PRINCIPAL.....		560,705	560,705	556,062	557,182	0	3,524	0	3,524	0	560,705	0	0	0	4,543	08/25/2019	1Z*.....
02150J AC 6	CWALT 2007-9T1 1A3 6.000.....		06/25/2010	PAID ON PRINCIPAL.....		234,141	234,141	120,360	169,286	(0)	64,855	0	64,855	0	234,141	0	0	0	2,360	05/25/2037	1Z*.....
76110W PG 5	RASC 2002-KS4 A1IB (AM) .746.....		04/25/2010	PAID ON PRINCIPAL.....		654	654	501	318	289	48	0	337	0	654	0	0	0	0	07/25/2032	1Z*.....
76110W PG 5	RASC 2002-KS4 A1IB (AM) .842.....		05/25/2010	PAID ON PRINCIPAL.....		1,257	1,257	962	610	556	91	0	647	0	1,257	0	0	0	2	07/25/2032	1Z*.....
76110W PG 5	RASC 2002-KS4 A1IB (AM) .847.....		06/25/2010	PAID ON PRINCIPAL.....		2,117	2,117	1,620	1,028	936	154	0	1,090	0	2,117	0	0	0	4	07/25/2032	1Z*.....
05947U LW 6	BACM 2003-2 A2 4.342.....		06/11/2010	PAID ON PRINCIPAL.....		315,157	315,157	316,749	315,014	0	143	0	143	0	315,157	0	0	0	2,281	03/11/2041	1FE.....
46625M CU 1	JPMCC 2001-CIB2 A3 6.429.....		06/15/2010	PAID ON PRINCIPAL.....		79,718	79,718	82,997	80,098	0	(380)	0	(380)	0	79,718	0	0	0	1,128	04/15/2035	1FE.....
69348H DF 2	PNCMA 2001-C1 A2 6.360.....		06/14/2010	PAID ON PRINCIPAL.....		288,999	288,999	298,301	289,822	0	(823)	0	(823)	0	288,999	0	0	0	3,979	03/12/2034	1FE.....
09774X BU 5	BCM 2001-A A 6.805.....		06/15/2010	PAID ON PRINCIPAL.....		161,989	161,989	159,155	159,257	0	2,733	0	2,733	0	161,989	0	0	0	1,850	12/15/2030	2FE.....
393505 A6 9	GT 1998-2 A5 6.240.....		06/01/2010	PAID ON PRINCIPAL.....		109,740	109,740	90,124	90,399	0	19,341	0	19,341	0	109,740	0	0	0	1,140	12/01/2028	3FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					16,227,023	15,976,935	15,647,678	15,684,561	35,034	114,590	0	149,624	0	15,834,185	0	392,838	392,838	344,726	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					75,289,273	72,370,314	71,657,305	73,025,847	35,034	220,484	0	255,517	0	73,281,364	0	2,007,909	2,007,909	1,080,392	XXX...	XXX...
8399999.	Total - Bonds.....					75,289,273	72,370,314	71,657,305	73,025,847	35,034	220,484	0	255,517	0	73,281,364	0	2,007,909	2,007,909	1,080,392	XXX...	XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					75,289,273	XXX.....	71,657,305	73,025,847	35,034	220,484	0	255,517	0	73,281,364	0	2,007,909	2,007,909	1,080,392	XXX...	XXX...

QE054

(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 A-Sn 1-Footernote
NONE**

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

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

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

**Sch. DB-Pt D
NONE**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(22,542,050)	.....(15,266,262)	.....(13,722,562)	XXX..
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....32,036	.....29,624	.....8,623	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(119,990)	.....(197,170)	.....(1,212)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(22,630,004)	.....(15,433,808)	.....(13,715,152)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(22,630,004)	.....(15,433,808)	.....(13,715,152)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(22,630,004)	.....(15,433,808)	.....(13,715,152)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE10