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QUARTERLY STATEMENT

AS OF JUNE 30, 2012

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) NAIC Company Code 25658 Employer's ID Number 06-0566050

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

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

OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of July, 2012

Notary Public

My Commission Expires September 30, 2012

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	12,757,443,613	0	12,757,443,613	12,867,340,653
2. Stocks:				
2.1 Preferred stocks	59,803,185	0	59,803,185	59,115,935
2.2 Common stocks	3,553,453,391	39,095,274	3,514,358,117	3,332,764,668
3. Mortgage loans on real estate:				
3.1 First liens	31,075,392	0	31,075,392	31,960,707
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	194,975,995	0	194,975,995	197,891,542
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(560,201,505)), cash equivalents ($.....0) and short-term investments ($.....459,822,984)	(100,378,521)	0	(100,378,521)	(512,369,453)
6. Contract loans (including $.....0 premium notes)	955,625	955,625	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	780,250,228	165,690,272	614,559,956	609,921,369
9. Receivables for securities	65,915	0	65,915	1,119,650
10. Securities lending reinvested collateral assets	58,688,941	0	58,688,941	47,186,079
11. Aggregate write-ins for invested assets	(6,822,696)	0	(6,822,696)	(7,828,675)
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,329,511,068	205,741,170	17,123,769,898	16,627,102,474
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	155,021,668	0	155,021,668	160,151,382
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	650,995,430	37,528,734	613,466,696	334,818,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....19,601,329 earned but unbilled premiums)	981,733,091	7,292,957	974,440,134	887,206,397
15.3 Accrued retrospective premiums	29,918,651	668,303	29,250,348	43,360,947
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,393,775,508	0	1,393,775,508	1,705,194,806
16.2 Funds held by or deposited with reinsured companies	3,658,754	0	3,658,754	3,853,771
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	33,035,270	0	33,035,270	0
18.2 Net deferred tax asset	816,266,575	362,036,166	454,230,409	495,739,615
19. Guaranty funds receivable or on deposit	2,761,267	0	2,761,267	4,163,092
20. Electronic data processing equipment and software	40,892,534	0	40,892,534	39,430,207
21. Furniture and equipment, including health care delivery assets ($.....0)	244,270,707	244,270,707	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	277,429,189
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,182,841,653	779,822,605	403,019,049	370,202,823
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	22,864,682,176	1,637,360,642	21,227,321,534	20,948,653,374
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	22,864,682,176	1,637,360,642	21,227,321,534	20,948,653,374
DETAILS OF WRITE-INS				
1101. Deferred gain/loss	(6,822,696)	0	(6,822,696)	(7,828,675)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(6,822,696)	0	(6,822,696)	(7,828,675)
2501. COLI supplemental benefits trust	134,880,497	0	134,880,497	130,470,614
2502. Suspense, undistributed payments	118,054,171	0	118,054,171	69,793,170
2503. Equities and deposits in pools and associations	49,444,574	0	49,444,574	68,833,124
2598. Summary of remaining write-ins for Line 25 from overflow page	880,462,412	779,822,605	100,639,807	101,105,915
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,182,841,653	779,822,605	403,019,049	370,202,823

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....925,350,822)	6,992,734,166	6,941,647,410
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,029,281,669	1,185,923,481
3.	Loss adjustment expenses	1,540,263,408	1,558,083,496
4.	Commissions payable, contingent commissions and other similar charges	93,649,412	126,458,140
5.	Other expenses (excluding taxes, licenses and fees)	88,452,224	106,677,202
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	73,716,110	83,311,074
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	39,303,364
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 $.....7,473,731,104 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act	2,057,661,071	1,985,991,936
10.	Advance premium	85,859,602	68,317,105
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,196,206	10,768,744
12.	Ceded reinsurance premiums payable (net of ceding commissions)	88,261,787	87,967,346
13.	Funds held by company under reinsurance treaties	124,465,004	183,234,061
14.	Amounts withheld or retained by company for account of others	1,056,772,039	1,063,989,902
15.	Remittances and items not allocated	266,018,873	224,037,217
16.	Provision for reinsurance	201,381,765	201,381,765
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	310,184,505	0
20.	Derivatives	0	0
21.	Payable for securities	36,214,345	7,402,643
22.	Payable for securities lending	58,688,941	47,186,079
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	49,920,245	51,706,210
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,165,721,371	13,973,387,175
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,165,721,371	13,973,387,175
29.	Aggregate write-ins for special surplus funds	27,371,585	150,091,175
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,789,282,957	2,580,229,403
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,061,600,163	6,975,266,199
38.	Totals	21,227,321,534	20,948,653,374

DETAILS OF WRITE-INS

2501.	Escheat liability	77,665,300	75,075,659
2502.	Retroactive reinsurance reserve assumed	528,162	529,763
2503.	Undistributed salaries	493,481	7,034
2598.	Summary of remaining write-ins for Line 25 from overflow page	(28,766,700)	(23,906,245)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	49,920,245	51,706,210
2901.	Special surplus from retroactive reinsurance	27,371,585	24,458,124
2902.	Special surplus for deferred taxes	0	125,633,051
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	27,371,585	150,091,175
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

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 $.....795,756,972)	773,149,046	773,789,269	1,573,540,029
1.2 Assumed (written $.....9,890,089,018)	9,574,906,439	9,258,084,257	18,830,892,524
1.3 Ceded (written $.....8,378,113,241)	8,114,825,040	7,860,920,014	15,982,433,895
1.4 Net (written $.....2,307,732,749)	2,233,230,445	2,170,953,512	4,421,998,658
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,340,951,514):			
2.1 Direct	408,441,631	1,030,486,078	1,071,728,597
2.2 Assumed	5,249,814,417	6,508,884,343	12,429,541,142
2.3 Ceded	4,396,763,270	5,996,526,616	10,633,719,717
2.4 Net	1,261,492,777	1,542,843,805	2,867,550,021
3. Loss adjustment expenses incurred	254,354,227	240,117,679	529,939,046
4. Other underwriting expenses incurred	709,629,838	707,197,614	1,403,048,009
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	2,225,476,842	2,490,159,097	4,800,537,076
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	7,753,603	(319,205,586)	(378,538,418)
INVESTMENT INCOME			
9. Net investment income earned	303,131,003	316,025,696	797,610,599
10. Net realized capital gains (losses) less capital gains tax of $.....8,540,456	60,584	6,726,158	2,075,974
11. Net investment gain (loss) (Lines 9 + 10)	303,191,587	322,751,854	799,686,574
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....17,847,112 amount charged off $.....23,449,062)	(5,601,950)	(7,275,902)	(13,644,590)
13. Finance and service charges not included in premiums	10,796,272	10,680,219	21,231,153
14. Aggregate write-ins for miscellaneous income	19,626,797	16,791,416	24,959,798
15. Total other income (Lines 12 through 14)	24,821,119	20,195,734	32,546,361
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	335,766,309	23,742,002	453,694,516
17. Dividends to policyholders	4,695,968	3,427,197	8,116,326
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)	331,070,342	20,314,804	445,578,190
19. Federal and foreign income taxes incurred	31,453,378	(52,705,296)	41,416,922
20. Net income (Line 18 minus Line 19) (to Line 22)	299,616,964	73,020,101	404,161,268
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,975,266,199	7,069,447,782	7,069,447,782
22. Net income (from Line 20)	299,616,964	73,020,101	404,161,268
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....3,928,299	194,652,096	116,259,087	24,444,755
25. Change in net unrealized foreign exchange capital gain (loss)	(325,026)	3,600,394	2,990,799
26. Change in net deferred income tax	(21,945,704)	(6,196,286)	65,062,196
27. Change in nonadmitted assets	(49,491,200)	(38,659,691)	(80,640,507)
28. Change in provision for reinsurance	0	0	(13,311,369)
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	(7,173,166)	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(329,000,000)	0	(505,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	(10,559,495)	8,111,275
38. Change in surplus as regards policyholders (Lines 22 through 37)	86,333,964	137,464,109	(94,181,582)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,061,600,163	7,206,911,891	6,975,266,199
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	12,058,236	13,854,582	21,643,052
1402. Change in COLI cash values	4,409,883	3,744,142	4,798,799
1403. Retroactive reinsurance gain/loss	3,930,143	(669,138)	(1,151,014)
1498. Summary of remaining write-ins for Line 14 from overflow page	(771,464)	(138,170)	(331,040)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	19,626,797	16,791,416	24,959,798
3701. Change in special surplus from deferred taxes	0	(7,452,536)	13,301,057
3702. Prior period adjustment	0	(3,106,959)	(5,189,782)
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	(10,559,495)	8,111,275

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,971,354,468	2,142,460,688	4,780,829,990
2.	Net investment income	337,647,651	350,836,312	848,432,621
3.	Miscellaneous income	24,821,119	20,195,734	32,546,361
4.	Total (Lines 1 through 3)	2,333,823,239	2,513,492,733	5,661,808,972
5.	Benefit and loss related payments	1,055,433,518	1,216,732,139	2,620,880,058
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,040,390,178	1,046,904,760	1,934,060,445
8.	Dividends paid to policyholders	3,268,507	1,698,454	6,053,339
9.	Federal and foreign income taxes paid (recovered) net of $.....6,967,789 tax on capital gains (losses)	112,332,467	55,649,920	19,012,788
10.	Total (Lines 5 through 9)	2,211,424,671	2,320,985,273	4,580,006,630
11.	Net cash from operations (Line 4 minus Line 10)	122,398,568	192,507,461	1,081,802,342
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,275,505,712	790,939,217	1,870,489,418
	12.2 Stocks	4,440,492	5,821,907	38,589,973
	12.3 Mortgage loans	885,314	847,187	1,706,743
	12.4 Real estate	0	0	0
	12.5 Other invested assets	58,928,446	53,814,196	54,337,502
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	99,623	99,623
	12.7 Miscellaneous proceeds	29,865,438	25,885,311	21,852,921
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,369,625,403	877,407,441	1,987,076,181
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,178,297,886	1,167,819,749	2,293,965,421
	13.2 Stocks	5,809,269	7,418,467	37,536,799
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	457,940	2,468,351	17,089,976
	13.5 Other invested assets	101,642,106	19,077,031	103,029,539
	13.6 Miscellaneous applications	11,502,862	1,594,712	39,261,353
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,297,710,063	1,198,378,309	2,490,883,087
14.	Net increase (decrease) in contract loans and premium notes	352,249	223,982	(544,961)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	71,563,091	(321,194,850)	(503,261,946)
	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	329,000,000	0	505,000,000
	16.6 Other cash provided (applied)	547,029,274	(90,512,573)	(720,814,790)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	218,029,274	(90,512,573)	(1,225,814,790)
	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)	411,990,932	(219,199,963)	(647,274,394)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(512,369,453)	134,904,941	134,904,941
	19.2 End of period (Line 18 plus Line 19.1)	(100,378,521)	(84,295,022)	(512,369,453)

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	Stock distributions from limited partnerships	5,809,269	4,281,695	4,400,026
20.0002	Exchange of bonds	810,589	0	0
20.0003	Interest payment received in securities	1,340,975	0	0
20.0004	Adjustment to prior year dissolution	0	3,136,772	3,136,772
20.0005	Stock company converted to limited liability company	0	646,320	646,320

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

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

At adoption, the Company recorded a cumulative effect adjustment that resulted in an increase in its liability for current tax liabilities of $7,173,166, and a corresponding decrease in unassigned funds (surplus) in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors.*

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

The error correction resulted in an additional $12,097,978 reported in agents' balances in course of collection and payable to parent, subsidiaries and affiliates and did not impact net income or statutory surplus.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities

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

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

When unit prices published by the SVO were not available, the Company uses Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized investment gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

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

CUSIP
929227ZC3
939336PC1

NOTES TO FINANCIAL STATEMENTS

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

	Amortized cost basis before other-than-temporary impairment	Other-than temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2012)			
Present value of Cash flows is less than Amortized cost	$62,935,408	$1,675,010	$61,802,172
(OTTI recognized in the quarter ending June 30, 2012)			
Present value of Cash flows is less than Amortized cost	$37,428,923	$1,011,873	$35,731,226

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
126378BB3	20,168,922	19,901,291	267,631	19,901,291	17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
12669GV40	7,483,517	7,430,440	53,077	7,430,440	7,205,629	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
12544AAS4	12,954,243	12,924,288	29,955	12,924,288	12,793,264	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010
32029AAE7	6,636,854	6,458,660	178,194	6,458,660	6,418,880	Q4 - 2010
225458FE3	3,565,049	3,562,982	2,067	3,562,982	3,366,573	Q4 - 2010
126671RX6	128,686	128,390	295	128,390	104,978	Q4 - 2010
161546FW1	2,593,581	2,592,268	1,314	2,592,268	2,628,973	Q4 - 2010
021460AG5	11,658,357	11,408,886	249,471	11,408,886	11,026,683	Q1 - 2011
12544AAS4	12,967,785	12,842,232	125,553	12,842,232	13,207,787	Q1 - 2011
12668BQA4	8,814,946	8,582,425	232,520	8,582,425	8,144,090	Q1 - 2011
12668TAB0	8,920,068	8,867,812	52,256	8,867,812	8,769,977	Q1 - 2011
16162WNF2	6,433,944	6,433,888	56	6,433,888	6,450,789	Q1 - 2011
16162WQJ1	9,120,254	9,088,541	31,713	9,088,541	9,036,240	Q1 - 2011
32029AAE7	6,540,299	5,910,190	630,109	5,910,190	6,172,387	Q1 - 2011
007036QM1	10,404,891	10,309,727	95,164	10,309,727	8,922,521	Q2 - 2011
021460AG5	11,141,065	10,910,089	230,975	10,910,089	10,458,595	Q2 - 2011
05948XBV2	494,488	481,067	13,421	481,067	477,616	Q2 – 2011

NOTES TO FINANCIAL STATEMENTS

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
12668TAB0	8,193,112	7,973,837	219,274	7,973,837	8,007,427	Q2 - 2011
12669EHN9	651,915	648,019	3,896	648,019	615,955	Q2 - 2011
94983FAA8	3,976,724	3,975,160	1,564	3,975,160	4,076,592	Q2 - 2011
05948XBV2	477,130	476,845	285	476,845	453,425	Q3 - 2011
161546FW1	1,719,098	1,718,516	582	1,718,516	1,726,963	Q3 - 2011
46628YAA8	27,889,806	27,713,281	176,524	27,713,281	27,224,480	Q3 - 2011
94980SAD7	38,315,737	37,994,883	320,854	37,994,883	38,343,373	Q3 - 2011
94983FAA8	3,611,298	3,599,577	11,721	3,599,577	3,626,875	Q3 - 2011
007036QM1	9,216,913	8,845,234	371,679	8,845,234	8,116,370	Q4 - 2011
12544AAS4	12,907,492	12,158,640	748,852	12,158,640	11,960,770	Q4 - 2011
126378BB3	12,187,527	11,775,637	411,889	11,775,637	10,868,409	Q4 - 2011
126671RX6	96,542	96,326	217	96,326	78,887	Q4 - 2011
12668TAB0	6,388,515	6,319,095	69,420	6,319,095	6,266,179	Q4 - 2011
126694W95	6,467,441	6,353,249	114,193	6,353,249	5,998,670	Q4 - 2011
161546FW1	1,567,662	1,567,273	389	1,567,273	1,574,628	Q4 - 2011
16162WQJ1	6,708,399	6,660,992	47,407	6,660,992	6,089,381	Q4 - 2011
46628YAA8	26,964,836	26,597,322	367,513	26,597,322	26,042,013	Q4 - 2011
94984AAS9	26,615,662	26,212,164	403,498	26,212,164	25,981,063	Q4 - 2011
94980SAD7	36,139,837	35,642,240	497,597	35,642,240	36,955,637	Q1 - 2012
61750MAF2	6,227,908	5,463,600	764,308	5,463,600	5,143,515	Q1 - 2012
16162WQJ1	6,186,957	6,060,008	126,950	6,060,008	5,978,455	Q1 - 2012
75406VAC7	9,944,593	9,681,737	262,856	9,681,737	9,417,777	Q1 - 2012
74957VAJ8	2,857,572	2,839,734	17,838	2,839,734	2,736,048	Q1 - 2012
16162WNF2	470,242	469,747	495	469,747	469,599	Q1 - 2012
126671RX6	91,526	91,100	426	91,100	77,381	Q1 - 2012
161546FW1	1,409,666	1,409,166	500	1,409,166	1,415,399	Q1 - 2012
929227ZC3	34,262	32,084	2,178	32,084	34,074	Q1 - 2012
939336PC1	43,086	40,730	2,357	40,730	43,887	Q1 - 2012
126378BB3	10,864,595	10,395,116	469,479	10,395,116	10,395,115	Q2 - 2012
12668BQA4	7,385,674	7,203,262	182,412	7,203,262	6,919,441	Q2 - 2012
021460AG5	9,774,450	9,658,473	115,977	9,658,473	9,494,102	Q2 - 2012
75406VAC7	9,318,010	9,074,657	243,353	9,074,657	9,205,434	Q2 - 2012
126671RX6	86,195	85,543	652	85,543	73,102	Q2 - 2012

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:

	Less than 12 months		12 months or longer		Total	
at June 30, 2012	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed and Structured securities	$ 151,286,655	$ 2,119,044	$ 139,084,656	$ 7,841,881	$ 290,371,311	$ 9,960,925

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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

Through June 30, 2012, the Company paid dividends totaling $329 million to its parent company, the Travelers Insurance Group Holdings Inc. as follows:

(in thousands)	Ordinary	Extraordinary	Total
March 20	$ 179,000	$ -	$ 179,000
June 20	-	150,000	150,000

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not Applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ -	99,635,514	32,691,145	$ 132,326,659
Preferred stock				
Non-redeemable preferred stock	44,146,012	-	-	44,146,012
Common stock	33,618,373		-	33,618,373
Total assets at fair value	$77,764,385	99,635,514	32,691,145	$210,091,044

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

NOTES TO FINANCIAL STATEMENTS

(2) Assets measured and reported at fair value using significant unobservable inputs (level 3):

	Balance at 03/31/12	Transfers in level 3	Transfers out level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases and Issuances	Sales and Settlements	Balance at 06/30/12
Bonds	$ 29,260,710	6,925,794	(1,848,648)	(3,301)	(117,523)	-	(1,525,887)	$ 32,691,145
Total	$ 29,260,710	6,925,794	(1,848,648)	(3,301)	(117,523)	-	(1,525,887)	$ 32,691,145

(3) In accordance with SSAP No. 26, securities rated 3 or lower by the NAIC are carried at the lower of amortized cost or fair value. With fluctuations in the market value, the method of valuation may change from amortized cost to fair value or vice versa. These changes in the valuation method are captured in the transfers in or out of the level 3 hierarchy.

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

(5) Not applicable.

B. Not applicable.

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

(At June 30, 2012) Description	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
Short term bonds	$ 459,822,984	459,822,984	208,285,100	251,537,884	$ -
Long term bonds	13,752,708,699	12,757,443,613	341,742,781	13,350,000,993	60,964,925
Preferred stock	64,651,723	59,803,185	64,651,723	-	-
Common stock	33,618,373	33,618,373	33,618,373	-	-

(At December 31, 2011) Description	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
Short term bonds	$ 67,483,745	67,483,745	46,839,523	17,786,541	$ 2,857,681
Long term bonds	13,775,234,941	12,867,340,653	540,984,625	13,143,079,608	91,170,708
Preferred stock	62,475,291	59,115,935	62,475,291	-	-
Common stock	32,391,812	32,391,812	32,254,966	136,846	-

D. Not Practicable to Estimate Fair Value

(At June 30, 2012) Description	Carrying Value	Effective Interest Rate	Maturity Date
Mortgage Loans			
New York, NY	$ 31,075,392	5.962%	4/30/14

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2012 to June 30, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by $101,099,000, resulting from better than expected loss and DCC development primarily in the other liability – occurrence, workers' compensation, special property, and automobile physical damage lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial and personal automobile liability lines.

The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 - 2010 and reflected more favorable legal and judicial environments than the Company expected. This improvement was partially offset by unfavorable development in environmental reserves for "prior" accident years. The improvement in the workers' compensation line was concentrated in the loss sensitive product for accident years 2008 and prior, and reflected better than expected frequency and severity of lifetime medical claims, higher than expected managed care savings, and better than expected development. The improvement in the special property line was concentrated in accident year 2011, driven by better than expected development related to catastrophe claims, in accident year 2010, reflecting higher than expected salvage and subrogation recoveries, and in accident year 2005, resulting from favorable claim resolutions. The improvement in adjusting and other expense was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

The deterioration in the commercial automobile liability line was driven by worse than expected frequency for the 2011 accident year as well as higher than expected bodily injury severity for accident years 2010 and 2011. Additionally, the private passenger automobile liability line also developed unfavorable for accident year 2011, driven by higher than expected bodily injury severity. This combined deterioration in automobile liability accounted for approximately 70% of the overall unfavorable loss and DCC development for accident year 2011. The remaining accident year 2011 unfavorable development is attributable to smaller changes for various lines resulting from some large loss activity that occurred late in 2011 as well as routine refinements of IBNR by accident year, partially offset by favorable loss and DCC development in the automobile physical damage and special property lines and in adjusting and other expense.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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 [ ] No [X]
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. 12/31/2009.....

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

6.4 By what department or departments?
Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 3,335,277,833	$ 3,519,835,017
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 185,653,883	$ 273,000,621
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,520,931,716	$ 3,792,835,638
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [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 [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No [ ]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.0	5.000 %	0	0	29,738,654	29,738,654	0	0	170,123	170,123
Total	XXX	XXX	0	0	29,738,654	29,738,654	0	0	170,123	170,123

5. Operating Percentages:

5.1 A&H loss percent	13.1 %
5.2 A&H cost containment percent	19.2 %
5.3 A&H expense percent excluding cost containment expenses	(0.7)%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000	AA-1120102	LLOYDS SYNDICATE 1458	GB	YES
00000	AA-3770389	LONGPOINT RE III LTD	KY	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	9,814,956	10,236,262	7,453,691	15,231,026	68,464,338	94,344,831
2. Alaska AK	L	800,145	719,648	385,261	109,119	3,574,042	3,764,516
3. Arizona AZ	L	19,231,761	16,665,603	14,116,239	16,839,542	87,556,258	101,637,458
4. Arkansas AR	L	10,002,190	10,403,584	6,409,345	8,777,942	84,429,434	87,091,048
5. California CA	Q	908,711	911,188	9,095,605	3,648,648	82,794,889	96,735,760
6. Colorado CO	L	18,275,843	20,338,219	8,472,302	9,487,144	80,776,678	87,414,048
7. Connecticut CT	L	18,842,391	15,949,611	9,169,666	18,448,009	144,819,686	151,108,789
8. Delaware DE	L	1,683,212	3,098,609	1,747,493	2,233,734	32,453,208	34,821,983
9. District of Columbia DC	L	9,845,617	8,928,816	2,938,915	3,401,746	48,610,276	42,162,020
10. Florida FL	L	21,632,117	26,699,078	16,704,145	12,237,710	233,812,633	255,836,780
11. Georgia GA	L	22,733,123	27,992,247	12,112,309	11,575,226	76,920,007	76,185,881
12. Hawaii HI	L	1,757,881	2,518,765	1,298,055	705,921	22,434,606	22,393,293
13. Idaho ID	L	3,133,518	3,471,890	1,732,620	1,097,211	14,492,339	15,127,029
14. Illinois IL	L	34,974,660	31,462,218	21,173,179	26,408,886	252,681,119	246,989,532
15. Indiana IN	L	19,677,446	17,929,732	5,948,048	8,636,973	50,903,828	49,691,629
16. Iowa IA	L	4,239,839	2,845,679	3,987,579	7,269,300	59,781,710	62,476,009
17. Kansas KS	L	16,609,212	17,030,637	7,201,145	8,428,277	85,359,002	85,051,693
18. Kentucky KY	L	7,821,010	8,333,103	5,193,694	5,410,212	83,638,751	83,866,906
19. Louisiana LA	L	15,155,424	15,395,291	8,427,558	5,480,049	79,776,408	79,062,955
20. Maine ME	L	1,943,216	2,262,000	1,147,843	487,716	19,945,139	23,332,849
21. Maryland MD	L	24,701,195	22,729,824	12,404,568	9,870,114	82,248,761	79,896,830
22. Massachusetts MA	L	58,352,205	51,330,683	22,913,423	33,411,599	250,659,768	242,876,916
23. Michigan MI	L	22,220,464	19,550,811	9,732,023	14,112,833	131,868,988	433,463,300
24. Minnesota MN	L	15,808,111	12,539,277	6,067,122	7,713,850	78,263,569	82,884,786
25. Mississippi MS	L	14,139,615	12,963,681	5,167,911	10,350,992	74,097,578	68,811,932
26. Missouri MO	L	17,288,639	17,231,614	16,155,996	8,369,119	103,087,331	125,867,356
27. Montana MT	L	3,898,990	4,259,176	2,124,391	2,796,596	11,522,872	18,976,016
28. Nebraska NE	L	17,261,881	16,951,257	23,931,320	10,754,050	92,279,072	63,141,380
29. Nevada NV	L	12,040,889	10,305,540	1,839,806	1,265,118	29,042,191	33,104,126
30. New Hampshire NH	L	8,570,443	6,083,625	2,242,768	3,456,308	37,342,637	39,835,926
31. New Jersey NJ	L	35,969,671	34,363,972	29,032,064	28,776,782	365,565,013	520,613,681
32. New Mexico NM	L	5,244,498	4,428,939	3,643,851	2,273,911	18,541,646	14,757,184
33. New York NY	L	78,583,548	78,431,339	58,309,791	37,862,734	522,047,903	548,487,048
34. North Carolina NC	L	22,986,922	22,655,546	16,578,342	15,827,518	115,847,496	133,527,428
35. North Dakota ND	L	1,911,842	1,771,546	755,732	935,453	3,054,634	3,337,306
36. Ohio OH	L	17,756,354	17,787,323	9,783,331	9,619,331	90,598,051	91,347,123
37. Oklahoma OK	L	12,332,316	11,902,406	16,246,690	13,338,426	53,722,450	60,039,120
38. Oregon OR	L	8,296,289	9,005,981	3,260,941	2,657,008	25,721,452	26,796,370
39. Pennsylvania PA	L	46,416,731	50,212,756	26,908,811	31,477,627	329,135,475	303,490,008
40. Rhode Island RI	L	1,947,984	2,148,991	1,367,332	987,308	18,082,919	19,614,089
41. South Carolina SC	L	8,210,770	7,666,974	3,029,117	2,404,632	41,978,540	42,151,368
42. South Dakota SD	L	3,546,855	2,846,221	859,362	306,889	15,515,553	14,799,014
43. Tennessee TN	L	21,824,702	20,513,279	12,432,830	18,171,166	155,705,510	169,626,529
44. Texas TX	L	27,593,083	32,658,397	16,406,410	9,405,148	340,694,395	349,878,741
45. Utah UT	L	4,675,724	4,967,293	1,877,922	1,636,273	16,757,068	15,684,587
46. Vermont VT	L	2,654,399	2,511,376	1,596,571	2,389,421	25,414,326	26,361,649
47. Virginia VA	L	25,516,651	24,179,394	16,657,416	11,191,554	119,403,298	122,593,595
48. Washington WA	L	15,115,768	14,190,873	9,883,229	6,798,656	37,659,665	37,587,201
49. West Virginia WV	L	6,179,545	6,135,376	1,644,567	1,329,026	57,751,084	53,534,801
50. Wisconsin WI	L	10,795,038	11,725,949	264,555	3,039,495	54,272,885	51,742,974
51. Wyoming WY	L	2,117,001	2,461,862	730,791	590,462	4,391,850	4,296,008
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	1,274	107,291	0	357	0	0
54. Puerto Rico PR	L	155,230	174,784	9,050	49,564	8,851	4,320
55. US Virgin Islands VI	L	1,324	6,337	0	0	38,599	38,599
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	2,558,750	1,845,471	113,527	(5,391)	1,837,138	1,926,961
59. Totals	(a) 53	795,756,972	781,837,344	478,686,250	469,078,317	4,917,382,918	5,500,189,282
DETAILS OF WRITE-INS							
5801. Germany	XXX	393,852	364,348	0	0	66,505	91,989
5802. Mexico	XXX	272,721	254,598	0	0	0	0
5803. France	XXX	266,335	0	0	0	28,337	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,625,842	1,226,525	113,527	(5,391)	1,742,296	1,834,972
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	2,558,750	1,845,471	113,527	(5,391)	1,837,138	1,926,961

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

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

… … … … … … Travelers Brazil Acquisition LLC	Delaware	06-0907370
… … … … … … … J. Malucelli Participações em Seguros e Resseguros S.A. (“Holdco”) (43.4%)	Brazil	
… … … … … … … … J. Malucelli Resseguradora S.A. *	Brazil	
… … … … … … … … … J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
… … … … … … … … … J. Malucelli Seguradora S.A. *	Brazil	
… … … … … … … … … … J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … J. Malucelli Seguros S.A. *	Brazil	
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments, LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … Travelers MGA, Inc.	Texas	75-2676034
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Countersignature Agency, Inc.	Florida	06-1345091
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … First Trenton Indemnity Company (29930) *	Connecticut	22-3129711
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Gulf Underwriting Limited *	United Kingdom	
… … … … Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
… … … … Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … Jupiter Holdings, Inc.	Minnesota	41-1769846
… … … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … … Northland Risk Management Services, Inc.	Minnesota	41-1720288
… … … … Travelers Indemnity UK Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services, LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

Q11.1

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690	.....	.....	.....	Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1953822	.....	.....	.....	USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-2044075	.....	.....	.....	USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690	.....	.....	.....	350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	UA Combined Investment Company Limited	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	.....67.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Jago Dedicated Limited.....	GB.....	NIA.....	UA Combined Investment Company Limited.....	O/B.....	.....88.900	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Jago Capital Limited.....	GB.....	NIA.....	Jago Dedicated Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Jago Dedicated Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	.....11.100	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	St. Paul Risk Management International Limited....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	MFCM Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Special Services Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211	.....	.....	.....	Castle Pines Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213	.....	.....	.....	Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820	.....	.....	.....	Fidelity Castle Pines Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	.....50.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213	.....	.....	.....	Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727	.....	.....	.....	English Turn Limited Partnership	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441	.....	.....	.....	Fidelity English Turn Club General Partnership	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727	.....	.....	.....	English Turn Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225	.....	.....	.....	English Turn Realty Management, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441	.....	.....	.....	Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	F&G U.K. Underwriters Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SG.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Solicitors Professional Indemnity Limited.....	GB.....	NIA.....	Travelers London Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1880024	.....	.....	.....	St. Paul London Properties, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	Board.....	.....0.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1965525	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	AA-1121375	.....	.....	.....	Travelers Insurance Company Limited	GB.....	IA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GB.....	NIA.....	Travelers Insurance Company Limited	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030	.....	.....	.....	Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509	.....	.....	.....	Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171	.....	.....	.....	Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	.....50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509	.....	.....	.....	Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755	.....	.....	.....	Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264	.....	.....	.....	Travelers Personal Security Insurance Company....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274	.....	.....	.....	Travelers Property Casualty Insurance Company ..	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200	.....	.....	.....	Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564	.....	.....	.....	Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509	.....	.....	.....	Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956	.....	.....	.....	Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	.....75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863	.....	.....	.....	Travelers (Bermuda) Limited.....	BM.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440	.....	.....	.....	Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005	.....	.....	.....	TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504	.....	.....	.....	Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463	.....	.....	.....	Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Insurance Company of Canada.....	CA.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Coronation Insurance Company Limited.....	CA.....	IA.....	Travelers Insurance Company of Canada.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370	.....	.....	.....	Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370	.....	.....	.....	Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BR.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	.....43.400	The Travelers Companies, Inc.....	0111.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0108.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0109.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0110.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unafiliated with Travelers
0111.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	67,286,150	40,514,977	60.2	72.8
2. Allied lines	81,859,131	44,324,755	54.1	248.2
3. Farmowners multiple peril	15,629,780	12,057,054	77.1	141.9
4. Homeowners multiple peril	22,939,589	9,122,390	39.8	70.8
5. Commercial multiple peril	121,661,152	54,487,585	44.8	64.0
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	(1,162,916)	8,835,127	(759.7)	231.5
9. Inland marine	5,659,051	1,551,732	27.4	17.6
10. Financial guaranty	16,488	(0)	(0.0)	(359.7)
11.1. Medical professional liability - occurrence	0	(1)	0.0	0.0
11.2. Medical professional liability - claims-made	0	(10,601,124)	0.0	(8,885.7)
12. Earthquake	22,168,884	5,818,475	26.2	40.5
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	219,257	87,788	40.0	47.8
16. Workers' compensation	174,547,999	113,577,975	65.1	63.7
17.1 Other liability-occurrence	132,534,855	65,590,218	49.5	36.7
17.2 Other liability-claims made	6,892,124	(14,194,799)	(206.0)	(281.7)
17.3 Excess workers' compensation	34,141	(333,688)	(977.4)	722.4
18.1 Products liability-occurrence	4,051,847	4,016,187	99.1	(209.8)
18.2 Products liability-claims made	45,435	20,053	44.1	14.4
19.1, 19.2 Private passenger auto liability	11,057,838	7,272,386	65.8	3,140.8
19.3, 19.4 Commercial auto liability	73,061,590	50,490,067	69.1	120.1
21. Auto physical damage	26,065,337	12,074,708	46.3	58.9
22. Aircraft (all perils)	0	3,644	0.0	0.0
23. Fidelity	26,017	(19,992)	(76.8)	(2,145.8)
24. Surety	1,117,339	20,688	1.9	(6.5)
26. Burglary and theft	9,321	(521,945)	(5,599.7)	97.3
27. Boiler and machinery	7,428,378	4,247,728	57.2	4.3
28. Credit	258	(358)	(138.5)	50.0
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	773,149,046	408,441,631	52.8	133.2
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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	36,451,326	68,283,505	64,800,184
2. Allied lines	41,948,499	80,723,198	76,282,226
3. Farmowners multiple peril	8,931,056	17,422,236	16,375,615
4. Homeowners multiple peril	11,563,934	20,370,217	22,184,209
5. Commercial multiple peril	54,509,256	118,811,926	128,148,979
6. Mortgage guaranty	0	0	0
8. Ocean marine	2,044,004	1,977,859	247,416
9. Inland marine	3,048,876	5,214,766	8,311,458
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	3,087
12. Earthquake	11,250,324	21,884,597	20,342,563
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	87,284,917	198,596,665	167,169,862
17.1 Other liability-occurrence	62,196,930	134,797,344	142,361,774
17.2 Other liability-claims made	1,825,317	5,889,838	6,750,040
17.3 Excess workers' compensation	30	68,308	71,362
18.1 Products liability-occurrence	1,646,678	4,216,664	4,092,797
18.2 Products liability-claims made	61,648	(5,454)	94,378
19.1 19.2 Private passenger auto liability	5,031,574	10,328,797	12,556,820
19.3 19.4 Commercial auto liability	34,740,023	73,321,850	74,708,618
21. Auto physical damage	13,014,440	26,127,309	28,331,123
22. Aircraft (all perils)	0	0	0
23. Fidelity	13,119	22,130	29,712
24. Surety	341,962	1,017,734	2,323,404
26. Burglary and theft	5,192	10,697	12,567
27. Boiler and machinery	3,308,646	6,676,710	6,638,949
28. Credit	45	77	200
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	379,217,796	795,756,972	781,837,344
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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2012 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2009 + Prior	2,370,896	3,189,431	5,560,327	314,174	36,468	350,642	2,170,000	26,587	2,894,653	5,091,240	113,277	(231,723)	(118,445)
2. 2010	457,403	644,856	1,102,259	153,162	10,570	163,732	391,217	17,535	523,564	932,316	86,976	(93,187)	(6,211)
3. Subtotals 2010 + Prior	2,828,299	3,834,287	6,662,586	467,336	47,038	514,374	2,561,217	44,122	3,418,217	6,023,555	200,253	(324,910)	(124,656)
4. 2011	679,111	1,158,034	1,837,145	387,934	70,123	458,058	525,827	54,310	822,508	1,402,645	234,650	(211,093)	23,557
5. Subtotals 2011 + Prior	3,507,410	4,992,321	8,499,731	855,270	117,162	972,432	3,087,043	98,432	4,240,725	7,426,200	434,904	(536,003)	(101,099)
6. 2012	XXX	XXX	XXX	XXX	510,148	510,148	XXX	305,506	801,291	1,106,797	XXX	XXX	XXX
7. Totals	3,507,410	4,992,321	8,499,731	855,270	627,310	1,482,580	3,087,043	403,938	5,042,016	8,532,998	434,904	(536,003)	(101,099)
8. Prior Year-End's Surplus As Regards Policyholders	6,975,266										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 12.4 %	2. (10.7)%	3. (1.2)%
													Col. 13, Line 7 Line 8
													4. (1.4)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	44,295,701	0	44,295,701	45,676,741
2505. Service contract receivable	20,383,909	0	20,383,909	23,370,649
2506. State surcharges receivable	11,701,583	0	11,701,583	11,164,993
2507. Amounts receivable under high deductible policies	13,457,622	2,333,412	11,124,210	11,469,639
2508. Due from unaffiliated companies	8,657,107	0	8,657,107	4,924,700
2509. Other assets tri-party/tax credit bonds	4,534,844	0	4,534,844	4,590,275
2510. Ceded deposit asset	24,000	0	24,000	8,767
2511. Performance guarantees receivable	12,501	0	12,501	23,101
2512. Miscellaneous ledger balances	37,262,276	37,262,276	0	0
2513. Other assets nonadmitted	740,226,916	740,226,916	0	0
2514. Assumed reinsurance receivable and payable	(94,048)	0	(94,048)	(122,949)
2597. Summary of remaining write-ins for Line 25	880,462,412	779,822,605	100,639,807	101,105,915

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions	258,300	285,711
2505 Other liabilities	3,982	3,982
2506. Federal excise tax-reinsurance contracts	3,135	111,948
2507. Other liabilities tri-party/tax credit bonds	0	1,978,689
2508. Retroactive reinsurance reserve ceded	(29,032,117)	(26,286,575)
2597. Summary of remaining write-ins for Line 25	(28,766,700)	(23,906,245)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other assets tri-party/tax credit bond income	169,569	70,090	147,820
1405. Fines and penalties of regulatory authorities	(941,033)	(208,260)	(478,860)
1497. Summary of remaining write-ins for Line 14	(771,464)	(138,170)	(331,040)

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status	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
5804. Greece	XXX	253,361	0	0	0	8,290	0
5805. Korea, Republic of	XXX	246,625	238,111	0	0	35,682	48,725
5806. United Kingdom	XXX	238,067	91,514	0	0	0	1,000
5807. Other Alien Combined	XXX	216,912	225,655	27,926	(5,391)	1,313,161	1,654,704
5808. Poland	XXX	94,249	32,090	0	0	7,296	3,430
5809. China	XXX	77,693	128,639	0	0	154,218	32,965
5810. Japan	XXX	75,841	49,023	0	0	0	0
5811. Belgium	XXX	75,657	18,238	0	0	12,196	6,108
5812. Italy	XXX	53,194	47,364	0	0	17,516	21,372
5813. Finland	XXX	52,896	21,630	0	0	3,348	905
5814. Netherlands	XXX	49,134	33,958	0	0	17,367	43,688
5815. Australia	XXX	48,511	0	0	0	16,481	0
5816. Croatia	XXX	44,867	8,882	0	0	2,007	0
5817. Philippines	XXX	43,768	0	0	0	0	0
5818. Spain	XXX	29,897	0	0	0	3,148	0
5819. Hungary	XXX	27,636	11,166	0	0	2,621	892
5820. Thailand	XXX	22,255	7,173	0	0	1,391	0
5821. Singapore	XXX	20,153	0	0	0	2,181	0
5822. Portugal	XXX	13,123	0	0	0	1,794	0
5823. Honduras	XXX	10,934	11,084	0	0	1,840	2,071
5824. United Arab Emirates	XXX	9,046	6,227	0	0	996	1,186
5825. Malaysia	XXX	7,904	0	0	0	818	0
5826. India	XXX	7,361	1,514	0	0	3,271	3,757
5827. Egypt	XXX	5,345	6,111	85,601	0	785	1,014
5828. Hong Kong, Special Administrative	XXX	5,192	4,594	0	0	1,294	1,449
5829. Oman	XXX	4,006	5,219	0	0	350	1,065
5830. Switzerland	XXX	3,796	3,577	0	0	4,953	8,033
5831. Russian Federation	XXX	2,954	0	0	0	12	0
5832. Denmark	XXX	2,849	0	0	0	19	0
5833. Sweden	XXX	2,047	0	0	0	919	0
5834. Indonesia	XXX	1,728	0	0	0	0	0
5835. New Zealand	XXX	1,582	1,789	0	0	0	0
5836. Norway	XXX	1,288	0	0	0	197	0
5837. British Virgin Islands	XXX	1,187	423	0	0	0	0
5838. Taiwan, Republic of China	XXX	577	0	0	0	0	0
5839. Romania	XXX	509	0	0	0	0	0
5840. Austria	XXX	249	0	0	0	116	0
5841. Ireland	XXX	217	875	0	0	699	0
5842. Belize	XXX	93	94	0	0	0	0
5843. Viet Nam	XXX	89	0	0	0	0	0
5844. Turkey	XXX	62	0	0	0	1,158	0
5845. Israel	XXX	52	0	0	0	0	0
5846. Bulgaria	XXX	25	0	0	0	0	0
5847. South Africa	XXX	(2)	0	0	0	956	0
5848. Dominican Republic	XXX	(699)	227	0	0	0	173
5849. Bahamas	XXX	(61,874)	271,348	0	0	99,255	0
5850. Brazil	XXX	(64,514)	0	0	0	10,004	0
5851. Maldives	XXX	0	0	0	0	11,565	0
5852. Argentina	XXX	0	0	0	0	2,069	0
5853. Uruguay	XXX	0	0	0	0	1,047	1,228
5854. Chile	XXX	0	0	0	0	975	1,064
5855. Netherlands Antilles	XXX	0	0	0	0	172	0
5856. Aruba	XXX	0	0	0	0	117	143
5857. Peru	XXX	0	0	0	0	12	0
5897. Summary of remaining write-ins for Line 58 from overflow	XXX	1,625,842	1,226,525	113,527	(5,391)	1,742,296	1,834,972

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	197,891,541	187,302,607
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	457,940	17,089,976
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	3,373,486	6,501,041
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	194,975,995	197,891,541
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	194,975,995	197,891,541

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	31,960,706	33,667,449
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	885,314	1,706,743
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)	31,075,392	31,960,706
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	31,075,392	31,960,706
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	31,075,392	31,960,706

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	731,237,846	661,618,974
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,000,000	64,265,970
	2.2 Additional investment made after acquisition	99,642,106	38,763,569
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	9,468,118	23,808,733
6.	Total gain (loss) on disposals	(46,699)	(168,987)
7.	Deduct amounts received on disposals	58,928,446	54,337,502
8.	Deduct amortization of premium and depreciation	599,686	562,655
9.	Total foreign exchange change in book/adjusted carrying value	(226,887)	35,585
10.	Deduct current year's other than temporary impairment recognized	2,296,125	2,185,841
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	780,250,228	731,237,846
12.	Deduct total nonadmitted amounts	165,690,272	121,316,477
13.	Statement value at end of current period (Line 11 minus Line 12)	614,559,956	609,921,369

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	16,294,126,232	15,907,336,933
2.	Cost of bonds and stocks acquired	1,184,107,155	2,331,502,219
3.	Accrual of discount	10,117,472	18,161,037
4.	Unrealized valuation increase (decrease)	186,354,411	3,107,750
5.	Total gain (loss) on disposals	16,861,901	23,566,110
6.	Deduct consideration for bonds and stocks disposed of	1,279,946,204	1,909,079,391
7.	Deduct amortization of premium	37,869,038	74,974,504
8.	Total foreign exchange change in book/adjusted carrying value	(39,770)	884
9.	Deduct current year's other than temporary impairment recognized	3,011,970	5,494,808
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,370,700,189	16,294,126,232
11.	Deduct total nonadmitted amounts	39,095,274	34,904,977
12.	Statement value at end of current period (Line 10 minus Line 11)	16,331,604,915	16,259,221,255

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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	11,114,840,416	16,946,536,929	17,065,527,540	(32,740,198)	11,114,840,416	10,963,109,607	0	10,756,031,184
2. Class 2 (a)	1,399,166,471	121,011,086	22,630,666	33,966,315	1,399,166,471	1,531,513,207	0	1,461,648,823
3. Class 3 (a)	412,459,228	65,958,458	47,059,977	(20,965,154)	412,459,228	410,392,555	0	407,037,780
4. Class 4 (a)	216,065,366	48,460,438	17,018,126	4,276,404	216,065,366	251,784,082	0	242,101,697
5. Class 5 (a)	13,974,129	11,981,056	1,543,478	125,519	13,974,129	24,537,225	0	13,573,229
6. Class 6 (a)	37,868,453	0	2,968,694	1,030,163	37,868,453	35,929,922	0	54,431,686
7. Total Bonds	13,194,374,063	17,193,947,967	17,156,748,480	(14,306,951)	13,194,374,063	13,217,266,598	0	12,934,824,398
PREFERRED STOCK								
8. Class 1	625,146	0	0	20,166	625,146	645,312	0	604,980
9. Class 2	38,100,877	0	0	409,823	38,100,877	38,510,700	0	34,205,008
10. Class 3	19,512,587	0	0	434,000	19,512,587	19,946,587	0	23,822,947
11. Class 4	460,000	0	0	0	460,000	460,000	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	483,000	0	0	(242,414)	483,000	240,586	0	483,000
14. Total Preferred Stock	59,181,610	0	0	621,575	59,181,610	59,803,185	0	59,115,935
15. Total Bonds and Preferred Stock	13,253,555,673	17,193,947,967	17,156,748,480	(13,685,376)	13,253,555,673	13,277,069,783	0	12,993,940,333

(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	459,822,984	XXX	459,822,984	8,027	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	67,483,745	651,266,442
2. Cost of short-term investments acquired	33,728,721,019	66,381,689,157
3. Accrual of discount	1,800	21,252
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	99,623
6. Deduct consideration received on disposals	33,336,383,581	66,965,500,989
7. Deduct amortization of premium	0	(12)
8. Total foreign exchange change in book/adjusted carrying value	0	(91,750)
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)	459,822,984	67,483,745
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	459,822,984	67,483,745

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

NONE

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

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year				0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				0
3.1	Change in variation margin on open contracts			375,000	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	375,000			
3.24	Section 1, Column 16, prior year	(1,460,938)	1,835,938	1,835,938	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(1,460,938)
4.1	Variation margin on terminated contracts during the year		(3,236,264)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(3,236,264)	(3,236,264)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				(1,460,938)
5.2	Used to adjust basis of hedged items				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	0	
2.	Part B, Section 1, Column 14	0	
3.	Total (Line 1 plus Line 2)		0
4.	Part D, Column 5	0	
5.	Part D, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	0	
8.	Part B, Section 1, Column 13	375,000	
9.	Total (Line 7 plus Line 8)		375,000
10.	Part D, Column 8	375,000	
11.	Part D, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19	1,950,000	
15.	Part D, Column 11	1,950,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	07/04/1905	Various	0	0	0	148,241
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	07/04/1905	Various	0	0	0	282,583
300 Windsor Street	Hartford	CT	07/04/1905	Various	0	0	0	2,496
0199999. Totals					0	0	0	433,320
0399999. Totals					0	0	0	433,320

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
Mortgages With Partial Repayments																	
30234479	New York	NY		04/29/2004		445,925	0	0	0	0	0	0	445,925	445,925	0	0	0
0299999. Total - Mortgages With Partial Repayments						445,925	0	0	0	0	0	0	445,925	445,925	0	0	0
0599999. Total Mortgages						445,925	0	0	0	0	0	0	445,925	445,925	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4					Actual	Additional		Commitment	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Cost at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Abry Partners IV, L.P.	Boston	MA	Abry Partners		01/02/2001	3	0	4,237	0	557,974	0.2
	Blackstone Communication Partners I, L.P.	New York	NY	Blackstone Group		08/29/2000	3	0	142	0	185,010	0.1
	Charles River Partnership XI, LP	Waltham	MA	Charles River Ventures		02/12/2001	1	0	2,633	0	15,775	0.2
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Columbia Capital		07/05/2000	1	0	(7,143)	0	100,850	1.4
	Cortec Group Fund IV, L.P.	New York	NY	Cortec Group		04/20/2006	3	0	(82,219)	0	1,962,433	3.6
	EQT III Northern Europe US no. 1 L.P.	Stockholm	SE	EQT Partners		07/06/2001	3	0	3,559	0	66,093	0.3
	Focus Ventures II, L.P., a Delaware Limited Partnership	Palo Alto	CA	Focus Ventures		05/25/2000	1	0	15,000	0	67,500	0.3
	JLL Partners Fund IV, L.P.	New York	NY	Joseph Littlejohn & Levy		06/29/2001	3	0	10,511	0	523,654	1.5
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	303,369	0	11,116,080	0.5
	SKM Equity Fund III, L.P.	Stamford	CT	Saunders Karp & Megrue		02/01/2000	3	0	3,121	0	89,046	0.7
	Three Cities Fund III, L.P.	New York	NY	Three Cities Research		12/14/1999	3	0	1,621,747	0	0	1.2
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	814,730	0	12,934,340	1.0
	Trivest Fund III, L.P.	Miami	FL	Trivest		06/28/2000	3	0	(7,875)	0	2,564,316	3.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	2,681,812	0	30,183,071	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners V L.P.	New York	NY	Blackstone Group		04/24/2006	0	0	72,590	0	1,161,715	1.1
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	72,590	0	1,161,715	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	American Securities Opportunities Fund, L.P.	New York	NY	American Securities Partners		12/31/2009	0	0	50,359	0	1,439,721	3.1
	Flintlock Commodity Opportunities Partners, LP	Waterloo, Ontario	ON	Butterfield Fulcrum Group, Cayman Limited		02/02/2010	9	0	500,000	0	0	8.7
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Managment		06/29/2010	0	0	579,614	0	8,850,756	3.2
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	1,129,973	0	10,290,477	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Travelers TLD, LLC	Wilmington	DE	Travelers Indemnnity Company		02/23/2012	0	2,000,000	0	0	0	100.0
	Sutton Holdco, LLC	Wilmington	DE	Travelers Indemnnity Company		11/17/2011	0	0	8,000,000	0	0	100.0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated								2,000,000	8,000,000	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	WNC Inst Tax Credit Fund 34, LP	Various	CA	WNC		05/05/2011	0	0	330,973	0	0	4.0
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	330,973	0	0	XXX
3999999. Subtotal - Unaffiliated								0	4,215,348	0	41,635,263	XXX
4099999. Subtotal - Affiliated								2,000,000	8,000,000	0	0	XXX
4199999. Totals								2,000,000	12,215,348	0	41,635,263	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GSC European Mezzanine Offshore Parallel Investors, L.P.	Florham Park	NJ	Distribution	03/30/2001	06/30/2012	(96,853)	0	0	0	0	0	0	(96,853)	(96,853)	0	0	0	0
	Sandelman Partners Opportunity Fund, LLC	New York	NY	Distribution	08/01/2008	04/30/2012	40,072	0	0	0	0	0	0	40,072	40,072	0	0	0	0
	Watershed Capital Partners, L.P.	San Francisco	CA	Distribution	08/02/2005	04/27/2012	8,239	0	0	0	0	0	0	8,239	8,239	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							(48,542)	0	0	0	0	0	0	(48,542)	(48,542)	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Blackstone Communication Partners I, L.P.	New York	NY	Distribution	08/29/2000	06/19/2012	14,953	0	0	0	0	0	0	14,953	14,953	0	0	0	0
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Distribution	01/16/2002	05/23/2012	137,089	0	0	0	0	0	0	137,089	137,089	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Distribution	07/05/2000	05/07/2012	(7,143)	0	0	0	0	0	0	(7,143)	(7,143)	0	0	0	0
	Cortec Group Fund III, L.P.	New York	NY	Distribution	04/19/2000	05/30/2012	130,515	0	0	0	0	0	0	130,515	130,515	0	0	0	0
	Cortec Group Fund IV, L.P.	New York	NY	Distribution	04/20/2006	04/04/2012	(82,219)	0	0	0	0	0	0	(82,219)	(82,219)	0	0	0	0
	JLL Partners Fund IV, L.P.	New York	NY	Distribution	06/29/2001	06/19/2012	331,357	0	0	0	0	0	0	331,357	331,357	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	06/06/2012	242,448	0	0	0	0	0	0	242,448	242,448	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Distribution	04/02/2001	06/22/2012	17,100	0	0	0	0	0	0	17,100	17,100	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	05/15/2012	17,684	0	0	0	0	0	0	17,684	17,684	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership	San Francisco	CA	Distribution	06/27/2001	06/29/2012	81,603	0	0	0	0	0	0	81,603	81,603	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI	Distribution	11/27/2000	05/21/2012	37,100	0	0	0	0	0	0	37,100	37,100	0	0	0	0
	The 2000 Riverside Capital Appreciation Fund, L.P.	New York	NY	Distribution	02/28/2001	04/09/2012	33,439	0	0	0	0	0	0	33,439	33,439	0	0	0	0
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Distribution	08/15/2000	06/08/2012	689,921	0	0	0	0	0	0	689,921	689,921	0	0	0	0
	Three Cities Fund III, L.P.	New York	NY	Distribution	12/14/1999	06/05/2012	1,882,135	0	0	0	0	0	0	1,882,135	1,882,135	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	06/11/2012	(350,750)	0	0	0	0	0	0	(350,750)	(350,750)	0	0	0	0
	Trivest Fund III, L.P.	Miami	FL	Distribution	06/28/2000	04/20/2012	61,118	0	0	0	0	0	0	61,118	61,118	0	0	0	0
	Vestar Capital Partners IV, L.P.	New York	NY	Distribution	12/15/1999	05/17/2012	384,302	0	0	0	0	0	0	384,302	384,302	0	0	0	0
	VS&A Communications Partners II, L.P.	New York	NY	Distribution	11/25/1994	05/29/2012	24,171	0	0	0	0	0	0	24,171	24,171	0	0	0	0
	WaterView Partners, L.P.	New York	NY	Distribution	12/31/1999	05/11/2012	6,204	0	0	0	0	0	0	6,204	6,204	0	0	0	0
	Willis Stein & Partners III, L.P.	Chicago	IL	Distribution	11/21/2000	05/08/2012	309,081	0	0	0	0	0	0	309,081	309,081	0	0	0	0
	Worldview Technology Partners IV, L.P.	Palo Alto	CA	Distribution	12/15/2000	06/11/2012	52,421	0	0	0	0	0	0	52,421	52,421	0	0	0	0
	Asia Investors L.L.C.	New York	NY	Liquidation	02/08/2000	04/09/2012	(42,993)	0	0	0	0	0	0	(42,993)	(42,993)	0	0	0	42,993
	KKR 1996 Fund (Overseas), Limited Partnership	New York	NY	Liquidation	06/16/1998	04/23/2012	50,143	0	0	0	0	0	0	50,143	(5,559)	0	(55,702)	(55,702)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,019,680	0	0	0	0	0	0	4,019,680	3,963,978	0	(55,702)	(55,702)	42,993
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	06/26/2012	193,557	0	0	0	0	0	0	193,557	193,557	0	0	0	0
	Colony Investors VIII, L.P.	Santa Monica	CA	Distribution	01/01/2010	05/29/2012	262,197	0	0	0	0	0	0	262,197	262,197	0	0	0	0
	North American Real Estate Partners II, L.P.	Minnetonka	MN	Distribution	01/01/2010	05/31/2012	586,600	0	0	0	0	0	0	586,600	586,600	0	0	0	0
	Prime Finance Partners II, L.P.	San Fransisco	CA	Distribution	07/06/2010	06/29/2012	1,494,310	0	0	0	0	0	0	1,494,310	1,494,310	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	05/23/2012	2,275	0	0	0	0	0	0	2,275	2,275	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							2,538,939	0	0	0	0	0	0	2,538,939	2,538,939	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	American Securities Opportunities Fund, L.P.	New York	NY	Distribution	12/31/2009	06/27/2012	294,740	0	0	0	0	0	0	294,740	294,740	0	0	0	0
	Avenue Asia Special Situations Fund IV, L.P.	New York	NY	Distribution	06/21/2006	04/30/2012	275,765	0	0	0	0	0	0	275,765	275,765	0	0	0	0
	Blackrock HPB Multi-Manager LLC	New York	NY	Distribution	02/01/2009	06/29/2012	6,184,340	0	0	0	0	0	0	6,184,340	6,184,340	0	0	0	0
	Midkiff Development Drilling Program, Ltd.	Irving	TX	Distribution	04/27/1990	06/29/2012	196,604	0	0	0	0	0	0	196,604	196,604	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	OCM Principal Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	04/24/2001	05/25/2012	127,627	0	0	0	0	0	0	127,627	127,627	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	05/15/2012	453,521	0	0	0	0	0	0	453,521	453,521	0	0	0	0
	Wayzata Opportunities Fund, LLC	Wayzata	MN	Distribution	02/22/2006	04/23/2012	1,411,996	0	0	0	0	0	0	1,411,996	1,411,996	0	0	0	0
	M.D. Sass Corporate Resurgence Partners III, L.P.	White Plains	NY	Liquidation	02/08/2001	05/21/2012	8,354	(8,354)	0	0	0	(8,354)	0	0	0	0	0	0	497,852
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							8,952,947	(8,354)	0	0	0	(8,354)	0	8,944,593	8,944,593	0	0	0	497,852
3999999. Subtotal - Unaffiliated							15,463,024	(8,354)	0	0	0	(8,354)	0	15,454,670	15,398,968	0	(55,702)	(55,702)	540,845
4199999. Totals							15,463,024	(8,354)	0	0	0	(8,354)	0	15,454,670	15,398,968	0	(55,702)	(55,702)	540,845

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 QW 3	U S TREASURY NOTES .375 2013 07		06/20/2012	VARIOUS		75,103,767	75,000,000	108,946	1
36179M E2 2	GNMA II PASS T #00MA0153 3.000 2042 06		04/27/2012	BAS-MERRILL LYNCH		5,071,094	5,000,000	7,917	1
83162C UU 5	SBAP 2012-20E 1 2.380 2032 05		05/08/2012	BAS-MERRILL LYNCH		10,000,000	10,000,000	0	1
83162C UV 3	SBAP 2012-20F 1 2.420 2032 06		06/05/2012	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	1
0599999.	Total - Bonds - U.S. Government					93,174,861	93,000,000	116,862	XXX
Bonds - All Other Government									
683234 8D 3	ONTARIO (PROVINCE OF) 4.000 2019 10	A	06/19/2012	NATIONAL BANK OF CANADA FINANCIAL		1,139,420	1,000,000	8,333	1FE
1099999.	Total - Bonds - All Other Government					1,139,420	1,000,000	8,333	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
005482 2H 6	ADAMS & ARAPAHOE SD#28J 5.000 2026 12		05/09/2012	RBC DAIN RAUSCHER INC		8,577,170	7,000,000	73,889	1FE
005482 2K 9	ADAMS & ARAPAHOE SD#28J 5.000 2027 12		05/10/2012	CITIGROUP GLOBAL MARKETS		6,064,400	5,000,000	53,472	1FE
184540 3N 0	CLEAR CREEK ISD GO REF S 5.000 2027 02		05/24/2012	MORGAN STANLEY		5,910,550	5,000,000	20,139	1FE
266778 FG 9	DURHAM CITY GENERAL OBLI 4.000 2025 07		06/19/2012	BAS-MERRILL LYNCH		2,527,817	2,230,000	0	1FE
266778 FH 7	DURHAM CITY GENERAL OBLI 4.000 2026 07		06/19/2012	BAS-MERRILL LYNCH		2,508,928	2,230,000	0	1FE
266778 FJ 3	DURHAM CITY GENERAL OBLI 4.000 2027 07		06/19/2012	BAS-MERRILL LYNCH		2,490,196	2,230,000	0	1FE
440673 E2 3	HORRY CO SCH DIST GEN OB 4.500 2026 03		05/02/2012	CITIGROUP GLOBAL MARKETS		4,667,365	4,035,000	0	1FE
440673 E3 1	HORRY CO SCH DIST GEN OB 4.500 2027 03		05/02/2012	CITIGROUP GLOBAL MARKETS		4,840,337	4,215,000	0	1FE
440673 E5 6	HORRY CO SCH DIST GEN OB 4.500 2029 03		05/02/2012	CITIGROUP GLOBAL MARKETS		5,158,199	4,550,000	0	1FE
440673 E6 4	HORRY CO SCH DIST GEN OB 4.500 2030 03		05/02/2012	CITIGROUP GLOBAL MARKETS		5,370,327	4,760,000	0	1FE
542264 EX 0	LONE STAR COLLEGE SYSTEM 5.000 2028 02		05/17/2012	CITIGROUP GLOBAL MARKETS		3,477,591	2,925,000	0	1FE
613664 5A 5	MONTGOMERY CO GEN OBLIG 5.000 2025 04		04/11/2012	STEPHENS INC		1,501,413	1,250,000	0	1FE
652113 WW 7	NEWPORT MESA USD GEN OBL 5.000 2027 08		04/10/2012	STIFEL NICOLAUS & CO INC		1,766,820	1,500,000	0	1FE
652113 WX 5	NEWPORT MESA USD GEN OBL 5.000 2028 08		04/10/2012	STIFEL NICOLAUS & CO INC		1,755,270	1,500,000	0	1FE
886172 NB 7	THURSTON CO SD#111-OLYMP 4.500 2030 12		06/14/2012	BAS-MERRILL LYNCH		7,629,571	6,970,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					64,245,954	55,395,000	147,500	XXX
Bonds - U.S. Special Revenue and Special Assessment									
130178 M8 6	CALIFORNIA ED FAC AUTH S 5.000 2032 10		04/02/2012	MORGAN STANLEY		12,756,400	10,000,000	0	1FE
160429 TB 2	CHARLESTON WATERWORKS & 5.000 2030 01		04/24/2012	WELLS FARGO SECURITIES		10,647,684	9,055,000	0	1FE
160429 TC 0	CHARLESTON WATERWORKS & 5.000 2031 01		04/24/2012	WELLS FARGO SECURITIES		11,048,576	9,440,000	0	1FE
161045 KS 7	CHARLOTTE WATER & SEWER 5.000 2033 07		05/21/2012	UBS AG		11,663,500	10,000,000	198,611	1FE
24916T AN 9	DENVER BOARD OF WATER CO 4.500 2029 12		05/22/2012	BAS-MERRILL LYNCH		1,604,106	1,400,000	0	1FE
24916T AP 4	DENVER BOARD OF WATER CO 4.500 2030 12		05/22/2012	BAS-MERRILL LYNCH		1,663,670	1,460,000	0	1FE
24916T AQ 2	DENVER BOARD OF WATER CO 4.500 2031 12		05/22/2012	BAS-MERRILL LYNCH		1,733,857	1,530,000	0	1FE
24916T AR 0	DENVER BOARD OF WATER CO 4.500 2032 12		05/22/2012	BAS-MERRILL LYNCH		1,799,016	1,595,000	0	1FE
57585K 3G 1	MASSACHUSETTS H/E INST T 5.250 2033 07		05/10/2012	WELLS FARGO SECURITIES		6,812,650	5,000,000	97,708	1FE
576049 V9 8	MASSACHUSETTS WATER RES 5.250 2028 08		05/18/2012	RBC DAIN RAUSCHER INC		7,705,094	5,850,000	95,550	1FE
57605A BY 1	MASSACHUSETTS WTR POLL A 5.000 2030 08		05/31/2012	WELLS FARGO SECURITIES		6,867,658	5,715,000	0	1FE
57605A BS 4	MASSACHUSETTS WTR POLL A 4.500 2031 08		05/31/2012	WELLS FARGO SECURITIES		12,341,209	11,105,000	0	1FE
71884A XA 2	PHOENIX CIVIC IMP SR LN 5.000 2027 07		05/30/2012	RBC DAIN RAUSCHER INC		3,008,503	2,540,000	0	1FE

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)
71884A XB 0	PHOENIX CIVIC IMP SR LN 5.000 2028 07		05/30/2012	RBC DAIN RAUSCHER INC		3,630,490	3,085,000	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2012 12		06/22/2012	BAS-MERRILL LYNCH		52,862	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2013 12		06/22/2012	BAS-MERRILL LYNCH		51,213	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2014 12		06/22/2012	BAS-MERRILL LYNCH		49,495	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2015 12		06/22/2012	BAS-MERRILL LYNCH		47,690	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2016 12		06/22/2012	BAS-MERRILL LYNCH		45,766	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2017 12		06/22/2012	BAS-MERRILL LYNCH		43,746	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2018 12		06/22/2012	BAS-MERRILL LYNCH		41,638	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2019 12		06/22/2012	BAS-MERRILL LYNCH		39,511	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2020 12		06/22/2012	BAS-MERRILL LYNCH		37,388	53,700	0	1FE
000000 00 0	PUERTO RICO PUBLIC FIN C --- 2020 12		06/22/2012	BAS-MERRILL LYNCH		696,874	1,000,000	0	1FE
812631 KF 5	SEATTLE DRAIN & WASTEWAT 5.000 2030 09		06/06/2012	CITIGROUP GLOBAL MARKETS		13,784,157	11,850,000	0	1FE
812631 KG 3	SEATTLE DRAIN & WASTEWAT 5.000 2031 09		06/06/2012	CITIGROUP GLOBAL MARKETS		14,402,907	12,450,000	0	1FE
812631 KH 1	SEATTLE DRAIN & WASTEWAT 5.000 2032 09		06/06/2012	CITIGROUP GLOBAL MARKETS		11,220,783	9,745,000	0	1FE
812728 SJ 3	SEATTLE WATER REV REF S2 5.000 2030 09		05/15/2012	CITIGROUP GLOBAL MARKETS		13,414,888	11,080,000	0	1FE
812728 SK 0	SEATTLE WATER REV REF S2 5.000 2031 09		05/15/2012	CITIGROUP GLOBAL MARKETS		14,017,150	11,635,000	0	1FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		06/25/2012	PAY IN KIND		653,599	653,599	0	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		05/11/2012	KNIGHT CAPITAL GROUP		15,007,153	15,014,973	24,191	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		06/20/2012	PAY IN KIND		25,025	25,025	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 07		05/11/2012	BAS-MERRILL LYNCH		10,105,719	10,112,039	16,292	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 07		06/20/2012	PAY IN KIND		16,853	16,853	0	1
000000 00 0	GNR 2012-TEMP 2.000 2062 07		06/06/2012	KNIGHT CAPITAL GROUP		14,967,188	15,000,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					202,004,017	176,840,790	432,352	XXX
Bonds - Industrial and Miscellaneous									
000361 AP 0	AAR CORP (144A) 7.250 2022 01		04/10/2012	BAS-MERRILL LYNCH		2,045,000	2,000,000	32,222	3FE
00037B AB 8	ABB FINANCE USA 2.875 2022 05		05/04/2012	VARIOUS		1,966,410	2,000,000	80	1FE
00441A AA 2	ACE HARDWARE (144A) 9.125 2016 06		05/21/2012	WELLS FARGO SECURITIES		570,615	545,000	23,899	3FE
00508X AE 4	ACTUANT CORP (144A) 5.625 2022 06		06/05/2012	WELLS FARGO SECURITIES		1,831,923	1,799,000	9,053	3FE
00817Y AH 1	AETNA INC 3.950 2020 09		06/19/2012	CITIGROUP GLOBAL MARKETS		1,092,360	1,000,000	12,179	1FE
00817Y AK 4	AETNA INC 1.750 2017 05		05/01/2012	BAS-MERRILL LYNCH		993,400	1,000,000	0	1FE
001192 AJ 2	AGL CAPITAL CORP 3.500 2021 09		06/08/2012	VARIOUS		1,138,250	1,100,000	8,808	2FE
018490 AM 4	ALLERGAN INC 5.750 2016 04		04/04/2012	WELLS FARGO SECURITIES		232,386	200,000	288	1FE
03070Q AP 6	AMERISTAR CASINOS (144A) 7.500 2021 04		04/20/2012	WELLS FARGO SECURITIES		2,350,000	2,250,000	5,156	4FE
032654 AG 0	ANALOG DEVICES 3.000 2016 04		05/09/2012	BAS-MERRILL LYNCH		1,066,570	1,000,000	2,417	1FE
03674P AC 7	ANTERO RESOURCES FINANCE 9.375 2017 12		06/18/2012	VARIOUS		2,261,563	2,075,000	4,036	4FE
037411 AZ 8	APACHE CORP 3.250 2022 04		04/04/2012	GOLDMAN SACHS & CO		2,003,130	2,000,000	90	1FE
038521 AD 2	ARAMARK CORP 8.500 2015 02		05/29/2012	CITIGROUP GLOBAL MARKETS		1,025,000	1,000,000	28,333	4FE
00206R BD 3	AT&T INC 3.000 2022 02		06/11/2012	CITIGROUP GLOBAL MARKETS		1,004,320	1,000,000	10,083	1FE
00206R BF 8	AT&T INC 1.700 2017 06		06/11/2012	CITIGROUP GLOBAL MARKETS		6,986,420	7,000,000	0	1FE
05329W AK 8	AUTONATION INC 5.500 2020 02		05/22/2012	BAS-MERRILL LYNCH		2,025,000	2,000,000	34,833	3FE

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05523U AJ 9	BAE SYSTEMS HOLDINGS (14 6.375 2019 06		04/18/2012	BARCLAYS CAPITAL INC		422,248	360,000	9,053	2FE
058498 AQ 9	BALL CORP 5.750 2021 05		05/25/2012	CORTVIEW CAPITAL SECURITIES		848,000	800,000	2,044	3FE
058498 AR 7	BALL CORP 5.000 2022 03		04/10/2012	KEYBANC CAPITAL MARK		1,894,494	1,905,000	8,849	3FE
072732 AA 8	BAYER CORP (144A) 7.125 2015 10		04/11/2012	MIZUHO INTERNATIONAL PLC		591,260	500,000	1,484	1FE
073730 AE 3	BEAM INC 3.250 2022 05		05/11/2012	VARIOUS		1,988,720	2,000,000	0	2FE
090572 AN 8	BIO-RAD LABORATORIES INC 8.000 2016 09		06/26/2012	SAMCO CAPITAL MARKETS		1,936,000	1,760,000	40,676	3FE
055921 AB 6	BMC SOFTWARE INC 4.250 2022 02		06/04/2012	BAS-MERRILL LYNCH		1,018,740	1,000,000	13,458	2FE
05567Y AA 7	BNSF 2005-4 TRUST 4.967 2023 04		04/26/2012	CORTVIEW CAPITAL SECURITIES		146,405	130,388	522	1FE
097023 AH 8	BOEING CO 7.950 2024 08		06/20/2012	CORTVIEW CAPITAL SECURITIES		416,631	279,000	8,010	1FE
103304 BG 5	BOYD GAMING CORP 9.125 2018 12		04/26/2012	DEUTSCHE BANC		2,112,500	2,000,000	76,042	4FE
103304 BH 3	BOYD GAMING CORP (144A) 9.000 2020 07		06/21/2012	BAS-MERRILL LYNCH		4,985,000	5,000,000	7,500	5FE
12189L AB 7	BURLINGTON NORTHERN SANT 3.600 2020 09		04/27/2012	J P MORGAN CHASE SECURITIES INC		1,055,930	1,000,000	6,100	2FE
12673P AC 9	CA INC 5.375 2019 12		05/23/2012	BARCLAYS CAPITAL INC		1,126,970	1,000,000	26,576	2FE
13342B AJ 4	CAMERON INTERNATIONAL CO 3.600 2022 04		05/14/2012	CITIGROUP GLOBAL MARKETS		997,440	1,000,000	0	2FE
14149Y AU 2	CARDINAL HEALTH 1.900 2017 06		05/16/2012	J P MORGAN CHASE SECURITIES INC		1,996,620	2,000,000	0	2FE
14149Y AV 0	CARDINAL HEALTH 3.200 2022 06		05/17/2012	J P MORGAN CHASE SECURITIES INC		998,960	1,000,000	89	2FE
14912L 5E 7	CATERPILLAR FINANCIAL SE 1.625 2017 06		05/22/2012	CITIGROUP GLOBAL MARKETS		998,370	1,000,000	0	1FE
149123 BX 8	CATERPILLAR INC 2.600 2022 06		06/21/2012	CITIGROUP GLOBAL MARKETS		995,810	1,000,000	0	1FE
15089Q AB 0	CELANESE US HOLDINGS 6.625 2018 10		04/11/2012	BAS-MERRILL LYNCH		1,485,750	1,400,000	258	3FE
15089Q AC 8	CELANESE US HOLDINGS 5.875 2021 06		05/31/2012	CREDIT SUISSE FIRST BOSTON		1,047,500	1,000,000	27,743	3FE
125509 BS 7	CIGNA CORP 4.000 2022 02		05/04/2012	J P MORGAN CHASE SECURITIES INC		1,038,190	1,000,000	9,333	2FE
171798 AB 7	CIMAREX ENERGY 5.875 2022 05		05/18/2012	VARIOUS		4,894,780	4,789,000	27,722	3FE
17252M AL 4	CINTAS CORP NO 2 3.250 2022 06		06/06/2012	VARIOUS		2,001,660	2,000,000	271	2FE
172909 AF 0	CIRCUS CIRCUS 7.625 2013 07		06/26/2012	CANTOR FITZGERALD		1,030,000	1,000,000	34,736	5FE
17275R AH 5	CISCO SYSTEMS 4.450 2020 01		05/22/2012	VARIOUS		2,291,040	2,000,000	27,565	1FE
184496 AF 4	CLEAN HARBORS 7.625 2016 08		06/01/2012	PRINCE RIDGE		2,092,500	2,000,000	47,021	3FE
19416Q DZ 0	COLGATE PALMOLIVE 2.300 2022 05		04/30/2012	MORGAN STANLEY		982,490	1,000,000	0	1FE
20030N BD 2	COMCAST CORP 3.125 2022 07		06/26/2012	WELLS FARGO SECURITIES		999,140	1,000,000	0	2FE
20605P AA 9	CONCHO RESOURCES 8.625 2017 10		05/30/2012	CREDIT SUISSE FIRST BOSTON		547,500	500,000	7,547	4FE
20605P AD 3	CONCHO RESOURCES 5.500 2022 10		04/10/2012	BAS-MERRILL LYNCH		485,000	500,000	2,368	4FE
21036P AF 5	CONSTELLATION BRANDS 7.250 2017 05		06/05/2012	ROBERT W BAIRD & CO		1,130,000	1,000,000	4,632	3FE
21036P AH 1	CONSTELLATION BRANDS 6.000 2022 05		04/10/2012	BAS-MERRILL LYNCH		1,500,000	1,500,000	0	3FE
210518 CT 1	CONSUMERS ENERGY CO 2.850 2022 05		05/01/2012	WELLS FARGO SECURITIES		999,910	1,000,000	0	1FE
22025Y AK 6	CORRECTIONS CORP OF AMER 7.750 2017 06		06/20/2012	BARCLAYS CAPITAL INC		2,288,281	2,115,000	57,772	3FE
233851 AP 9	DAIMLER FINANCE (144A) 2.400 2017 04		04/02/2012	BARCLAYS CAPITAL INC		1,999,720	2,000,000	0	1FE
235851 AM 4	DANAHER CORP 3.900 2021 06		04/26/2012	BARCLAYS CAPITAL INC		1,112,130	1,000,000	13,867	1FE
237266 AD 3	DARLING INTERNATIONAL 8.500 2018 12		06/05/2012	PRINCE RIDGE		3,356,250	3,000,000	118,292	3FE
244199 BE 4	DEERE & CO 2.600 2022 06		06/05/2012	BAS-MERRILL LYNCH		1,994,920	2,000,000	0	1FE
250847 EJ 5	DETROIT EDISON COMPANY 2.650 2022 06		06/20/2012	VARIOUS		3,251,030	3,250,000	276	1FE
25179M AM 5	DEVON ENERGY CORPORATION 1.875 2017 05		05/07/2012	MORGAN STANLEY		1,995,060	2,000,000	0	2FE

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25179M AP 8	DEVON ENERGY CORPORATION 3.250 2022 05		05/08/2012	GOLDMAN SACHS & CO		3,980,540	4,000,000	0	2FE
25245B AB 3	DIAGEO INVESTMENT CORP 2.875 2022 05		05/08/2012	DEUTSCHE BANC		1,992,760	2,000,000	0	1FE
25470D AF 6	DISCOVERY COMMUNICATIONS 3.300 2022 05		05/10/2012	J P MORGAN CHASE SECURITIES INC		991,670	1,000,000	0	2FE
25470X AF 2	DISH DBS CORP (144A) 4.625 2017 07		05/07/2012	DEUTSCHE BANC		3,000,000	3,000,000	0	3FE
277432 AM 2	EASTMAN CHEMICAL 2.400 2017 06		05/30/2012	J P MORGAN CHASE SECURITIES INC		1,003,330	1,000,000	0	2FE
277432 AN 0	EASTMAN CHEMICAL 3.600 2022 08		05/29/2012	CITIGROUP GLOBAL MARKETS		1,984,480	2,000,000	0	2FE
278865 AL 4	ECOLAB INC 4.350 2021 12		04/12/2012	CITIGROUP GLOBAL MARKETS		2,157,560	2,000,000	31,175	2FE
29266R AC 2	ENERGIZER HOLDINGS INC 4.700 2022 05		05/21/2012	GOLDMAN SACHS & CO		1,994,320	2,000,000	0	2FE
31620M AG 1	FIDELITY NATIONAL INFORM 5.000 2022 03		04/10/2012	CITIGROUP GLOBAL MARKETS		965,000	1,000,000	3,333	3FE
340711 AV 2	FLORIDA GAS TRANSMISSION 3.875 2022 07		06/12/2012	ROYAL BANK OF SCOTLAND		998,730	1,000,000	0	2FE
341099 CP 2	FLORIDA POWER CORP 3.100 2021 08		04/17/2012	WELLS FARGO SECURITIES		1,024,350	1,000,000	5,597	1FE
302491 AR 6	FMC CORP 3.950 2022 02		06/27/2012	KEYBANC CAPITAL MARK		1,045,360	1,000,000	0	2FE
345397 VT 7	FORD MOTOR CREDIT 5.000 2018 05		05/23/2012	GOLDMAN SACHS & CO		2,190,000	2,000,000	3,889	2FE
345397 WC 3	FORD MOTOR CREDIT 2.750 2015 05		05/18/2012	BAS-MERRILL LYNCH		2,977,500	3,000,000	1,833	2FE
345397 WD 1	FORD MOTOR CREDIT 3.000 2017 06		06/08/2012	VARIOUS		2,999,630	3,000,000	83	2FE
35802X AA 1	FRESENIUS MED (144A) 6.500 2018 09		04/25/2012	DEUTSCHE BANC		2,155,000	2,000,000	16,250	3FE
36962G 5W 0	GENERAL ELECTRIC CAPITAL 2.300 2017 04		04/24/2012	CITIGROUP GLOBAL MARKETS		1,997,380	2,000,000	0	1FE
373334 JX 0	GEORGIA POWER COMPANY 2.850 2022 05		05/08/2012	ROYAL BANK OF SCOTLAND		1,996,540	2,000,000	0	1FE
402479 CC 1	GULF POWER CO 3.100 2022 05		05/15/2012	MORGAN STANLEY		998,130	1,000,000	0	1FE
437076 AW 2	HOME DEPOT INC 4.400 2021 04		04/18/2012	SOCIETY GENERALE AMERICAS		1,127,150	1,000,000	2,689	1FE
44107T AQ 9	HOST HOTELS & RESORTS 6.000 2021 10		05/30/2012	BAS-MERRILL LYNCH		1,077,500	1,000,000	10,500	3FE
459200 HE 4	IBM CORP 1.875 2019 05		05/08/2012	HSBC		5,991,000	6,000,000	0	1FE
45138L AZ 6	IDAHO POWER CO 2.950 2022 04		04/10/2012	J P MORGAN CHASE SECURITIES INC		998,290	1,000,000	0	1FE
454889 AN 6	INDIANA MICHIGAN POWER 7.000 2019 03		04/30/2012	J P MORGAN CHASE SECURITIES INC		702,197	564,000	5,264	2FE
457030 AG 9	INGLES MARKETS INC 8.875 2017 05		05/23/2012	PRINCE RIDGE		1,083,750	1,000,000	3,451	4FE
460146 CA 9	INTERNATIONAL PAPER CO 7.950 2018 06		04/05/2012	HSBC		1,253,880	1,000,000	25,617	2FE
460146 CE 1	INTERNATIONAL PAPER CO 7.500 2021 08		04/23/2012	CITIGROUP GLOBAL MARKETS		1,758,457	1,388,000	20,531	2FE
460146 CG 6	INTERNATIONAL PAPER CO 4.750 2022 02		04/04/2012	MORGAN STANLEY		1,293,871	1,226,000	8,897	2FE
464592 AG 9	ISLE OF CAPRI CASINOS 7.000 2014 03		06/14/2012	BAS-MERRILL LYNCH		2,002,500	2,000,000	42,000	5FE
46625H HL 7	JP MORGAN CHASE 6.300 2019 04		06/22/2012	DEUTSCHE BANC		1,167,180	1,000,000	11,200	1FE
46625H HP 8	JP MORGAN CHASE 3.700 2015 01		06/01/2012	J P MORGAN CHASE SECURITIES INC		1,038,910	1,000,000	13,978	1FE
46625H HZ 6	JP MORGAN CHASE 4.625 2021 05		06/20/2012	CREDIT SUISSE FIRST BOSTON		1,066,430	1,000,000	5,781	1FE
46625H JD 3	JP MORGAN CHASE 4.500 2022 01		05/07/2012	NOMURA SECURITIES INTL		1,072,360	1,000,000	13,375	1FE
487836 BH 0	KELLOGG CO 1.750 2017 05		05/14/2012	BARCLAYS CAPITAL INC		2,983,740	3,000,000	0	2FE
487836 BJ 6	KELLOGG CO 3.125 2022 05		05/15/2012	J P MORGAN CHASE SECURITIES INC		992,830	1,000,000	87	2FE
489170 AC 4	KENNAMETAL INC 3.875 2022 02		05/24/2012	KEYBANC CAPITAL MARK		604,532	590,000	6,732	2FE
494368 AT 0	KIMBERLY CLARK 6.250 2018 07		05/31/2012	CORTVIEW CAPITAL SECURITIES		1,099,598	878,000	21,340	1FE
50076Q AA 4	KRAFT FOODS GROUP INC (1 2.250 2017 06		05/30/2012	CITIGROUP GLOBAL MARKETS		1,996,340	2,000,000	0	2FE
50076Q AF 3	KRAFT FOODS GROUP INC (1 3.500 2022 06		06/01/2012	VARIOUS		3,002,850	3,000,000	194	2FE
501044 CQ 2	KROGER CO 3.400 2022 04		04/10/2012	CITIGROUP GLOBAL MARKETS		4,967,750	5,000,000	0	2FE

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513075 AS 0	LAMAR MEDIA CORP 6.625 2015 08		05/30/2012	WELLS FARGO SECURITIES		2,279,690	2,246,000	45,053	4FE
516807 AB 0	LAREDO PETROLEUM INC 9.500 2019 02		06/07/2012	VARIOUS		2,649,019	2,365,000	58,242	4FE
516807 AD 6	LAREDO PETROLEUM INC (14 7.375 2022 05		05/23/2012	VARIOUS		3,087,500	3,000,000	14,033	4FE
52736R BC 5	LEVI STRAUSS (144A) 6.875 2022 05		05/16/2012	VARIOUS		3,248,500	3,200,000	4,125	4FE
548661 CW 5	LOWES COMPANIES 3.120 2022 04		04/17/2012	WELLS FARGO SECURITIES		2,006,470	2,000,000	0	1FE
55616X AF 4	MACYS RETAIL HOLDINGS IN 3.875 2022 01		04/17/2012	MIZUHO INTERNATIONAL PLC		1,019,500	1,000,000	10,441	2FE
571903 AJ 2	MARRIOTT INTERNATIONAL 3.000 2019 03		04/23/2012	J P MORGAN CHASE SECURITIES INC		996,600	1,000,000	4,917	2FE
58013M EQ 3	MCDONALDS CORP 1.875 2019 05		05/23/2012	J P MORGAN CHASE SECURITIES INC		990,450	1,000,000	0	1FE
59217G AQ 2	MET LIFE GLOBAL FUNDING 3.875 2022 04		04/04/2012	UBS AG		3,995,720	4,000,000	0	1FE
595620 AH 8	MIDAMERICAN ENERGY CO 5.300 2018 03		04/18/2012	WELLS FARGO SECURITIES		1,181,570	1,000,000	5,594	1FE
60871R AC 4	MOLSON COORS 3.500 2022 05		04/27/2012	MORGAN STANLEY		2,004,910	2,000,000	0	2FE
61945C AA 1	MOSAIC CO 3.750 2021 11		04/25/2012	STERNE AGEE & LEACH INC		1,036,660	1,000,000	19,375	2FE
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750 2022 05		05/08/2012	GOLDMAN SACHS & CO		4,981,850	5,000,000	0	2FE
651229 AK 2	NEWELL RUBBERMAID 4.700 2020 08		04/23/2012	ROYAL BANK OF SCOTLAND		282,200	262,000	2,429	2FE
651229 AM 8	NEWELL RUBBERMAID 4.000 2022 06		06/11/2012	J P MORGAN CHASE SECURITIES INC		1,993,640	2,000,000	0	2FE
651290 AJ 7	NEWFIELD EXPLORATION 6.625 2016 04		06/26/2012	VARIOUS		3,589,775	3,500,000	39,934	3FE
651290 AQ 1	NEWFIELD EXPLORATION 5.625 2024 07		06/19/2012	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	3FE
62912X AB 0	NGPL PIPECO LLC (144A) 7.119 2017 12		05/24/2012	J P MORGAN CHASE SECURITIES INC		1,900,000	2,000,000	65,258	3FE
65473Q BA 0	NISOURCE FINANCE CORP 3.850 2023 02		06/11/2012	CITIGROUP GLOBAL MARKETS		1,991,860	2,000,000	0	2FE
655664 AN 0	NORDSTROM INC 4.750 2020 05		06/01/2012	BAS-MERRILL LYNCH		1,173,340	1,000,000	4,618	1FE
66989H AD 0	NOVARTIS CAPITAL 4.400 2020 04		04/17/2012	BNP PARIBAS		1,145,760	1,000,000	21,511	1FE
674599 CC 7	OCCIDENTAL PETROLEUM 3.125 2022 02		04/17/2012	BNY MELLON CAPITAL MARKETS INC		255,658	250,000	1,411	1FE
674599 CE 3	OCCIDENTAL PETROLEUM 2.700 2023 02		06/20/2012	BAS-MERRILL LYNCH		1,998,150	2,000,000	225	1FE
68389X AK 1	ORACLE CORP 3.875 2020 07		04/04/2012	BAS-MERRILL LYNCH		549,930	500,000	4,575	1FE
695114 CP 1	PACIFICORP 2.950 2022 02		05/18/2012	CORTVIEW CAPITAL SECURITIES		1,016,010	1,000,000	11,226	1FE
695156 AP 4	PACKAGING CORP 3.900 2022 06		06/22/2012	BAS-MERRILL LYNCH		2,008,670	2,000,000	108	2FE
707569 AN 9	PENN NATIONAL GAMING 8.750 2019 08		05/18/2012	BARCLAYS CAPITAL INC		2,220,000	2,000,000	47,639	4FE
718172 AA 7	PHILIP MORRIS INTERNATIO 5.650 2018 05		04/27/2012	RBC CAPITAL MARKETS		1,201,480	1,000,000	26,053	1FE
723787 AG 2	PIONEER NATURAL RESOURCE 6.650 2017 03		05/30/2012	CORTVIEW CAPITAL SECURITIES		141,563	125,000	1,824	2FE
723787 AK 3	PIONEER NATURAL RESOURCE 3.950 2022 07		06/21/2012	DEUTSCHE BANC		994,400	1,000,000	0	2FE
74153Q AH 5	PRIDE INTERNATIONAL INC 6.875 2020 08		04/03/2012	NOMURA SECURITIES INTL		1,225,820	1,000,000	10,313	2FE
742718 DY 2	PROCTER & GAMBLE CO 2.300 2022 02		04/27/2012	U S BANCORP		992,100	1,000,000	5,494	1FE
144141 DC 9	PROGRESS ENERGY CAROLINA 2.800 2022 05		05/16/2012	VARIOUS		1,994,640	2,000,000	233	1FE
755111 BT 7	RAYTHEON CO 3.125 2020 10		05/04/2012	U S BANCORP		548,583	525,000	1,094	1FE
76009N AH 3	RENT-A-CENTER 6.625 2020 11		06/05/2012	PRINCE RIDGE		1,045,000	1,000,000	4,233	3FE
760759 AP 5	REPUBLIC SERVICES 3.550 2022 06		05/14/2012	WELLS FARGO SECURITIES		1,994,460	2,000,000	0	2FE
77340R AH 0	ROCKIES EXPRESS PIPELINE 3.900 2015 04		06/18/2012	VARIOUS		5,700,000	6,000,000	27,408	3FE
773903 AD 1	ROCKWELL AUTO 5.650 2017 12		04/17/2012	STIFEL NICOLAUS & CO INC		1,186,520	1,000,000	21,815	1FE
779382 AP 5	ROWAN COMPANIES 4.875 2022 06		05/16/2012	RBC CAPITAL MARKETS		993,330	1,000,000	0	2FE
78573A AA 8	SABMILLER HOLDINGS INC (3.750 2022 01		04/27/2012	VARIOUS		2,066,610	2,000,000	19,479	2FE

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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)
79604Y AB 5	SAMSUNG ELECTRONICS AMER 1.750 2017 04		04/03/2012	VARIOUS		2,990,780	3,000,000	0	1FE
80874P AK 5	SCIENTIFIC GAMES 8.125 2018 09		04/13/2012	STERNE AGEE & LEACH INC		1,085,000	1,000,000	7,448	4FE
78412F AF 1	SESI LLC 6.875 2014 06		06/05/2012	STERNE AGEE & LEACH INC		2,002,400	2,000,000	1,910	3FE
78454L AE 0	SM ENERGY CO (144A) 6.500 2023 01		06/26/2012	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	4FE
844895 AV 4	SOUTHWEST GAS CORP 3.875 2022 04		04/20/2012	MITSUBISHI SECURITIES (USA) INC		834,824	800,000	2,756	2FE
847788 AQ 9	SPEEDWAY MOTORSPORTS INC 6.750 2019 02		05/10/2012	WELLS FARGO SECURITIES		4,111,065	3,906,000	76,167	3FE
85590A AN 4	STARWOOD HOTELS 7.150 2019 12		04/12/2012	VARIOUS		943,935	789,000	21,292	2FE
85590A AL 8	STARWOOD HOTELS & RESORT 6.750 2018 05		06/08/2012	DEUTSCHE BANC		1,222,650	1,045,000	5,486	2FE
871829 AQ 0	SYSCO CORP 2.600 2022 06		06/07/2012	GOLDMAN SACHS & CO		1,985,210	2,000,000	0	1FE
878055 AD 4	TCF NATIONAL BANK 6.250 2022 06		06/05/2012	BARCLAYS CAPITAL INC		3,963,440	4,000,000	0	2FE
887317 AQ 8	TIME WARNER INC 3.400 2022 06		06/08/2012	CITIGROUP GLOBAL MARKETS		998,570	1,000,000	0	2FE
89233P 6D 3	TOYOTA MOTOR CREDIT 1.750 2017 05		05/17/2012	HSBC		1,992,680	2,000,000	0	1FE
893570 BW 0	TRANSCONTINENTAL GAS PIP 6.400 2016 04		06/11/2012	WELLS FARGO SECURITIES		2,319,160	2,000,000	20,978	2FE
87264M AE 9	TRW AUTOMOTIVE INC (144A 8.875 2017 12		05/25/2012	CREDIT SUISSE FIRST BOSTON		1,118,750	1,000,000	44,375	3FE
90520E AB 7	UNION BANK NA 2.125 2013 12		04/19/2012	MIZUHO INTERNATIONAL PLC		1,272,538	1,250,000	9,444	1FE
90520E AE 1	UNION BANK NA 2.125 2017 06		06/11/2012	BAS-MERRILL LYNCH		2,990,970	3,000,000	0	1FE
907818 DM 7	UNION PACIFIC CORP 2.950 2023 01		06/06/2012	CREDIT SUISSE FIRST BOSTON		1,998,860	2,000,000	0	2FE
908906 AC 4	UNIONBANCAL 3.500 2022 06		06/11/2012	MORGAN STANLEY		992,000	1,000,000	0	1FE
911312 AM 8	UNITED PARCEL SERVICE 3.125 2021 01		06/12/2012	J P MORGAN CHASE SECURITIES INC		1,484,548	1,390,000	18,099	1FE
913017 BU 2	UNITED TECHNOLOGIES CORP 1.800 2017 06		05/24/2012	BAS-MERRILL LYNCH		2,997,420	3,000,000	0	1FE
913017 BV 0	UNITED TECHNOLOGIES CORP 3.100 2022 06		05/25/2012	BAS-MERRILL LYNCH		2,036,260	2,000,000	0	1FE
91324P BV 3	UNITEDHEALTH GROUP INC 2.875 2022 03		06/13/2012	BAS-MERRILL LYNCH		1,008,790	1,000,000	7,986	1FE
91159H HA 1	US BANCORP 4.125 2021 05		04/13/2012	U S BANCORP		1,101,220	1,000,000	16,500	1FE
91159H HC 7	US BANCORP 3.000 2022 03		04/25/2012	CREDIT SUISSE FIRST BOSTON		1,008,880	1,000,000	4,833	1FE
91159H HD 5	US BANCORP 1.650 2017 05		05/03/2012	U S BANCORP		1,996,260	2,000,000	0	1FE
92343V AM 6	VERIZON COMMUNICATIONS I 6.100 2018 04		06/21/2012	MIZUHO INTERNATIONAL PLC		1,216,500	1,000,000	12,031	1FE
92343V AV 6	VERIZON COMMUNICATIONS I 6.350 2019 04		04/24/2012	J P MORGAN CHASE SECURITIES INC		1,233,890	1,000,000	4,586	1FE
92343V BC 7	VERIZON COMMUNICATIONS I 3.500 2021 11		06/18/2012	VARIOUS		2,113,600	2,000,000	21,389	1FE
918204 AV 0	VF CORP 3.500 2021 09		06/04/2012	HSBC		1,084,810	1,000,000	9,333	1FE
92553P AM 4	VIACOM INC 3.125 2022 06		06/20/2012	J P MORGAN CHASE SECURITIES INC		1,982,460	2,000,000	955	2FE
931142 CU 5	WAL-MART STORES 3.625 2020 07		05/07/2012	RBC CAPITAL MARKETS		1,093,620	1,000,000	12,285	1FE
94973V AX 5	WELLPOINT INC 3.125 2022 05		05/02/2012	BAS-MERRILL LYNCH		1,989,760	2,000,000	0	1FE
94974B FD 7	WELLS FARGO CO 2.100 2017 05		04/30/2012	WELLS FARGO SECURITIES		1,998,400	2,000,000	0	1FE
959802 AP 4	WESTERN UNION CO 3.650 2018 08		04/17/2012	GOLDMAN SACHS & CO		1,079,860	1,000,000	5,881	1FE
96332H CE 7	WHIRLPOOL CORP 4.700 2022 06		05/29/2012	J P MORGAN CHASE SECURITIES INC		1,997,000	2,000,000	0	2FE
88579Y AF 8	3M COMPANY 2.000 2022 06		06/22/2012	VARIOUS		4,925,660	5,000,000	56	1FE
008916 AH 1	AGRIUM INC 6.750 2019 01	A	06/01/2012	WELLS FARGO SECURITIES		1,245,160	1,000,000	26,438	2FE
064159 AM 8	BANK OF NOVA SCOTIA 2.550 2017 01	A	05/09/2012	DEUTSCHE BANC		1,521,101	1,455,000	12,574	1FE
12800U AL 4	CAISSE CENTRALE DESJARDI 1.600 2017 03	A	04/23/2012	RBC CAPITAL MARKETS		998,830	1,000,000	2,222	1FE
92658T AP 3	VIDEOTRON LTEE (144A) 5.000 2022 07	A	05/16/2012	BAS-MERRILL LYNCH		3,992,500	4,000,000	36,111	3FE

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

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05523R AB 3	BAE SYSTEMS PLC (144A) 4.750 2021 10	F	04/09/2012	BARCLAYS CAPITAL INC		528,985	500,000	66	2FE
05530Q AE 0	BAT INTL FINANCE (144A) 2.125 2017 06	F	05/31/2012	J P MORGAN CHASE SECURITIES INC		2,995,320	3,000,000	0	2FE
055451 AQ 1	BHP FINANCE USA 2.875 2022 02	F	04/16/2012	WELLS FARGO SECURITIES		996,830	1,000,000	4,392	1FE
05565Q BJ 6	BP CAPITAL PLC 4.750 2019 03	F	06/19/2012	GOLDMAN SACHS & CO		2,281,620	2,000,000	26,917	1FE
05565Q BY 3	BP CAPITAL PLC 1.846 2017 05	F	05/02/2012	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	1FE
05565Q BZ 0	BP CAPITAL PLC 3.245 2022 05	F	05/02/2012	MORGAN STANLEY		2,000,000	2,000,000	0	1FE
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625 2020 02	F	04/11/2012	J P MORGAN CHASE SECURITIES INC		1,084,840	1,000,000	7,837	1FE
21987B AP 3	CODELCO (144A) 3.875 2021 11	F	04/19/2012	MORGAN STANLEY		1,034,990	1,000,000	18,406	1FE
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200 2022 06	F	05/22/2012	DEUTSCHE BANC		1,993,840	2,000,000	0	1FE
23636T AA 8	DANONE (144A) 3.000 2022 06	F	05/29/2012	J P MORGAN CHASE SECURITIES INC		1,993,980	2,000,000	0	1FE
24668P AF 4	DELHAIZE GROUP 4.125 2019 04	F	04/03/2012	J P MORGAN CHASE SECURITIES INC		2,994,210	3,000,000	0	2FE
28264Q R6 3	EKSPORTFINANS 3.000 2014 11	F	06/15/2012	JEFFERIES & CO INC		1,897,500	2,000,000	5,500	3FE
294829 AA 4	ERICSSON LM 4.125 2022 05	F	05/03/2012	DEUTSCHE BANC		3,000,030	3,000,000	0	2FE
377373 AC 9	GLAXOSMITHKLINE 1.500 2017 05	F	05/02/2012	CITIGROUP GLOBAL MARKETS		2,989,230	3,000,000	0	1FE
377373 AD 7	GLAXOSMITHKLINE 2.850 2022 05	F	05/02/2012	CITIGROUP GLOBAL MARKETS		2,979,600	3,000,000	0	1FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500 2022 01	F	05/15/2012	J P MORGAN CHASE SECURITIES INC		1,058,150	1,000,000	14,125	2FE
485161 AM 5	KANSAS CITY SOUTHERN MEX 6.125 2021 06	F	06/25/2012	VARIOUS		1,297,875	1,175,000	2,416	3FE
502441 AA 6	LVMH MOET HENNESSY LOUIS 1.625 2017 06	F	06/26/2012	CITIGROUP GLOBAL MARKETS		997,130	1,000,000	0	1FE
63253W AA 9	NATIONAL AUSTRALIA BANK 2.000 2017 06	F	06/12/2012	HSBC		1,996,980	2,000,000	0	1FE
705011 AA 2	PEARSON FUNDING (144A) 3.750 2022 05	F	05/01/2012	ROYAL BANK OF SCOTLAND		1,987,300	2,000,000	0	2FE
714264 AD 0	PERNOD-RICARD SA (144A) 4.450 2022 01	F	04/03/2012	CITIGROUP GLOBAL MARKETS		1,013,000	1,000,000	10,383	2FE
780153 AJ 1	ROYAL CARIBBEAN CRUISES 7.250 2018 03	F	05/31/2012	WELLS FARGO SECURITIES		2,160,000	2,000,000	32,222	3FE
806854 AB 1	SCHLUMBERGER INVESTMENT 3.300 2021 09	F	04/27/2012	CITIGROUP GLOBAL MARKETS		1,039,660	1,000,000	4,400	1FE
833636 AD 5	SOC QUIMICA Y MINERA DE 5.500 2020 04	F	04/12/2012	J P MORGAN CHASE SECURITIES INC		553,125	500,000	13,444	2FE
89153V AC 3	TOTAL CAPITAL INTERNATIO 1.550 2017 06	F	06/21/2012	BARCLAYS CAPITAL INC		998,130	1,000,000	0	1FE
92852T AB 8	VIVENDI SA (144A) 3.450 2018 01	F	04/03/2012	J P MORGAN CHASE SECURITIES INC		2,998,860	3,000,000	0	2FE
92852T AE 2	VIVENDI SA (144A) 4.750 2022 04	F	04/03/2012	BAS-MERRILL LYNCH		3,986,480	4,000,000	0	2FE
466247 LU 5	JPMMT 2005-A1 4A1 (CMO) 4.733 2035 02		06/25/2012	AMHERST		14,727,053	14,402,985	51,130	4AM
61758M AA 5	MSRR 2009-R2 1A1A (CMO) 6.000 2036 04		05/30/2012	ROYAL BANK OF SCOTLAND		8,298,364	8,241,702	4,121	4AM
81745F AA 4	SEMT 2012-3 A1 (CMO) 3.500 2042 07		06/25/2012	BARCLAYS CAPITAL INC		10,281,250	10,000,000	25,278	1FE
03061U AA 1	AMCAR 2012-3 A1 .361 2013 07		06/19/2012	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0	1Z
06052F AD 2	BAAT 2009-2A A4 (144A) 3.030 2016 10		04/17/2012	CREDIT SUISSE FIRST BOSTON		5,960,398	5,895,000	2,481	1FE
14313J AA 9	CARMX 2012-2 A1 .291 2013 06		06/06/2012	BARCLAYS CAPITAL INC		12,000,000	12,000,000	0	1
22237S AC 1	CPMH 2007-1 A3 (144A) (A 5.593 2037 07		05/24/2012	ROYAL BANK OF SCOTLAND		3,963,556	3,871,605	17,443	5AM
43812K AC 7	HAROT 2010-2 A3 1.340 2014 03		04/17/2012	VARIOUS		7,995,389	7,961,593	593	1FE
43811A AB 2	HAROT 2011-3 A2 .670 2014 04		06/07/2012	ROBERT W BAIRD & CO		13,461,559	13,450,000	4,791	1FE
80282W AA 8	SDART 2012-3 A1 .328 2013 05		05/07/2012	DEUTSCHE BANC		13,000,000	13,000,000	0	1
80282X AA 6	SDART 2012-4 A1 .432 2013 07		06/26/2012	BARCLAYS CAPITAL INC		10,000,000	10,000,000	0	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					470,541,219	460,009,274	2,110,818	XXX

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)
8399997.	Total - Bonds - Part 3					831,105,471	786,245,064	2,815,866	XXX
8399999.	Total - Bonds					831,105,471	786,245,064	2,815,866	XXX
Common Stocks - Industrial and Miscellaneous									
04963C 20 9	ATRICURE INC		06/27/2012	DISTRIBUTION FROM PARTNERSHIP	6,672.000	62,752	XXX	0	L
45321L 10 0	IMPERVA INC		05/30/2012	DISTRIBUTION FROM PARTNERSHIP	3,812.000	110,243	XXX	0	L
57776J 10 0	MAXLINEAR INC - CLASS A		05/15/2012	DISTRIBUTION FROM PARTNERSHIP	2,224.000	10,502	XXX	0	L
87612G 10 1	TARGA RESOURCES CORP		05/22/2012	DISTRIBUTION FROM PARTNERSHIP	2,400.000	110,647	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					294,144	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					294,144	XXX	0	XXX
9799999.	Total - Common Stocks					294,144	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					294,144	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					831,399,615	XXX	2,815,866	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
217194 AB 5	COP I LLC 3.650		06/05/2012	PAID ON PRINCIPAL		71,873	71,873	71,873	71,873	0	0	0	0	0	71,873	0	0	0	1,312	12/05/2021	1FE
367333 AA 9	GATE CAPITAL 3.550		06/11/2012	PAID ON PRINCIPAL		76,577	76,577	76,577	76,577	0	0	0	0	0	76,577	0	0	0	1,359	06/11/2021	1FE
779382 AL 4	ROWAN COMPANIES 3.525		05/01/2012	VARIOUS		1,480,781	1,344,473	1,344,473	1,344,473	0	0	0	0	0	1,344,473	0	136,308	136,308	23,696	05/01/2020	1FE
89609G AA 0	TRICAHUE LEASING 3.503		05/21/2012	PAID ON PRINCIPAL		142,853	142,853	142,853	142,853	0	0	0	0	0	142,853	0	0	0	2,502	11/19/2021	1FE
912828 KK 5	U S TREASURY NOTES 1.375		04/15/2012	MATURED		161,500,000	161,500,000	163,305,639	161,996,054	0	(496,054)	0	(496,054)	0	161,500,000	0	0	0	1,110,313	04/15/2012	1
912828 NB 2	U S TREASURY NOTES 1.000		04/30/2012	MATURED		110,000,000	110,000,000	110,682,786	110,211,753	0	(211,753)	0	(211,753)	0	110,000,000	0	0	0	550,000	04/30/2012	1
925387 AE 2	VESSEL MANAGEMENT SERV 5.125		04/16/2012	PAID ON PRINCIPAL		77,000	77,000	77,000	77,000	0	0	0	0	0	77,000	0	0	0	1,973	04/16/2035	1FE
02265Q AA 6	AMAL LIMITED 3.465	F	05/21/2012	PAID ON PRINCIPAL		92,629	92,629	92,629	92,629	0	0	0	0	0	92,629	0	0	0	1,605	08/21/2021	1
36202C 3X 9	GNMA II PASS #2614 6.000		06/20/2012	PAID ON PRINCIPAL		17,502	17,502	16,966	17,107	0	395	0	395	0	17,502	0	0	0	431	07/20/2028	1
36202D G6 2	GNMA II PASS #2921 7.500		06/20/2012	PAID ON PRINCIPAL		1,704	1,704	1,725	1,770	0	(66)	0	(66)	0	1,704	0	0	0	50	05/20/2030	1
36202D J8 5	GNMA II PASS #2987 7.500		06/20/2012	PAID ON PRINCIPAL		163	163	163	165	0	(1)	0	(1)	0	163	0	0	0	5	10/20/2030	1
36202D 6D 8	GNMA II PASS #3568 5.000		06/20/2012	PAID ON PRINCIPAL		617,735	617,735	613,874	614,569	0	3,166	0	3,166	0	617,735	0	0	0	12,636	06/20/2034	1
36202E BU 2	GNMA II PASS #3651 5.000		06/20/2012	PAID ON PRINCIPAL		1,381,552	1,381,552	1,372,917	1,374,599	0	6,953	0	6,953	0	1,381,552	0	0	0	28,694	12/20/2034	1
36202E DD 8	GNMA II PASS #3700 4.500		06/20/2012	PAID ON PRINCIPAL		235,943	235,943	223,445	226,873	0	9,070	0	9,070	0	235,943	0	0	0	4,252	04/20/2035	1
36202E ET 2	GNMA II PASS #3746 4.500		06/20/2012	PAID ON PRINCIPAL		1,532,123	1,532,123	1,460,204	1,478,597	0	53,525	0	53,525	0	1,532,123	0	0	0	27,729	08/20/2035	1
36202E E7 0	GNMA II PASS #3758 4.500		06/20/2012	PAID ON PRINCIPAL		1,232,846	1,232,846	1,176,597	1,194,454	0	38,392	0	38,392	0	1,232,846	0	0	0	23,201	09/20/2035	1
36202E E8 8	GNMA II PASS #3759 5.000		06/20/2012	PAID ON PRINCIPAL		550,472	550,472	548,838	548,927	0	1,546	0	1,546	0	550,472	0	0	0	11,331	09/20/2035	1
36202E FL 8	GNMA II PASS #3771 4.500		06/20/2012	PAID ON PRINCIPAL		1,385,528	1,385,528	1,332,488	1,348,128	0	37,400	0	37,400	0	1,385,528	0	0	0	24,782	10/20/2035	1
36202E F2 0	GNMA II PASS #3785 5.000		06/20/2012	PAID ON PRINCIPAL		1,376,533	1,376,533	1,347,496	1,356,224	0	20,308	0	20,308	0	1,376,533	0	0	0	28,155	11/20/2035	1
36202E HF 9	GNMA II PASS #3830 5.500		06/20/2012	PAID ON PRINCIPAL		586,627	586,627	562,520	569,292	0	17,335	0	17,335	0	586,627	0	0	0	13,107	03/20/2036	1
36177P CY 9	GNMA PASS TH #00794586 3.500		06/15/2012	PAID ON PRINCIPAL		252,585	252,585	263,281	263,281	0	(10,695)	0	(10,695)	0	252,585	0	0	0	1,158	03/15/2042	1
36216C KY 2	GNMA PASS TH #160611 9.500		06/15/2012	PAID ON PRINCIPAL		218	218	232	231	0	(13)	0	(13)	0	218	0	0	0	9	09/15/2016	1
36216G N3 8	GNMA PASS TH #164310 9.500		06/15/2012	PAID ON PRINCIPAL		27	27	29	29	0	(2)	0	(2)	0	27	0	0	0	1	09/15/2018	1
362160 Q9 7	GNMA PASS TH #179680 9.500		06/15/2012	PAID ON PRINCIPAL		89	89	95	92	0	(3)	0	(3)	0	89	0	0	0	4	10/15/2016	1
362161 7E 5	GNMA PASS TH #180993 9.500		06/15/2012	PAID ON PRINCIPAL		69	69	74	72	0	(3)	0	(3)	0	69	0	0	0	3	11/15/2019	1
362164 W5 0	GNMA PASS TH #183468 9.500		06/15/2012	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	10/15/2016	1
36217D UZ 5	GNMA PASS TH #190600 9.500		06/15/2012	PAID ON PRINCIPAL		178	178	189	182	0	(5)	0	(5)	0	178	0	0	0	7	08/15/2016	1
36217S TL 5	GNMA PASS TH #202255 9.500		06/15/2012	PAID ON PRINCIPAL		63	63	67	66	0	(3)	0	(3)	0	63	0	0	0	3	08/15/2017	1
36217T CA 5	GNMA PASS TH #202665 9.500		06/15/2012	PAID ON PRINCIPAL		134	134	142	142	0	(9)	0	(9)	0	134	0	0	0	5	11/15/2019	1
36217T CQ 0	GNMA PASS TH #202679 9.500		06/15/2012	PAID ON PRINCIPAL		21	21	22	23	0	(2)	0	(2)	0	21	0	0	0	1	12/15/2019	1
362172 N4 6	GNMA PASS TH #210211 9.500		06/15/2012	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	07/15/2017	1
36218X 3Z 0	GNMA PASS TH #235816 9.500		06/15/2012	PAID ON PRINCIPAL		210	210	224	223	0	(13)	0	(13)	0	210	0	0	0	8	06/15/2018	1
362191 X7 8	GNMA PASS TH #264502 9.500		06/15/2012	PAID ON PRINCIPAL		35	35	38	38	0	(3)	0	(3)	0	35	0	0	0	1	09/15/2018	1
36205F 5V 1	GNMA PASS TH #389760 5.000		06/15/2012	PAID ON PRINCIPAL		14,205	14,205	14,529	14,325	0	(120)	0	(120)	0	14,205	0	0	0	297	11/15/2017	1
36201M A8 5	GNMA PASS TH #586931 5.000		06/15/2012	PAID ON PRINCIPAL		5,963	5,963	6,114	6,026	0	(63)	0	(63)	0	5,963	0	0	0	125	10/15/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36201M SA 1	GNMA PASS TH #587413 5.500		06/15/2012	PAID ON PRINCIPAL		46,424	46,424	47,439	47,289	0	(865)	0	(865)	0	46,424	0	0	0	1,056	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421 5.500		06/15/2012	PAID ON PRINCIPAL		2,344	2,344	2,396	2,381	0	(37)	0	(37)	0	2,344	0	0	0	54	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		06/15/2012	PAID ON PRINCIPAL		9,534	9,534	9,775	9,624	0	(90)	0	(90)	0	9,534	0	0	0	199	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		06/15/2012	PAID ON PRINCIPAL		4,297	4,297	4,395	4,347	0	(50)	0	(50)	0	4,297	0	0	0	90	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		06/15/2012	PAID ON PRINCIPAL		15,862	15,862	16,263	16,049	0	(187)	0	(187)	0	15,862	0	0	0	331	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		06/15/2012	PAID ON PRINCIPAL		8,567	8,567	8,784	8,658	0	(91)	0	(91)	0	8,567	0	0	0	179	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		06/15/2012	PAID ON PRINCIPAL		204,054	204,054	194,481	196,266	0	7,788	0	7,788	0	204,054	0	0	0	3,800	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		06/15/2012	PAID ON PRINCIPAL		235,103	235,103	221,511	224,507	0	10,596	0	10,596	0	235,103	0	0	0	4,371	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		06/15/2012	PAID ON PRINCIPAL		80,969	80,969	76,288	77,320	0	3,649	0	3,649	0	80,969	0	0	0	1,521	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		06/15/2012	PAID ON PRINCIPAL		297,517	297,517	298,889	298,634	0	(1,116)	0	(1,116)	0	297,517	0	0	0	5,935	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		06/15/2012	PAID ON PRINCIPAL		196,834	196,834	197,742	197,574	0	(740)	0	(740)	0	196,834	0	0	0	3,732	05/15/2040	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		06/25/2012	PAID ON PRINCIPAL		7,007	7,007	6,861	6,928	0	79	0	79	0	7,007	0	0	0	217	02/01/2021	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		06/25/2012	PAID ON PRINCIPAL		412	412	411	410	0	2	0	2	0	412	0	0	0	13	10/25/2021	1
83162C TY 9	SBAP 2011-20D 1 4.050		04/02/2012	PAID ON PRINCIPAL		64,607	64,607	64,607	64,589	0	18	0	18	0	64,607	0	0	0	1,321	04/01/2031	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		05/10/2012	PAID ON PRINCIPAL		2,220	2,220	2,220	2,212	0	9	0	9	0	2,220	0	0	0	57	08/10/2013	1
0599999.	Total - Bonds - U.S. Government					283,810,010	283,673,702	285,888,184	284,185,454	0	(511,752)	0	(511,752)	0	283,673,702	0	136,308	136,308	1,891,629	XXX	XXX
Bonds - All Other Government																					
683234 YU 6	ONTARIO (PROVINCE OF) 4.950	A	06/19/2012	NATIONAL BANK OF CANADA		1,160,530	1,000,000	996,490	998,010	0	180	0	180	0	998,190	0	162,340	162,340	28,050	11/28/2016	1FE
1099999.	Total - Bonds - All Other Government					1,160,530	1,000,000	996,490	998,010	0	180	0	180	0	998,190	0	162,340	162,340	28,050	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
246380 N6 2	DELAWARE GENERAL OBLIG 5.000		05/01/2012	MATURED		13,885,000	13,885,000	14,750,174	14,088,832	0	(203,832)	0	(203,832)	0	13,885,000	0	0	0	347,125	05/01/2012	1FE
341535 PF 3	FLORIDA STATE BD OF ED 5.250		06/01/2012	REDEEMED		1,950,000	1,950,000	2,187,374	1,964,391	0	(14,391)	0	(14,391)	0	1,950,000	0	0	0	51,188	06/01/2014	1FE
341535 PJ 5	FLORIDA STATE BD OF ED 5.375		06/01/2012	REDEEMED		6,575,000	6,575,000	6,850,427	6,588,216	0	(13,216)	0	(13,216)	0	6,575,000	0	0	0	176,703	06/01/2017	1FE
341426 BJ 2	FLORIDA STATE BD OF ED 5.500		06/01/2012	REDEEMED		6,469,050	6,405,000	7,095,395	6,500,242	0	(31,192)	0	(31,192)	0	6,469,050	0	0	0	176,138	06/01/2014	1FE
341426 BM 5	FLORIDA STATE BD OF ED 5.500		06/01/2012	REDEEMED		7,398,250	7,325,000	7,738,130	7,496,771	0	(98,521)	0	(98,521)	0	7,398,250	0	0	0	201,438	06/01/2017	1FE
341426 EF 7	FLORIDA STATE BD OF ED 5.375		06/01/2012	REDEEMED		3,030,000	3,000,000	3,376,560	3,054,720	0	(24,720)	0	(24,720)	0	3,030,000	0	0	0	80,625	06/01/2015	1FE
546415 QG 8	LOUISIANA GENERAL OBLI 5.250		04/01/2012	REDEEMED		2,275,000	2,275,000	2,499,929	2,282,030	0	(7,030)	0	(7,030)	0	2,275,000	0	0	0	59,719	04/01/2013	1FE
574192 2E 9	MARYLAND GO S2009 QSCB ---		06/15/2012	QUALIFIED TAX CREDIT		0	298,500	267,337	0	0	0	0	0	0	0	0	0	0	0	06/15/2012	1FE
574192 2E 9	MARYLAND GO S2009 QSCB ---		06/15/2012	QUALIFIED TAX CREDIT		0	154,026	137,783	0	0	0	0	0	0	0	0	0	0	0	06/15/2012	1FE
677519 RZ 5	OHIO HIGHER ED GO S200 5.000		05/01/2012	MATURED		6,535,000	6,535,000	7,242,675	6,568,917	0	(33,917)	0	(33,917)	0	6,535,000	0	0	0	163,375	05/01/2012	1FE
709141 WD 3	PENNSYLVANIA GO SECOND 5.500		05/01/2012	REDEEMED		7,500,000	7,500,000	8,440,725	7,539,675	0	(39,675)	0	(39,675)	0	7,500,000	0	0	0	206,250	05/01/2015	1FE
939741 TB 0	WASHINGTON GENERAL OBL 5.500		05/01/2012	PAID ON PRINCIPAL		3,910,000	3,910,000	4,097,839	3,992,304	0	(82,304)	0	(82,304)	0	3,910,000	0	0	0	107,525	05/01/2018	1FE
977056 P4 6	WISCONSIN GENERAL OBLI 5.500		05/01/2012	REDEEMED		5,000,000	5,000,000	5,355,550	5,013,250	0	(13,250)	0	(13,250)	0	5,000,000	0	0	0	137,500	05/01/2015	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					64,527,300	64,812,526	70,039,898	65,089,347	0	(562,047)	0	(562,047)	0	64,527,300	0	0	0	1,707,584	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2012	PAID ON PRINCIPAL		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,000	06/15/2025	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
165321 3M 0	CHESAPEAKE GENERAL OBL 5.250		06/01/2012	MATURED		10,000,000	10,000,000	10,799,500	10,060,600	0	(60,600)	0	(60,600)	0	10,000,000	0	0	0	262,500	06/01/2012	1FE
238388 DX 7	DAVENPORT GENERAL OBLI 4.000		06/01/2012	MATURED		880,000	880,000	912,463	883,485	0	(3,485)	0	(3,485)	0	880,000	0	0	0	17,600	06/01/2012	1FE
249174 KL 6	DENVER CITY&CO GO SD#1 ---		06/15/2012	QUALIFIED TAX CREDIT		0	119,200	103,140	0	0	0	0	0	0	0	0	0	0	0	06/15/2012	1FE
266705 UP 5	DURHAM CO GENERAL OBLI 5.000		04/01/2012	REDEEMED		5,465,000	5,465,000	5,885,204	5,480,411	0	(15,411)	0	(15,411)	0	5,465,000	0	0	0	136,625	04/01/2020	1FE
303820 F3 3	FAIRFAX CO GO S2003A 5.000		06/01/2012	MATURED		7,585,000	7,585,000	8,356,470	7,624,821	0	(39,821)	0	(39,821)	0	7,585,000	0	0	0	189,625	06/01/2012	1FE
386280 LZ 2	GRAND RAPIDS PUB SCHS 5.000		05/01/2012	MATURED		1,000,000	1,000,000	1,101,940	1,004,890	0	(4,890)	0	(4,890)	0	1,000,000	0	0	0	25,000	05/01/2012	1FE
583886 Z4 1	MECKLENBURG CO GENERAL 6.000		04/01/2012	MATURED		7,035,000	7,035,000	8,270,557	7,075,311	0	(40,311)	0	(40,311)	0	7,035,000	0	0	0	211,050	04/01/2012	1FE
613340 ZG 6	MONTGOMERY CO GENERAL 5.000		04/01/2012	MATURED		7,730,000	7,730,000	8,296,764	7,755,200	0	(25,200)	0	(25,200)	0	7,730,000	0	0	0	193,250	04/01/2012	1FE
667027 4L 7	NORTHSIDE ISD GO S2009 ---		06/15/2012	QUALIFIED TAX CREDIT		0	260,100	227,228	0	0	0	0	0	0	0	0	0	0	0	06/15/2012	1FE
696497 TL 0	PALM BEACH CO TAXABLE- 5.735		06/01/2012	MATURED		3,550,000	3,550,000	3,550,000	3,550,000	0	0	0	0	0	3,550,000	0	0	0	101,796	06/01/2012	1FE
731197 NX 3	POLK CO GO S2002A 5.000		06/01/2012	REDEEMED		4,880,000	4,880,000	5,206,960	4,900,203	0	(20,203)	0	(20,203)	0	4,880,000	0	0	0	122,000	06/01/2019	1FE
795574 NH 1	SALT LAKE CITY GO REF 5.250		06/15/2012	REDEEMED		6,040,000	6,040,000	6,399,018	6,061,804	0	(21,804)	0	(21,804)	0	6,040,000	0	0	0	158,550	06/15/2018	1FE
815626 HM 1	SEDGWICK CO USD#259 GO ---		06/15/2012	QUALIFIED TAX CREDIT		0	147,500	130,572	0	0	0	0	0	0	0	0	0	0	0	06/15/2012	1FE
930863 XN 0	WAKE CO GENERAL OBLIGA 5.000		04/01/2012	MATURED		7,500,000	7,500,000	8,397,225	7,527,975	0	(27,975)	0	(27,975)	0	7,500,000	0	0	0	187,500	04/01/2012	1FE
940156 5M 0	WASHINGTON SUBN SAN DI 5.250		06/01/2012	MATURED		5,000,000	5,000,000	5,407,450	5,033,650	0	(33,650)	0	(33,650)	0	5,000,000	0	0	0	131,250	06/01/2012	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					67,065,000	67,591,800	73,444,491	67,358,350	0	(293,350)	0	(293,350)	0	67,065,000	0	0	0	1,746,746	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
914084 WC 8	ARKANSAS UNIVERSITY FA 5.250		06/13/2012	MUNI CENTER		45,158	45,000	46,592	45,000	0	0	0	0	0	45,000	0	158	158	1,490	11/01/2017	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		06/27/2012	PAID ON PRINCIPAL		114,821	114,821	114,821	114,821	0	0	0	0	0	114,821	0	0	0	1,922	12/01/2027	1
167592 KQ 6	CHICAGO O'HARE INTL AR 5.000		05/15/2012	REDEEMED		835,000	835,000	741,898	827,034	0	2,831	0	2,831	0	829,865	0	5,135	5,135	36,415	01/01/2013	1FE
167592 LQ 5	CHICAGO O'HARE INTL AR 5.000		05/15/2012	REDEEMED		3,040,000	3,040,000	2,615,403	2,911,955	0	10,427	0	10,427	0	2,922,382	0	117,618	117,618	132,578	01/01/2016	1FE
196454 DQ 2	COLORADO DEPT TRANS S2 5.375		06/15/2012	REDEEMED		5,474,200	5,420,000	5,989,642	5,503,739	0	(29,539)	0	(29,539)	0	5,474,200	0	0	0	145,663	06/15/2015	1FE
49130P BB 9	KENTUCKY HSG CORP S200 5.375		06/01/2012	PAID ON PRINCIPAL		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	2,217	01/01/2033	1FE
54810C T9 1	LOWER COLORADO RIVER R 5.750		05/15/2012	MATURED		4,010,000	4,010,000	4,301,567	4,010,000	0	0	0	0	0	4,010,000	0	0	0	115,288	05/15/2012	1FE
592247 KF 6	METRO PIER & EXP AUTH ---		06/22/2012	RBC DAIN RAUSCHER INC		5,192,940	6,000,000	3,040,140	4,560,360	0	103,920	0	103,920	0	4,664,280	0	528,660	528,660	0	12/15/2017	1FE
592247 KH 2	METRO PIER & EXP AUTH ---		06/14/2012	RBC DAIN RAUSCHER INC		5,039,360	6,400,000	2,866,816	4,371,264	0	98,880	0	98,880	0	4,470,144	0	569,216	569,216	0	12/15/2019	1FE
592247 V4 9	METRO PIER & EXP AUTH 5.500		06/15/2012	MATURED		3,145,000	3,145,000	3,314,532	3,154,529	0	(9,529)	0	(9,529)	0	3,145,000	0	0	0	86,488	06/15/2012	1
592247 W6 3	METRO PIER & EXP AUTH 5.500		06/15/2012	MATURED		2,500,000	2,500,000	2,634,763	2,507,575	0	(7,575)	0	(7,575)	0	2,500,000	0	0	0	68,750	06/15/2012	1FE
645916 QY 6	NEW JERSEY ECON DEV AU 5.250		06/15/2012	REDEEMED		5,000,000	5,000,000	5,390,100	5,023,900	0	(23,900)	0	(23,900)	0	5,000,000	0	0	0	131,250	06/15/2017	1FE
649876 YF 0	NEW YORK LOC GOVT ASST 5.000		04/01/2012	MATURED		5,000,000	5,000,000	5,561,350	5,017,450	0	(17,450)	0	(17,450)	0	5,000,000	0	0	0	125,000	04/01/2012	1FE
677659 KY 9	OHIO WATER DEV AUTH FR 5.375		06/01/2012	REDEEMED		3,060,000	3,060,000	3,264,041	3,070,343	0	(10,343)	0	(10,343)	0	3,060,000	0	0	0	82,238	12/01/2019	1FE
677659 LC 6	OHIO WATER DEV AUTH FR 5.375		06/01/2012	REDEEMED		2,245,000	2,245,000	2,308,399	2,248,210	0	(3,210)	0	(3,210)	0	2,245,000	0	0	0	60,334	12/01/2021	1FE
67766W CN 0	OHIO WATER DEV AUTH PC 5.250		06/01/2012	REDEEMED		7,490,000	7,490,000	7,938,801	7,513,594	0	(23,594)	0	(23,594)	0	7,490,000	0	0	0	196,613	06/01/2019	1FE
684545 RS 7	ORANGE CO DEV TAX SR L 5.500		04/01/2012	REDEEMED		19,120,000	19,120,000	20,885,158	19,207,187	0	(87,187)	0	(87,187)	0	19,120,000	0	0	0	525,800	10/01/2032	1FE
68607H QD 1	OREGON DEPT ADMIN SVCS 5.250		05/01/2012	REDEEMED		14,060,000	14,060,000	15,242,165	14,105,976	0	(45,976)	0	(45,976)	0	14,060,000	0	0	0	369,075	11/01/2012	1FE
70917N QN 7	PENNSYLVANIA HIGHER ED 5.000		06/15/2012	REDEEMED		5,545,000	5,545,000	5,754,767	5,556,589	0	(11,589)	0	(11,589)	0	5,545,000	0	0	0	138,625	06/15/2018	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
70917N QQ 0	PENNSYLVANIA HIGHER ED 4.750		06/15/2012	REDEEMED		200,000	200,000	205,292	200,282	0	(282)	0	(282)	0	200,000	0	0	0	4,750	06/15/2020	1FE
717346 AL 4	PHENIX IDB IMPT(MEADWE 6.350		04/27/2012	CITIGROUP GLOBAL MARK		7,070,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	70,000	70,000	206,199	05/15/2035	3FE
727818 FF 8	PLATTE RIVER PWR AUTH 5.375		06/01/2012	REDEEMED		1,765,000	1,765,000	1,863,716	1,770,119	0	(5,119)	0	(5,119)	0	1,765,000	0	0	0	47,434	06/01/2015	1FE
727818 FK 7	PLATTE RIVER PWR AUTH 5.375		06/01/2012	REDEEMED		1,655,000	1,655,000	1,747,564	1,659,800	0	(4,800)	0	(4,800)	0	1,655,000	0	0	0	44,478	06/01/2015	1FE
796422 U3 5	SAN ANTONIO WATER REV 5.500		05/15/2012	REDEEMED		5,640,000	5,640,000	6,014,609	5,656,976	0	(16,976)	0	(16,976)	0	5,640,000	0	0	0	155,100	05/15/2016	1FE
796422 WN 9	SAN ANTONIO WATER REV 6.000		05/15/2012	PAID ON PRINCIPAL		540,000	540,000	532,361	539,341	0	659	0	659	0	540,000	0	0	0	16,200	05/15/2016	1
914402 XN 7	UNIV OF MARYLAND SYS A 5.250		04/01/2012	REDEEMED		5,955,000	5,955,000	6,236,731	5,962,920	0	(7,920)	0	(7,920)	0	5,955,000	0	0	0	156,319	04/01/2018	1FE
914402 XP 2	UNIV OF MARYLAND SYS A 5.250		04/01/2012	REDEEMED		6,265,000	6,265,000	6,516,477	6,271,892	0	(6,892)	0	(6,892)	0	6,265,000	0	0	0	164,456	04/01/2019	1FE
914402 XT 4	UNIV OF MARYLAND SYS A 5.250		04/01/2012	REDEEMED		5,760,000	5,760,000	6,032,506	5,767,661	0	(7,661)	0	(7,661)	0	5,760,000	0	0	0	151,200	04/01/2018	1FE
914402 XU 1	UNIV OF MARYLAND SYS A 5.250		04/01/2012	REDEEMED		6,050,000	6,050,000	6,292,847	6,056,655	0	(6,655)	0	(6,655)	0	6,050,000	0	0	0	158,813	04/01/2019	1FE
927793 HK 8	VIRGINIA CMWLTH TRANS 5.000		06/22/2012	REDEEMED		5,925,000	5,925,000	6,383,773	5,939,102	0	(14,102)	0	(14,102)	0	5,925,000	0	0	0	214,781	04/01/2014	1FE
92817S PN 2	VIRGINIA PUB SCH AUTH ---		06/15/2012	QUALIFIED TAX CREDIT		0	302,500	267,709	0	0	0	0	0	0	0	0	0	0	0	06/15/2012	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.485		06/15/2012	PAID ON PRINCIPAL		11,846	11,846	11,785	11,662	0	185	0	185	0	11,846	0	0	0	120	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.506		05/15/2012	PAID ON PRINCIPAL		140,119	140,119	139,238	138,063	0	2,057	0	2,057	0	140,119	0	0	0	1,198	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.520		06/15/2012	PAID ON PRINCIPAL		13,041	13,041	12,959	12,849	0	191	0	191	0	13,041	0	0	0	164	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.485		06/15/2012	PAID ON PRINCIPAL		60,747	60,747	60,604	59,785	0	962	0	962	0	60,747	0	0	0	626	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		362	362	354	356	0	6	0	6	0	362	0	0	0	8	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		50,307	50,307	49,251	49,537	0	770	0	770	0	50,307	0	0	0	1,153	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		117	117	114	115	0	2	0	2	0	117	0	0	0	3	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		7,289	7,289	7,136	7,151	0	138	0	138	0	7,289	0	0	0	136	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		6,819	6,819	6,676	6,681	0	138	0	138	0	6,819	0	0	0	164	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		43,692	43,692	42,775	43,226	0	465	0	465	0	43,692	0	0	0	812	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		233	233	228	228	0	4	0	4	0	233	0	0	0	5	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		62	62	61	61	0	2	0	2	0	62	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		1,399	1,399	1,369	1,377	0	21	0	21	0	1,399	0	0	0	32	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		5,556	5,556	5,440	5,476	0	80	0	80	0	5,556	0	0	0	103	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		103,538	103,538	101,365	101,784	0	1,754	0	1,754	0	103,538	0	0	0	2,232	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		59,261	59,261	58,017	58,343	0	918	0	918	0	59,261	0	0	0	1,299	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		124,885	124,885	122,264	122,765	0	2,120	0	2,120	0	124,885	0	0	0	3,309	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		14,854	14,854	14,542	14,575	0	279	0	279	0	14,854	0	0	0	408	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		06/15/2012	PAID ON PRINCIPAL		199,185	199,185	197,940	198,319	0	867	0	867	0	199,185	0	0	0	3,972	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		487	487	476	480	0	7	0	7	0	487	0	0	0	9	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		20,480	20,480	20,051	20,226	0	255	0	255	0	20,480	0	0	0	557	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		429	429	420	421	0	8	0	8	0	429	0	0	0	8	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		126,529	126,529	123,873	124,000	0	2,529	0	2,529	0	126,529	0	0	0	2,414	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		14,418	14,418	14,116	14,167	0	251	0	251	0	14,418	0	0	0	268	08/15/2033	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		11,792	11,792	11,544	11,622	0	169	0	169	0	11,792	0	0	0	255	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		11,256	11,256	11,020	11,065	0	191	0	191	0	11,256	0	0	0	277	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		1,443	1,443	1,412	1,417	0	26	0	26	0	1,443	0	0	0	33	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		06/15/2012	PAID ON PRINCIPAL		519,489	519,489	516,243	517,090	0	2,399	0	2,399	0	519,489	0	0	0	10,166	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2012	PAID ON PRINCIPAL		291,798	291,798	289,975	290,529	0	1,270	0	1,270	0	291,798	0	0	0	5,938	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		06/15/2012	PAID ON PRINCIPAL		15,017	15,017	14,445	14,567	0	450	0	450	0	15,017	0	0	0	279	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2012	PAID ON PRINCIPAL		14,809	14,809	14,025	14,374	0	435	0	435	0	14,809	0	0	0	256	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		06/15/2012	PAID ON PRINCIPAL		318,950	318,950	302,056	310,612	0	8,338	0	8,338	0	318,950	0	0	0	5,269	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		06/15/2012	PAID ON PRINCIPAL		457,502	457,502	433,270	445,143	0	12,359	0	12,359	0	457,502	0	0	0	7,158	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2012	PAID ON PRINCIPAL		31,457	31,457	29,790	30,656	0	801	0	801	0	31,457	0	0	0	546	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		06/15/2012	PAID ON PRINCIPAL		105,763	105,763	100,161	102,961	0	2,802	0	2,802	0	105,763	0	0	0	1,773	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		06/15/2012	PAID ON PRINCIPAL		534,401	534,401	506,095	521,191	0	13,210	0	13,210	0	534,401	0	0	0	8,619	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		728	728	766	820	0	(92)	0	(92)	0	728	0	0	0	23	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		2,329	2,329	2,450	2,640	0	(311)	0	(311)	0	2,329	0	0	0	81	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		708	708	745	804	0	(96)	0	(96)	0	708	0	0	0	22	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		1,252	1,252	1,318	1,435	0	(183)	0	(183)	0	1,252	0	0	0	43	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		1,213	1,213	1,415	1,380	0	(168)	0	(168)	0	1,213	0	0	0	40	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		4,873	4,873	5,129	5,429	0	(555)	0	(555)	0	4,873	0	0	0	165	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		2,091	2,091	2,047	2,051	0	40	0	40	0	2,091	0	0	0	51	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		1,895	1,895	1,856	1,859	0	36	0	36	0	1,895	0	0	0	43	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		113,981	113,981	111,589	112,141	0	1,840	0	1,840	0	113,981	0	0	0	2,615	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		06/15/2012	PAID ON PRINCIPAL		5,394	5,394	5,083	5,077	0	317	0	317	0	5,394	0	0	0	138	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		124	124	121	121	0	3	0	3	0	124	0	0	0	3	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		73	73	77	81	0	(8)	0	(8)	0	73	0	0	0	2	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		21	21	22	24	0	(3)	0	(3)	0	21	0	0	0	1	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		40	40	42	47	0	(7)	0	(7)	0	40	0	0	0	1	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		880	880	926	952	0	(71)	0	(71)	0	880	0	0	0	31	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		74	74	78	81	0	(6)	0	(6)	0	74	0	0	0	2	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		27	27	28	30	0	(3)	0	(3)	0	27	0	0	0	1	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		124	124	130	142	0	(18)	0	(18)	0	124	0	0	0	4	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		1,530	1,530	1,610	1,805	0	(274)	0	(274)	0	1,530	0	0	0	39	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		117	117	123	134	0	(17)	0	(17)	0	117	0	0	0	4	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		147	147	155	172	0	(25)	0	(25)	0	147	0	0	0	5	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		213	213	224	240	0	(26)	0	(26)	0	213	0	0	0	7	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		9	9	9	10	0	(2)	0	(2)	0	9	0	0	0	0	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		8,002	8,002	8,418	9,317	0	(1,315)	0	(1,315)	0	8,002	0	0	0	298	12/15/2029	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		136	136	144	153	0	(17)	0	(17)	0	136	0	0	0	4	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		108	108	114	120	0	(12)	0	(12)	0	108	0	0	0	3	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		19	19	19	22	0	(4)	0	(4)	0	19	0	0	0	1	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		2,403	2,403	2,529	2,730	0	(327)	0	(327)	0	2,403	0	0	0	70	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		46	46	49	52	0	(6)	0	(6)	0	46	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		162	162	171	175	0	(13)	0	(13)	0	162	0	0	0	5	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		6,885	6,885	7,247	8,117	0	(1,232)	0	(1,232)	0	6,885	0	0	0	201	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		155	155	164	180	0	(25)	0	(25)	0	155	0	0	0	4	01/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		104	104	109	117	0	(13)	0	(13)	0	104	0	0	0	3	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		51	51	53	55	0	(5)	0	(5)	0	51	0	0	0	2	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		2,189	2,189	2,143	2,133	0	56	0	56	0	2,189	0	0	0	50	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		51	51	54	59	0	(7)	0	(7)	0	51	0	0	0	2	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU 5.500		04/15/2012	PAID ON PRINCIPAL		1,144	1,144	1,120	1,111	0	32	0	32	0	1,144	0	0	0	21	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		276	276	290	315	0	(39)	0	(39)	0	276	0	0	0	8	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		2,787	2,787	2,728	2,737	0	50	0	50	0	2,787	0	0	0	75	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		162	162	170	183	0	(21)	0	(21)	0	162	0	0	0	5	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		4,884	4,884	5,141	5,352	0	(468)	0	(468)	0	4,884	0	0	0	170	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		80	80	79	79	0	2	0	2	0	80	0	0	0	2	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		84	84	89	90	0	(6)	0	(6)	0	84	0	0	0	2	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		1,124	1,124	1,186	1,258	0	(134)	0	(134)	0	1,124	0	0	0	33	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		429	429	451	469	0	(41)	0	(41)	0	429	0	0	0	13	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		5,114	5,114	5,382	5,924	0	(810)	0	(810)	0	5,114	0	0	0	123	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		31	31	32	35	0	(4)	0	(4)	0	31	0	0	0	1	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		480	480	507	562	0	(82)	0	(82)	0	480	0	0	0	14	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		1,220	1,220	1,284	1,309	0	(89)	0	(89)	0	1,220	0	0	0	38	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		136	136	143	153	0	(17)	0	(17)	0	136	0	0	0	4	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		53,651	53,651	56,585	62,717	0	(9,065)	0	(9,065)	0	53,651	0	0	0	1,564	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		277	277	291	331	0	(54)	0	(54)	0	277	0	0	0	8	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		9,972	9,972	9,763	9,782	0	190	0	190	0	9,972	0	0	0	213	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		2,018	2,018	1,975	1,981	0	36	0	36	0	2,018	0	0	0	44	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		162	162	159	158	0	4	0	4	0	162	0	0	0	3	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		83	83	81	81	0	1	0	1	0	83	0	0	0	2	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		29,307	29,307	30,845	30,509	0	(1,202)	0	(1,202)	0	29,307	0	0	0	1,015	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		12	12	11	11	0	0	0	0	0	12	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		5,853	5,853	5,731	5,761	0	92	0	92	0	5,853	0	0	0	124	04/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		1,458	1,458	1,427	1,432	0	25	0	25	0	1,458	0	0	0	36	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		219	219	214	213	0	6	0	6	0	219	0	0	0	4	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		5,383	5,383	5,270	5,296	0	87	0	87	0	5,383	0	0	0	120	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		3,197	3,197	3,129	3,137	0	59	0	59	0	3,197	0	0	0	67	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		14,132	14,132	13,836	13,895	0	237	0	237	0	14,132	0	0	0	315	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		74	74	72	73	0	1	0	1	0	74	0	0	0	2	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		120,734	120,734	123,300	122,503	0	(1,769)	0	(1,769)	0	120,734	0	0	0	2,784	12/15/2023	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2012	PAID ON PRINCIPAL		659,396	659,396	658,521	658,512	0	885	0	885	0	659,396	0	0	0	9,416	05/25/2026	1
31280R CN 4	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		313	313	330	319	0	(6)	0	(6)	0	313	0	0	0	7	04/15/2013	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		1,679	1,679	1,754	1,700	0	(21)	0	(21)	0	1,679	0	0	0	39	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		620	620	648	631	0	(11)	0	(11)	0	620	0	0	0	14	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		1,394	1,394	1,467	1,566	0	(172)	0	(172)	0	1,394	0	0	0	38	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		1,182	1,182	1,157	1,158	0	23	0	23	0	1,182	0	0	0	27	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		2,841	2,841	2,990	3,239	0	(398)	0	(398)	0	2,841	0	0	0	83	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		555	555	584	617	0	(62)	0	(62)	0	555	0	0	0	16	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		315	315	331	354	0	(39)	0	(39)	0	315	0	0	0	9	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		243	243	256	273	0	(30)	0	(30)	0	243	0	0	0	7	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		7,910	7,910	8,383	9,013	0	(1,103)	0	(1,103)	0	7,910	0	0	0	224	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		253	253	266	284	0	(32)	0	(32)	0	253	0	0	0	7	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		131	131	138	147	0	(16)	0	(16)	0	131	0	0	0	4	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		71,083	71,083	69,594	69,894	0	1,189	0	1,189	0	71,083	0	0	0	1,630	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2012	PAID ON PRINCIPAL		991,585	991,585	880,652	915,248	0	76,337	0	76,337	0	991,585	0	0	0	16,783	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		06/15/2012	PAID ON PRINCIPAL		637,921	637,921	628,490	629,999	0	7,922	0	7,922	0	637,921	0	0	0	14,580	12/15/2036	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		06/15/2012	PAID ON PRINCIPAL		176,379	176,379	175,498	175,580	0	800	0	800	0	176,379	0	0	0	2,390	02/15/2026	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2012	PAID ON PRINCIPAL		68,237	68,237	68,091	68,084	0	153	0	153	0	68,237	0	0	0	1,797	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2012	PAID ON PRINCIPAL		448,498	448,498	442,331	444,473	0	4,024	0	4,024	0	448,498	0	0	0	12,068	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		06/15/2012	PAID ON PRINCIPAL		650,809	650,809	641,860	644,571	0	6,237	0	6,237	0	650,809	0	0	0	16,218	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		06/15/2012	PAID ON PRINCIPAL		194,523	194,523	190,511	192,598	0	1,926	0	1,926	0	194,523	0	0	0	4,945	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		06/15/2012	PAID ON PRINCIPAL		117,560	117,560	121,528	118,575	0	(1,015)	0	(1,015)	0	117,560	0	0	0	2,759	11/15/2017	1
31393J NM 6	FHR 2557 OH CMO 5.500		06/15/2012	PAID ON PRINCIPAL		2,342,413	2,342,413	2,304,989	2,335,220	0	7,193	0	7,193	0	2,342,413	0	0	0	53,971	06/15/2031	1
31393P MY 7	FHR 2600 LA CMO 5.000		06/15/2012	PAID ON PRINCIPAL		447,499	447,499	470,993	459,615	0	(12,116)	0	(12,116)	0	447,499	0	0	0	9,281	11/15/2017	1
31394G ST 1	FHR 2657 MD CMO 5.000		06/15/2012	PAID ON PRINCIPAL		1,920,271	1,920,271	1,975,179	1,919,533	0	738	0	738	0	1,920,271	0	0	0	39,463	12/15/2020	1
31406G 5S 4	FN (10/1 ARM #810057 5.010		06/25/2012	PAID ON PRINCIPAL		158,907	158,907	160,372	159,336	0	(429)	0	(429)	0	158,907	0	0	0	4,002	03/01/2035	1
31406G 5S 4	FN (10/1 ARM #810057 5.012		05/25/2012	PAID ON PRINCIPAL		237,076	237,076	239,261	237,716	0	(640)	0	(640)	0	237,076	0	0	0	4,980	03/01/2035	1
31406G 5S 4	FN (10/1 ARM #810057 5.033		04/25/2012	PAID ON PRINCIPAL		200,381	200,381	202,229	200,923	0	(541)	0	(541)	0	200,381	0	0	0	3,369	03/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31406L MX 3	FN (10/1 ARM #813174 5.084		06/25/2012	PAID ON PRINCIPAL		86,445	86,445	87,201	86,677	0	(232)	0	(232)	0	86,445	0	0	0	1,480	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 5.000		06/25/2012	PAID ON PRINCIPAL		316,591	316,591	311,051	313,298	0	3,294	0	3,294	0	316,591	0	0	0	6,614	03/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 5.016		04/25/2012	PAID ON PRINCIPAL		495	495	486	490	0	5	0	5	0	495	0	0	0	8	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.664		06/25/2012	PAID ON PRINCIPAL		284,827	284,827	284,782	283,817	0	1,010	0	1,010	0	284,827	0	0	0	6,687	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.685		04/25/2012	PAID ON PRINCIPAL		17,184	17,184	17,181	17,123	0	61	0	61	0	17,184	0	0	0	269	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.699		05/25/2012	PAID ON PRINCIPAL		131,861	131,861	131,840	131,393	0	467	0	467	0	131,861	0	0	0	2,580	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.738		06/25/2012	PAID ON PRINCIPAL		188,804	188,804	189,394	188,692	0	112	0	112	0	188,804	0	0	0	4,492	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.747		05/25/2012	PAID ON PRINCIPAL		13,642	13,642	13,684	13,634	0	8	0	8	0	13,642	0	0	0	244	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.942		06/25/2012	PAID ON PRINCIPAL		191,337	191,337	191,631	191,116	0	221	0	221	0	191,337	0	0	0	4,729	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.945		05/25/2012	PAID ON PRINCIPAL		94,543	94,543	94,688	94,434	0	109	0	109	0	94,543	0	0	0	1,947	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.951		04/25/2012	PAID ON PRINCIPAL		57,129	57,129	57,217	57,063	0	66	0	66	0	57,129	0	0	0	941	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.914		04/25/2012	PAID ON PRINCIPAL		74,827	74,827	74,149	74,243	0	584	0	584	0	74,827	0	0	0	1,226	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.925		05/25/2012	PAID ON PRINCIPAL		134,949	134,949	133,726	133,896	0	1,054	0	1,054	0	134,949	0	0	0	2,764	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.940		06/25/2012	PAID ON PRINCIPAL		164,855	164,855	163,361	163,567	0	1,288	0	1,288	0	164,855	0	0	0	4,056	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.637		05/25/2012	PAID ON PRINCIPAL		151,157	151,157	148,776	149,613	0	1,544	0	1,544	0	151,157	0	0	0	2,919	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.667		04/25/2012	PAID ON PRINCIPAL		9,349	9,349	9,202	9,254	0	95	0	95	0	9,349	0	0	0	144	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.723		06/25/2012	PAID ON PRINCIPAL		273,918	273,918	269,604	271,120	0	2,798	0	2,798	0	273,918	0	0	0	6,348	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.377		06/25/2012	PAID ON PRINCIPAL		110,644	110,644	110,143	109,710	0	934	0	934	0	110,644	0	0	0	1,345	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.424		05/25/2012	PAID ON PRINCIPAL		18,555	18,555	18,471	18,398	0	157	0	157	0	18,555	0	0	0	169	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.777		06/25/2012	PAID ON PRINCIPAL		22,645	22,645	22,535	22,529	0	116	0	116	0	22,645	0	0	0	241	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		04/25/2012	PAID ON PRINCIPAL		3,689	3,689	3,672	3,655	0	34	0	34	0	3,689	0	0	0	29	06/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.392		05/25/2012	PAID ON PRINCIPAL		3,446	3,446	3,431	3,415	0	32	0	32	0	3,446	0	0	0	34	06/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.603		06/25/2012	PAID ON PRINCIPAL		3,438	3,438	3,422	3,406	0	32	0	32	0	3,438	0	0	0	41	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.422		06/25/2012	PAID ON PRINCIPAL		21,781	21,781	21,630	21,544	0	238	0	238	0	21,781	0	0	0	223	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.375		06/25/2012	PAID ON PRINCIPAL		24,002	24,002	23,896	23,676	0	326	0	326	0	24,002	0	0	0	237	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		06/25/2012	PAID ON PRINCIPAL		69,140	69,140	68,665	68,070	0	1,071	0	1,071	0	69,140	0	0	0	787	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.467		06/25/2012	PAID ON PRINCIPAL		5,845	5,845	5,793	5,793	0	52	0	52	0	5,845	0	0	0	60	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		06/25/2012	PAID ON PRINCIPAL		21,984	21,984	21,964	21,600	0	385	0	385	0	21,984	0	0	0	218	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2012	PAID ON PRINCIPAL		15,725	15,725	16,263	16,144	0	(419)	0	(419)	0	15,725	0	0	0	492	12/25/2041	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500		06/25/2012	PAID ON PRINCIPAL		227,540	227,540	226,882	226,903	0	637	0	637	0	227,540	0	0	0	3,144	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686 7.500		06/25/2012	PAID ON PRINCIPAL		85	85	85	85	0	0	0	0	0	85	0	0	0	3	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857 7.500		06/25/2012	PAID ON PRINCIPAL		108	108	108	108	0	0	0	0	0	108	0	0	0	3	09/25/2022	1
31367M ZB 2	FNMA PASS TH #173638 7.500		04/25/2012	PAID ON PRINCIPAL		498	498	498	496	0	2	0	2	0	498	0	0	0	12	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		06/25/2012	PAID ON PRINCIPAL		54	54	54	54	0	0	0	0	0	54	0	0	0	2	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		06/25/2012	PAID ON PRINCIPAL		36	36	36	35	0	0	0	0	0	36	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		06/25/2012	PAID ON PRINCIPAL		58	58	58	57	0	0	0	0	0	58	0	0	0	2	09/25/2022	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31367S GQ 7	FNMA PASS TH #177607 7.500		06/25/2012	PAID ON PRINCIPAL		59	59	59	59	0	0	0	0	0	59	0	0	0	2	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		06/25/2012	PAID ON PRINCIPAL		366	366	366	365	0	1	0	1	0	366	0	0	0	11	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911 7.500		06/25/2012	PAID ON PRINCIPAL		204	204	204	204	0	0	0	0	0	204	0	0	0	6	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		06/25/2012	PAID ON PRINCIPAL		119	119	119	119	0	0	0	0	0	119	0	0	0	4	09/25/2022	1
31367T ZH 4	FNMA PASS TH #179044 7.500		06/25/2012	PAID ON PRINCIPAL		59	59	59	59	0	0	0	0	0	59	0	0	0	2	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308 7.500		06/25/2012	PAID ON PRINCIPAL		55	55	58	64	0	(8)	0	(8)	0	55	0	0	0	2	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272 6.000		06/25/2012	PAID ON PRINCIPAL		72,060	72,060	71,396	71,539	0	521	0	521	0	72,060	0	0	0	1,886	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		06/25/2012	PAID ON PRINCIPAL		4,033	4,033	3,976	3,992	0	41	0	41	0	4,033	0	0	0	104	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436 7.500		06/25/2012	PAID ON PRINCIPAL		35	35	37	40	0	(5)	0	(5)	0	35	0	0	0	1	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196 6.000		06/25/2012	PAID ON PRINCIPAL		6,657	6,657	6,944	6,852	0	(195)	0	(195)	0	6,657	0	0	0	170	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235 6.000		06/25/2012	PAID ON PRINCIPAL		6,309	6,309	6,580	6,502	0	(193)	0	(193)	0	6,309	0	0	0	160	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		06/25/2012	PAID ON PRINCIPAL		19,918	19,918	20,774	20,558	0	(640)	0	(640)	0	19,918	0	0	0	499	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342 6.000		06/25/2012	PAID ON PRINCIPAL		877	877	915	906	0	(29)	0	(29)	0	877	0	0	0	22	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		06/25/2012	PAID ON PRINCIPAL		130,740	130,740	130,495	130,447	0	293	0	293	0	130,740	0	0	0	2,959	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		06/25/2012	PAID ON PRINCIPAL		946,116	946,116	950,995	947,573	0	(1,457)	0	(1,457)	0	946,116	0	0	0	19,887	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		06/25/2012	PAID ON PRINCIPAL		81,952	81,952	81,811	81,756	0	196	0	196	0	81,952	0	0	0	1,659	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2012	PAID ON PRINCIPAL		82,401	82,401	82,581	82,351	0	50	0	50	0	82,401	0	0	0	1,553	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954 4.500		06/25/2012	PAID ON PRINCIPAL		581,757	581,757	564,395	572,042	0	9,715	0	9,715	0	581,757	0	0	0	10,718	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983 5.500		06/25/2012	PAID ON PRINCIPAL		6,495	6,495	6,482	6,480	0	15	0	15	0	6,495	0	0	0	146	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569 6.500		06/25/2012	PAID ON PRINCIPAL		1,050	1,050	984	1,002	0	47	0	47	0	1,050	0	0	0	31	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317 10.500		06/25/2012	PAID ON PRINCIPAL		1,272	1,272	1,377	1,317	0	(45)	0	(45)	0	1,272	0	0	0	56	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319 11.500		06/25/2012	PAID ON PRINCIPAL		655	655	720	688	0	(33)	0	(33)	0	655	0	0	0	31	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635 6.500		06/25/2012	PAID ON PRINCIPAL		731	731	685	697	0	34	0	34	0	731	0	0	0	20	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372 6.500		06/25/2012	PAID ON PRINCIPAL		2,093	2,093	1,962	2,002	0	91	0	91	0	2,093	0	0	0	57	11/25/2025	1
31375Q XL 3	FNMA PASS TH #341883 7.000		06/25/2012	PAID ON PRINCIPAL		160	160	157	158	0	3	0	3	0	160	0	0	0	5	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282 7.000		06/25/2012	PAID ON PRINCIPAL		158	158	154	155	0	3	0	3	0	158	0	0	0	5	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2012	PAID ON PRINCIPAL		3,211,733	3,211,733	3,205,721	3,204,064	0	7,670	0	7,670	0	3,211,733	0	0	0	73,120	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2012	PAID ON PRINCIPAL		251	251	251	251	0	(0)	0	(0)	0	251	0	0	0	7	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454 6.000		06/25/2012	PAID ON PRINCIPAL		5,740	5,740	5,987	5,833	0	(93)	0	(93)	0	5,740	0	0	0	143	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249 5.500		06/25/2012	PAID ON PRINCIPAL		123	123	112	114	0	8	0	8	0	123	0	0	0	3	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		06/25/2012	PAID ON PRINCIPAL		2,880	2,880	3,004	2,977	0	(97)	0	(97)	0	2,880	0	0	0	71	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828 6.000		06/25/2012	PAID ON PRINCIPAL		3,370	3,370	3,515	3,422	0	(52)	0	(52)	0	3,370	0	0	0	85	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899 5.500		06/25/2012	PAID ON PRINCIPAL		5,438	5,438	5,578	5,537	0	(99)	0	(99)	0	5,438	0	0	0	124	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281 6.000		06/25/2012	PAID ON PRINCIPAL		40,854	40,854	41,940	42,213	0	(1,359)	0	(1,359)	0	40,854	0	0	0	1,052	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592 5.500		06/25/2012	PAID ON PRINCIPAL		109,652	109,652	109,447	109,410	0	242	0	242	0	109,652	0	0	0	2,486	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276 6.000		06/25/2012	PAID ON PRINCIPAL		1,057	1,057	1,102	1,088	0	(31)	0	(31)	0	1,057	0	0	0	26	03/25/2016	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31386T QH 1	FNMA PASS TH #572956 6.000		06/25/2012	PAID ON PRINCIPAL		91	91	94	94	0	(3)	0	(3)	0	91	0	0	0	2	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499 6.500		06/25/2012	PAID ON PRINCIPAL		3,598	3,598	3,559	3,552	0	46	0	46	0	3,598	0	0	0	97	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780 6.000		06/25/2012	PAID ON PRINCIPAL		1,474	1,474	1,537	1,520	0	(46)	0	(46)	0	1,474	0	0	0	38	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704 6.000		06/25/2012	PAID ON PRINCIPAL		340	340	355	352	0	(12)	0	(12)	0	340	0	0	0	9	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142 6.000		06/25/2012	PAID ON PRINCIPAL		89	89	93	92	0	(3)	0	(3)	0	89	0	0	0	2	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251 6.000		06/25/2012	PAID ON PRINCIPAL		488	488	509	503	0	(16)	0	(16)	0	488	0	0	0	12	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724 6.000		06/25/2012	PAID ON PRINCIPAL		1,516	1,516	1,582	1,555	0	(38)	0	(38)	0	1,516	0	0	0	39	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466 5.500		06/25/2012	PAID ON PRINCIPAL		47,883	47,883	47,359	47,492	0	391	0	391	0	47,883	0	0	0	1,062	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032 6.000		06/25/2012	PAID ON PRINCIPAL		643	643	671	659	0	(16)	0	(16)	0	643	0	0	0	16	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219 6.000		06/25/2012	PAID ON PRINCIPAL		1,401	1,401	1,461	1,456	0	(56)	0	(56)	0	1,401	0	0	0	35	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725 6.000		06/25/2012	PAID ON PRINCIPAL		13,565	13,565	14,148	14,030	0	(465)	0	(465)	0	13,565	0	0	0	318	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		06/25/2012	PAID ON PRINCIPAL		119,794	119,794	119,288	119,373	0	421	0	421	0	119,794	0	0	0	2,224	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		06/25/2012	PAID ON PRINCIPAL		391,384	391,384	402,086	396,361	0	(4,977)	0	(4,977)	0	391,384	0	0	0	8,291	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		06/25/2012	PAID ON PRINCIPAL		83,846	83,846	83,355	83,482	0	365	0	365	0	83,846	0	0	0	1,501	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		06/25/2012	PAID ON PRINCIPAL		107,536	107,536	107,334	107,293	0	243	0	243	0	107,536	0	0	0	2,277	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		06/25/2012	PAID ON PRINCIPAL		15,717	15,717	15,687	15,689	0	28	0	28	0	15,717	0	0	0	363	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		06/25/2012	PAID ON PRINCIPAL		164,519	164,519	164,211	164,153	0	367	0	367	0	164,519	0	0	0	3,573	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		06/25/2012	PAID ON PRINCIPAL		17,864	17,864	17,831	17,822	0	43	0	43	0	17,864	0	0	0	403	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		06/25/2012	PAID ON PRINCIPAL		34,498	34,498	34,433	34,432	0	66	0	66	0	34,498	0	0	0	891	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		06/25/2012	PAID ON PRINCIPAL		316,884	316,884	304,456	308,918	0	7,965	0	7,965	0	316,884	0	0	0	6,573	07/25/2034	1
31402H VV 0	FNMA PASS TH #729728 5.500		06/25/2012	PAID ON PRINCIPAL		316,455	316,455	315,861	315,694	0	761	0	761	0	316,455	0	0	0	7,063	07/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		06/25/2012	PAID ON PRINCIPAL		91,417	91,417	91,246	91,211	0	206	0	206	0	91,417	0	0	0	2,263	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		06/25/2012	PAID ON PRINCIPAL		96,535	96,535	93,397	95,032	0	1,503	0	1,503	0	96,535	0	0	0	1,574	09/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		06/25/2012	PAID ON PRINCIPAL		5,879	5,879	5,868	5,867	0	12	0	12	0	5,879	0	0	0	159	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		06/25/2012	PAID ON PRINCIPAL		1,298,857	1,298,857	1,296,413	1,295,758	0	3,099	0	3,099	0	1,298,857	0	0	0	29,610	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		06/25/2012	PAID ON PRINCIPAL		162,887	162,887	161,932	162,224	0	663	0	663	0	162,887	0	0	0	2,769	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		06/25/2012	PAID ON PRINCIPAL		8,774	8,774	8,723	8,737	0	38	0	38	0	8,774	0	0	0	165	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		06/25/2012	PAID ON PRINCIPAL		135,441	135,441	134,648	134,862	0	579	0	579	0	135,441	0	0	0	2,774	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2012	PAID ON PRINCIPAL		22,538	22,538	22,587	22,529	0	8	0	8	0	22,538	0	0	0	439	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		06/25/2012	PAID ON PRINCIPAL		82,612	82,612	82,128	82,255	0	357	0	357	0	82,612	0	0	0	1,669	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		06/25/2012	PAID ON PRINCIPAL		1,037,513	1,037,513	972,020	997,045	0	40,468	0	40,468	0	1,037,513	0	0	0	19,264	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		06/25/2012	PAID ON PRINCIPAL		77,748	77,748	77,292	77,416	0	332	0	332	0	77,748	0	0	0	1,538	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2012	PAID ON PRINCIPAL		37,101	37,101	37,183	37,084	0	18	0	18	0	37,101	0	0	0	715	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2012	PAID ON PRINCIPAL		24,481	24,481	24,466	24,440	0	41	0	41	0	24,481	0	0	0	494	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		06/25/2012	PAID ON PRINCIPAL		244,625	244,625	234,879	238,306	0	6,320	0	6,320	0	244,625	0	0	0	5,222	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2012	PAID ON PRINCIPAL		466,921	466,921	462,683	463,712	0	3,209	0	3,209	0	466,921	0	0	0	9,850	06/25/2035	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31410F V3 6	FNMA PASS TH #888134 5.000		06/25/2012	PAID ON PRINCIPAL		3,046,678	3,046,678	2,940,305	2,966,080	0	80,598	0	80,598	0	3,046,678	0	0	0	64,188	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		06/25/2012	PAID ON PRINCIPAL		496,603	496,603	467,195	473,472	0	23,131	0	23,131	0	496,603	0	0	0	10,268	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		06/25/2012	PAID ON PRINCIPAL		31,133	31,133	31,968	32,134	0	(1,001)	0	(1,001)	0	31,133	0	0	0	856	04/25/2024	1
31392H KP 7	FNR 2003-10 PD CMO 5.500		06/25/2012	PAID ON PRINCIPAL		2,313,344	2,313,344	2,264,999	2,301,515	0	11,829	0	11,829	0	2,313,344	0	0	0	53,256	07/25/2031	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		06/25/2012	PAID ON PRINCIPAL		865,571	865,571	819,587	850,690	0	14,881	0	14,881	0	865,571	0	0	0	16,030	11/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		06/25/2012	PAID ON PRINCIPAL		1,537,103	1,537,103	1,434,789	1,505,115	0	31,988	0	31,988	0	1,537,103	0	0	0	28,710	02/25/2024	1
31393Y RW 7	FNR 2004-29 L CMO 4.000		06/25/2012	PAID ON PRINCIPAL		434,212	434,212	449,952	437,752	0	(3,540)	0	(3,540)	0	434,212	0	0	0	7,261	09/25/2017	1
31397M QL 4	FNR 2008-75 DA CMO 4.500		06/25/2012	PAID ON PRINCIPAL		1,564,073	1,564,073	1,631,524	1,581,817	0	(17,744)	0	(17,744)	0	1,564,073	0	0	0	29,160	03/25/2021	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		06/25/2012	PAID ON PRINCIPAL		340,549	340,549	331,077	331,783	0	8,765	0	8,765	0	340,549	0	0	0	7,427	05/25/2043	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		06/20/2012	PAID ON PRINCIPAL		6,851	6,851	6,848	6,848	0	4	0	4	0	6,851	0	0	0	11	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		06/20/2012	PAID ON PRINCIPAL		20	20	20	20	0	0	0	0	0	20	0	0	0	0	07/20/2062	1
64988P KV 7	NEW YORK MTG AGY REV H 5.500		05/03/2012	PAID ON PRINCIPAL		1,870,000	1,870,000	1,875,722	1,870,000	0	0	0	0	0	1,870,000	0	0	0	52,316	04/01/2031	1FE
3138NJ AA 6	FN FN0000 3.584		06/25/2012	PAID ON PRINCIPAL		16,064	16,064	15,467	15,499	0	565	0	565	0	16,064	0	0	0	244	09/01/2020	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					176,892,153	179,237,996	179,694,826	175,351,159	0	250,208	0	250,208	0	175,601,367	0	1,290,786	1,290,786	4,362,572	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00441A AA 2	ACE HARDWARE (144A) 9.125		06/01/2012	REDEEMED		4,396,874	4,205,000	4,165,815	4,188,784	0	2,997	0	2,997	0	4,191,781	0	205,093	205,093	191,853	06/01/2016	3FE
01958X BS 5	ALLIED WASTE NA 6.875		06/01/2012	REDEEMED		2,585,950	2,500,000	2,585,900	2,548,314	0	(6,461)	0	(6,461)	0	2,541,853	0	44,097	44,097	85,938	06/01/2017	2FE
03939R AB 6	ARCH WESTERN 6.750		05/30/2012	REDEEMED		2,119,000	2,119,000	2,050,721	2,098,961	0	5,124	0	5,124	0	2,104,085	0	14,915	14,915	130,716	07/01/2013	3FE
054536 AB 3	AXA SA 6.463		06/22/2012	DEUTSCHE BANC		1,660,000	2,000,000	710,780	710,780	0	0	0	0	0	710,780	0	949,220	949,220	69,298	12/31/2049	2FE
058498 AL 0	BALL CORP 6.625		04/11/2012	REDEEMED		8,432,160	8,250,000	7,947,500	8,038,323	0	8,146	0	8,146	0	8,046,469	0	385,691	385,691	312,755	03/15/2018	3FE
06050B AA 9	BANK OF AMERICA CORP 3.125		06/15/2012	MATURED		36,000,000	36,000,000	35,981,640	35,996,869	0	3,131	0	3,131	0	36,000,000	0	0	0	562,500	06/15/2012	1FE
90357# AW 6	BNSF RAILWAY CO SER A 5.510		04/02/2012	PAID ON PRINCIPAL		73,518	73,518	73,518	73,518	0	0	0	0	0	73,518	0	0	0	2,025	04/01/2024	1
90357# AX 4	BNSF RAILWAY CO SER B 5.510		04/02/2012	PAID ON PRINCIPAL		103,445	103,445	103,445	103,445	0	0	0	0	0	103,445	0	0	0	2,850	04/01/2024	1
90357# AY 2	BNSF RAILWAY CO SER C 5.510		04/02/2012	PAID ON PRINCIPAL		71,211	71,211	71,211	71,211	0	0	0	0	0	71,211	0	0	0	1,962	04/01/2024	1
90357# AZ 9	BNSF RAILWAY CO SER D 5.510		04/02/2012	PAID ON PRINCIPAL		12,751	12,751	12,751	12,751	0	0	0	0	0	12,751	0	0	0	351	04/01/2024	1
90357# BA 3	BNSF RAILWAY CO SER E 5.510		04/02/2012	PAID ON PRINCIPAL		3,557	3,557	3,557	3,557	0	0	0	0	0	3,557	0	0	0	98	04/01/2024	1
90357# BB 1	BNSF RAILWAY CO SER F 5.510		04/02/2012	PAID ON PRINCIPAL		8,967	8,967	8,967	8,967	0	0	0	0	0	8,967	0	0	0	247	04/01/2024	1
05567Y AA 7	BNSF 2005-4 TRUST 4.967		04/01/2012	PAID ON PRINCIPAL		214,839	214,839	214,684	214,720	0	119	0	119	0	214,839	0	0	0	5,336	04/01/2023	1FE
171798 AA 9	CIMAREX ENERGY 7.125		05/07/2012	REDEEMED		7,249,410	7,000,000	7,138,000	7,130,381	0	(14,860)	0	(14,860)	0	7,115,521	0	133,889	133,889	257,688	05/01/2017	3FE
17252M AF 7	CINTAS CORP NO 2 6.000		06/01/2012	MATURED		1,000,000	1,000,000	1,066,272	1,006,655	0	(6,655)	0	(6,655)	0	1,000,000	0	0	0	30,000	06/01/2012	2FE
19416Q DB 3	COLGATE PALMOLIVE 5.980		04/25/2012	MATURED		1,500,000	1,500,000	1,525,403	1,502,524	0	(2,524)	0	(2,524)	0	1,500,000	0	0	0	44,850	04/25/2012	1FE
22025Y AH 3	CORRECTIONS CORP OF AM 6.250		04/16/2012	REDEEMED		124,000	124,000	115,320	121,191	0	658	0	658	0	121,849	0	2,151	2,151	4,542	03/15/2013	3FE
22025Y AJ 9	CORRECTIONS CORP OF AM 6.750		06/14/2012	REDEEMED		32,000	32,000	29,840	31,003	0	202	0	202	0	31,205	0	796	796	1,884	01/31/2014	3FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2012	PAID ON PRINCIPAL		15,234	15,234	15,234	15,234	0	0	0	0	0	15,234	0	0	0	383	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2012	PAID ON PRINCIPAL		10,993	10,993	12,669	12,609	0	(1,616)	0	(1,616)	0	10,993	0	0	0	318	01/10/2030	2FE
126650 AL 4	CVS LEASE PASS THRU CE 6.117		06/10/2012	PAID ON PRINCIPAL		16,029	16,029	16,166	16,065	0	(35)	0	(35)	0	16,029	0	0	0	409	01/10/2013	2FE

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2012	PAID ON PRINCIPAL		27,099	27,099	27,099	27,099	0	0	0	0	0	27,099	0	0	0	848	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2012	PAID ON PRINCIPAL		30,409	30,409	30,409	30,409	0	0	0	0	0	30,409	0	0	0	732	01/31/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		06/10/2012	PAID ON PRINCIPAL		28,170	28,170	28,170	28,170	0	0	0	0	0	28,170	0	0	0	645	01/10/2034	2FE
23918K D* 6	DAVITA INC 4.500		06/29/2012	PAID ON PRINCIPAL		12,500	12,500	12,597	12,502	80	(83)	0	(2)	0	12,500	0	0	0	284	10/20/2016	3
242370 B@ 2	DEAN FOODS CO 1.625		06/29/2012	PAID ON PRINCIPAL		12,500	12,500	12,525	11,938	570	(7)	0	563	0	12,500	0	0	0	119	04/02/2014	3FE
24522P A* 4	DEL MONTE FOODS CO 4.500		06/28/2012	PAID ON PRINCIPAL		337,407	337,407	338,588	318,006	20,508	(1,107)	0	19,401	0	337,407	0	0	0	3,838	03/08/2018	3FE
291011 BC 7	EMERSON ELECTRIC 4.250		06/19/2012	MORGAN STANLEY		930,922	801,000	796,755	797,395	0	164	0	164	0	797,558	0	133,364	133,364	20,520	11/15/2020	1FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		05/15/2012	REDEEMED		14,369	14,369	14,369	14,369	0	0	0	0	0	14,369	0	0	0	6,101	03/01/2019	1
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		05/25/2012	TRAVELERS P/C OF AMERICA.		304,714	304,714	304,714	304,714	0	0	0	0	0	304,714	0	0	0	3,567	03/01/2013	1
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		06/01/2012	REDEEMED		128,358	128,358	128,358	128,358	0	0	0	0	0	128,358	0	0	0	1,503	03/01/2013	1
313309 AJ 5	FEDERAL EXPRESS 9.650		06/15/2012	MATURED		2,000,000	2,000,000	2,418,380	2,035,714	0	(35,714)	0	(35,714)	0	2,000,000	0	0	0	96,500	06/15/2012	2FE
31620M A* 7	FIDELITY NATIONAL INFO 4.250		06/29/2012	PAID ON PRINCIPAL		1,120,000	1,120,000	1,108,800	1,108,800	0	11,200	0	11,200	0	1,120,000	0	0	0	30,637	07/18/2016	3FE
345397 VG 5	FORD MOTOR CREDIT 7.800		06/01/2012	MATURED		1,117,000	1,117,000	693,568	1,048,393	0	68,607	0	68,607	0	1,117,000	0	0	0	43,563	06/01/2012	3FE
345397 VX 8	FORD MOTOR CREDIT 4.250		06/19/2012	GOLDMAN SACHS & CO		1,051,170	1,000,000	1,010,000	1,010,000	0	(439)	0	(439)	0	1,009,561	0	41,609	41,609	16,410	02/03/2017	2FE
36962G YY 4	GENERAL ELECTRIC CAPIT 6.000		06/15/2012	MATURED		1,000,000	1,000,000	1,030,790	1,002,572	0	(2,572)	0	(2,572)	0	1,000,000	0	0	0	30,000	06/15/2012	1FE
36962G 2L 7	GENERAL ELECTRIC CAPIT 5.000		04/10/2012	MATURED		500,000	500,000	497,831	499,756	0	244	0	244	0	500,000	0	0	0	12,500	04/10/2012	1FE
38146F AA 9	GOLDMAN SACHS GROUP 3.250		06/15/2012	MATURED		28,000,000	28,000,000	27,891,360	27,984,690	0	15,310	0	15,310	0	28,000,000	0	0	0	455,000	06/15/2012	1FE
382550 E@ 6	GOODYEAR TIRE 2ND LIEN 1.750		04/19/2012	PAID ON PRINCIPAL		2,000,000	2,000,000	1,840,000	1,925,000	4,985	70,015	0	75,000	0	2,000,000	0	0	0	18,079	04/30/2014	3FE
402629 AE 9	GULFMARK OFFSHORE 7.750		04/02/2012	REDEEMED		6,690,337	6,605,000	6,700,813	6,626,038	9,593	(17,397)	0	(7,803)	0	6,618,235	0	72,102	72,102	365,431	07/15/2014	4FE
40415R A@ 4	HD SUPPLY INC 5.000		04/12/2012	PAID ON PRINCIPAL		9,788,360	9,788,360	9,781,970	9,783,890	0	4,469	0	4,469	0	9,788,360	0	0	0	92,246	03/01/2014	1FE
428291 AL 2	HEXCEL CORP 6.750		06/25/2012	REDEEMED		2,022,500	2,000,000	2,020,000	2,014,912	0	(6,617)	0	(6,617)	0	2,008,295	0	14,205	14,205	121,500	02/01/2015	4FE
44107T AD 8	HOST HOTELS & RESORTS 6.875		05/29/2012	REDEEMED		813,752	800,000	616,000	616,000	0	10,390	0	10,390	0	626,390	0	187,362	187,362	28,264	11/01/2014	3FE
24424D AA 7	JOHN DEERE CAPITAL COR 2.875		06/19/2012	MATURED		1,000,000	1,000,000	997,690	999,665	0	335	0	335	0	1,000,000	0	0	0	14,375	06/19/2012	1FE
46623E JP 5	JP MORGAN CHASE 1.875		06/01/2012	J P MORGAN CHASE SECU		993,520	1,000,000	999,300	999,300	0	40	0	40	0	999,340	0	(5,820)	(5,820)	3,906	03/20/2015	1FE
485188 AG 1	KANSAS CITY SOUTHERN 8.000		06/01/2012	REDEEMED		1,092,000	1,050,000	1,035,500	1,040,652	0	915	0	915	0	1,041,566	0	50,434	50,434	42,000	06/01/2015	3FE
49328C AA 3	KEY BANK NA 3.200		06/15/2012	MATURED		1,000,000	1,000,000	999,050	999,849	0	151	0	151	0	1,000,000	0	0	0	16,000	06/15/2012	1FE
50075N AH 7	KRAFT FOODS INC 6.250		06/01/2012	MATURED		1,000,000	1,000,000	1,021,810	1,002,458	0	(2,458)	0	(2,458)	0	1,000,000	0	0	0	31,250	06/01/2012	2FE
51488Y AA 7	LB BADEN-WUERTTEMBERG 6.350		04/01/2012	MATURED		5,000,000	5,000,000	5,612,850	5,019,023	0	(19,023)	0	(19,023)	0	5,000,000	0	0	0	158,750	04/01/2012	1FE
524908 CM 0	LEHMAN BROTHERS HOLDIN 7.875		04/17/2012	PAID ON PRINCIPAL		60,362	60,362	7,545	0	7,545	52,817	0	60,362	0	60,362	0	0	0	0	08/15/2010	6*
52517P G9 6	LEHMAN BROTHERS HOLDIN 5.750		04/17/2012	PAID ON PRINCIPAL		122,619	122,619	15,327	15,327	0	107,292	0	107,292	0	122,619	0	0	0	0	04/25/2011	6
52517P R6 0	LEHMAN BROTHERS HOLDIN 5.250		04/17/2012	PAID ON PRINCIPAL		60,310	60,310	7,539	0	7,539	52,771	0	60,310	0	60,310	0	0	0	0	02/06/2012	6*
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625		04/17/2012	PAID ON PRINCIPAL		242,390	242,390	30,299	30,299	0	212,091	0	212,091	0	242,390	0	0	0	0	01/18/2012	6
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/17/2012	PAID ON PRINCIPAL		122,847	122,847	15,356	15,356	0	107,492	0	107,492	0	122,847	0	0	0	0	03/13/2014	6
52736R AV 4	LEVI STRAUSS 8.875		05/23/2012	REDEEMED		4,561,039	4,430,000	3,378,900	3,679,140	0	51,465	0	51,465	0	3,730,605	0	830,434	830,434	255,556	04/01/2016	4FE
538034 A* 0	LIVE NATION ENTERTAINM 4.500		06/29/2012	PAID ON PRINCIPAL		1,250	1,250	1,244	1,238	8	5	0	13	0	1,250	0	0	0	32	11/07/2016	3FE
58405U AC 6	MEDCO HEALTH SOLUTIONS 7.250		05/07/2012	REDEEMED		1,082,350	1,000,000	1,068,350	1,028,562	0	(6,005)	0	(6,005)	0	1,022,557	0	59,793	59,793	52,764	08/15/2013	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
552953 AW 1	MGM MIRAGE 6.750		06/26/2012	CANTOR FITZGERALD		1,026,000	1,000,000	350,000	350,000	0	126,240	0	126,240	0	476,240	0	549,760	549,760	50,250	04/01/2013	4FE
595620 AC 9	MIDAMERICAN ENERGY CO 5.125		06/11/2012	REDEEMED		5,160,101	5,020,000	5,190,758	5,044,624	0	(10,563)	0	(10,563)	0	5,034,061	0	126,040	126,040	232,977	01/15/2013	1FE
617446 HC 6	MORGAN STANLEY DEAN WI 6.600		04/01/2012	MATURED		3,000,000	3,000,000	3,191,070	3,011,367	0	(11,367)	0	(11,367)	0	3,000,000	0	0	0	99,000	04/01/2012	1FE
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600		04/16/2012	PAID ON PRINCIPAL		137,009	137,009	137,009	137,009	0	0	0	0	0	137,009	0	0	0	3,836	03/31/2024	1
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600		04/16/2012	PAID ON PRINCIPAL		82,206	82,206	82,206	82,206	0	0	0	0	0	82,206	0	0	0	2,302	03/31/2024	1
65332V BH 5	NEXTEL COMMUNICATIONS 6.875		06/08/2012	REDEEMED		1,690,000	1,690,000	1,780,838	1,690,000	0	0	0	0	0	1,690,000	0	0	0	70,358	10/31/2013	4FE
693401 AD 3	PERF 2005-1 A4 4.370		06/25/2012	REDEEMED		61,745	61,745	61,742	61,745	0	0	0	0	0	61,745	0	0	0	1,349	06/25/2014	1FE
693401 AH 4	PERF 2005-2 A3 5.120		06/25/2012	PAID ON PRINCIPAL		271,080	271,080	271,031	271,056	0	24	0	24	0	271,080	0	0	0	6,940	12/25/2014	1FE
693492 A# 7	PINAFORE LLC TL A-1 4.250		06/29/2012	PAID ON PRINCIPAL		1,159,601	1,159,601	1,158,152	1,153,803	4,701	1,097	0	5,798	0	1,159,601	0	0	0	13,897	09/29/2015	3FE
693492 A* 1	PINAFORE LLC TL B-1 4.250		06/29/2012	PAID ON PRINCIPAL		5,444	5,444	5,462	5,419	43	(18)	0	25	0	5,444	0	0	0	117	09/29/2016	3FE
74005P AJ 3	PRAXAIR INC 6.375		04/01/2012	MATURED		1,250,000	1,250,000	1,375,938	1,255,254	0	(5,254)	0	(5,254)	0	1,250,000	0	0	0	39,844	04/01/2012	1FE
744516 E# 8	PUBLIC SERVICE CO OF N 8.750		06/30/2012	MATURED		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,563	06/30/2012	1FE
77340R AC 1	ROCKIES EXPRESS PIPELI 6.850		05/24/2012	DEUTSCHE BANC		975,000	1,000,000	930,000	998,971	0	(69)	68,902	(68,971)	0	930,000	0	45,000	45,000	59,938	07/15/2018	3FE
803111 AS 2	SARA LEE CORP 4.100		04/03/2012	TENDERED		476,124	468,000	477,585	476,563	0	(200)	0	(200)	0	476,363	0	(239)	(239)	10,553	09/15/2020	2FE
78401F AC 1	SBA TELECOM INC 8.000		04/13/2012	REDEEMED		1,610,280	1,491,000	1,565,839	1,557,229	0	(4,730)	0	(4,730)	0	1,552,498	0	57,782	57,782	78,857	08/15/2016	4FE
812141 AP 4	SEALY MATTRESS (144A) 10.875		05/20/2012	REDEEMED		24,720	24,000	23,034	23,308	0	52	0	52	0	23,360	0	1,360	1,360	1,552	04/15/2016	3FE
827048 AM 1	SILGAN HOLDINGS 7.250		04/09/2012	REDEEMED		7,748,015	6,895,000	7,086,956	7,071,717	0	(13,474)	0	(13,474)	0	7,058,243	0	689,772	689,772	324,927	08/15/2016	3FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		04/30/2012	MATURED		12,197	12,197	12,197	12,197	0	0	0	0	0	12,197	0	0	0	714	03/01/2013	1FE
867363 AN 3	SUNGARD DATA SYSTEMS 10.625		04/02/2012	REDEEMED		721,394	685,000	585,675	621,834	0	3,786	0	3,786	0	625,620	0	95,774	95,774	36,593	05/15/2015	4FE
868536 C@ 0	SUPERVALU INC TL B (EX 3.495		06/29/2012	PAID ON PRINCIPAL		5,164	5,164	5,035	5,009	107	48	0	155	0	5,164	0	0	0	92	10/05/2015	3FE
868536 C# 8	SUPERVALU INC TL B-3 (4.500		06/29/2012	PAID ON PRINCIPAL		2,913	2,913	2,785	2,854	25	34	0	58	0	2,913	0	0	0	66	04/29/2018	3FE
87612E AV 8	TARGET CORP 3.875		03/30/2012	BARCLAYS CAPITAL INC		0	0	0	0	0	(80)	0	(80)	0	(80)	0	80	80	27,878	07/15/2020	1FE
880349 AK 1	TENNECO INC 8.125		04/06/2012	REDEEMED		2,289,386	2,200,000	1,645,000	1,640,597	0	4,128	0	4,128	0	1,644,725	0	644,661	644,661	70,010	11/15/2015	3FE
902494 AS 2	TYSON FOODS INC 10.500		06/13/2012	TENDERED		903,844	775,000	718,859	746,133	0	5,309	0	5,309	0	751,442	0	152,402	152,402	63,744	03/01/2014	2FE
913016 AC 5	UNITED SURGICAL PARTNE 8.875		05/01/2012	REDEEMED		1,566,570	1,500,000	1,410,000	1,437,756	0	3,361	0	3,361	0	1,441,118	0	125,452	125,452	66,563	05/01/2017	5FE
91913Y AD 2	VALERO ENERGY 6.875		04/15/2012	MATURED		2,000,000	2,000,000	2,171,540	2,008,600	0	(8,600)	0	(8,600)	0	2,000,000	0	0	0	68,750	04/15/2012	2FE
92553P AJ 1	VIACOM INC 3.875		06/20/2012	J P MORGAN CHASE SECU		1,067,340	1,000,000	983,610	983,670	0	655	0	655	0	984,326	0	83,014	83,014	20,774	12/15/2021	2FE
931142 DD 2	WAL-MART STORES 4.250		06/18/2012	BARCLAYS CAPITAL INC		2,300,260	2,000,000	1,986,980	1,987,607	0	519	0	519	0	1,988,126	0	312,134	312,134	58,083	04/15/2021	1FE
947074 AH 3	WEATHERFORD INTL INC 5.950		06/15/2012	MATURED		2,000,000	2,000,000	1,996,100	1,999,451	0	549	0	549	0	2,000,000	0	0	0	59,500	06/15/2012	2FE
97381W B* 4	WINDSTREAM CORP B2 3.220		06/29/2012	PAID ON PRINCIPAL		12,225	12,225	12,151	12,176	0	49	0	49	0	12,225	0	0	0	200	12/17/2015	2
984121 BS 1	XEROX CORP 5.500		05/15/2012	MATURED		1,000,000	1,000,000	1,022,500	1,003,068	0	(3,068)	0	(3,068)	0	1,000,000	0	0	0	27,500	05/15/2012	2FE
20825T AA 5	CONOCOPHILLIPS CANADA 5.625	A..	06/19/2012	KEYBANC CAPITAL MARK		1,266,554	1,000,000	999,920	999,863	0	8	0	8	0	999,871	84,044	182,639	266,683	38,594	10/15/2016	1FE
781903 AG 4	RUSSEL METALS INC 6.375	A..	05/25/2012	REDEEMED		1,385,000	1,385,000	1,284,038	1,343,996	0	7,007	0	7,007	0	1,351,003	0	33,997	33,997	64,749	03/01/2014	3FE
00182U AA 1	ANZ NATIONAL INTL (144 3.250	F...	04/02/2012	MATURED		2,000,000	2,000,000	2,049,200	2,004,738	0	(4,738)	0	(4,738)	0	2,000,000	0	0	0	32,500	04/02/2012	1FE
05565Q BR 8	BP CAPITAL PLC 4.742	F...	06/19/2012	GOLDMAN SACHS & CO		2,294,900	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	294,900	294,900	74,028	03/11/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
23636U AA 5	DANSKE BANK (144A) 2.500	F...	05/10/2012	MATURED		1,000,000	1,000,000	998,530	999,780	0	220	0	220	0	1,000,000	0	0	0	12,500	05/10/2012	1FE
83364L AB 5	SOCIETE GENERALE (144A 5.750	F...	06/20/2012	TENDERED		5,000,000	5,000,000	4,989,850	4,994,433	0	528	0	528	0	4,994,961	0	5,039	5,039	193,264	04/20/2016	2FE
92852E AK 1	VIVENDI (144A) 5.750	F...	04/12/2012	TENDERED		1,048,820	1,000,000	993,970	998,210	0	453	0	453	0	998,663	0	50,157	50,157	30,188	04/04/2013	2FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		06/25/2012	PAID ON PRINCIPAL		324,191	324,191	316,087	314,154	0	10,037	0	10,037	0	324,191	0	0	0	6,886	06/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.241		06/25/2012	PAID ON PRINCIPAL		338,500	338,500	307,703	307,703	0	30,797	0	30,797	0	338,500	0	0	0	7,945	07/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.256		04/25/2012	PAID ON PRINCIPAL		79,152	79,152	71,950	71,950	0	7,201	0	7,201	0	79,152	0	0	0	1,391	07/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14 2.617		04/28/2012	PAID ON PRINCIPAL		324,638	324,638	316,725	317,315	0	7,323	0	7,323	0	324,638	0	0	0	3,370	12/28/2035	6*
00213F AY 5	ASG 2011-3 A70 CMO (14 2.669		06/28/2012	PAID ON PRINCIPAL		891,654	891,654	869,920	871,540	0	20,114	0	20,114	0	891,654	0	0	0	11,652	12/28/2035	6*
07386H SW 2	BALTA 2005-4 22A2 CMO 3.045		04/25/2012	PAID ON PRINCIPAL		50,584	50,584	26,809	23,677	0	26,906	0	26,906	0	50,584	0	0	0	493	05/25/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.046		06/25/2012	PAID ON PRINCIPAL		153,154	153,154	81,171	71,688	0	81,465	0	81,465	0	153,154	0	0	0	1,908	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.899		06/26/2012	PAID ON PRINCIPAL		503,108	503,108	477,323	469,514	6,024	27,570	0	33,594	0	503,108	0	0	0	6,331	07/26/2036	6*
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.904		04/26/2012	PAID ON PRINCIPAL		32,746	32,746	31,067	30,559	392	1,794	0	2,187	0	32,746	0	0	0	312	07/26/2036	6*
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.014		06/25/2012	PAID ON PRINCIPAL		3,424	3,424	3,297	3,257	0	167	0	167	0	3,424	0	0	0	50	03/25/2033	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.014		04/25/2012	PAID ON PRINCIPAL		222	222	214	211	0	11	0	11	0	222	0	0	0	2	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		06/25/2012	PAID ON PRINCIPAL		2,618	2,618	2,541	2,540	0	79	0	79	0	2,618	0	0	0	36	05/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		04/25/2012	PAID ON PRINCIPAL		13,279	13,279	12,886	12,879	0	400	0	400	0	13,279	0	0	0	129	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		96,703	96,703	93,589	94,519	0	2,183	0	2,183	0	96,703	0	0	0	1,854	09/25/2018	1FM
05949A BA 7	BOAMS 2004-3 1A25 CMO 5.250		06/25/2012	PAID ON PRINCIPAL		1,841,685	1,841,685	1,841,685	1,836,667	0	5,018	0	5,018	0	1,841,685	0	0	0	40,172	04/25/2034	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.175		04/25/2012	PAID ON PRINCIPAL		319,749	319,749	320,710	311,808	0	7,941	0	7,941	0	319,749	0	0	0	5,515	07/25/2035	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.188		06/25/2012	PAID ON PRINCIPAL		87,449	87,449	87,712	85,277	0	2,172	0	2,172	0	87,449	0	0	0	1,915	07/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.792		04/25/2012	PAID ON PRINCIPAL		91,101	91,101	86,831	80,459	0	10,642	0	10,642	0	91,101	0	0	0	842	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.793		06/25/2012	PAID ON PRINCIPAL		626,641	626,641	597,267	553,442	0	73,198	0	73,198	0	626,641	0	0	0	7,820	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		06/25/2012	PAID ON PRINCIPAL		797,653	797,653	794,226	794,505	0	3,149	0	3,149	0	797,653	0	0	0	14,659	11/25/2020	1FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		239,268	239,268	239,529	239,075	0	193	0	193	0	239,268	0	0	0	5,260	07/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		139,360	139,360	138,394	138,621	0	738	0	739	0	139,360	0	0	0	2,891	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		120,191	120,191	111,177	110,091	0	10,100	0	10,100	0	120,191	0	0	0	2,953	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.234		04/25/2012	PAID ON PRINCIPAL		7,789	7,789	6,372	6,140	0	1,649	0	1,649	0	7,789	0	0	0	80	04/25/2034	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.247		06/25/2012	PAID ON PRINCIPAL		15,668	15,668	12,818	12,351	0	3,317	0	3,317	0	15,668	0	0	0	225	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.620		04/25/2012	PAID ON PRINCIPAL		52,950	52,950	32,829	32,661	0	20,288	0	20,288	0	52,950	0	0	0	463	02/25/2036	6FE
07387A FX 8	BSARM 2005-12 12A1 CMO 2.665		06/25/2012	PAID ON PRINCIPAL		111,805	111,805	69,319	68,965	0	42,839	0	42,839	0	111,805	0	0	0	1,360	02/25/2036	6FE
07401C AV 5	BSARM 2007-4 22A1 CMO 5.568		06/29/2012	VARIOUS		247,279	355,183	255,731	227,625	0	87,114	0	87,114	0	314,738	0	(67,459)	(67,459)	9,161	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.573		04/30/2012	VARIOUS		52,213	143,907	103,613	92,225	0	17,295	0	17,295	0	109,521	0	(57,308)	(57,308)	2,684	06/25/2047	1FM
161546 FW 1	CFAB 2003-4 1A6 4.429		06/25/2012	PAID ON PRINCIPAL		155,995	155,995	154,167	155,228	0	768	0	768	0	155,995	0	0	0	2,798	10/25/2014	1FM
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		136,268	136,268	135,246	135,581	0	686	0	686	0	136,268	0	0	0	2,800	12/25/2018	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		130,624	130,624	129,456	129,597	0	1,027	0	1,027	0	130,624	0	0	0	2,880	11/25/2033	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.309		06/25/2012	PAID ON PRINCIPAL		471,667	471,667	428,854	439,429	0	32,238	0	32,238	0	471,667	0	0	0	11,693	01/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.311		04/25/2012	PAID ON PRINCIPAL		301,618	301,618	274,240	281,002	0	20,615	0	20,615	0	301,618	0	0	0	5,359	01/25/2036	1FM
16162W NF 2	CHASE 2005-S3 A5 CMO 5.500		05/25/2012	PAID ON PRINCIPAL		471,467	471,467	469,747	469,591	0	2,371	495	1,876	0	471,467	0	0	0	9,236	11/25/2035	1FM
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		218,660	218,660	213,399	215,528	0	3,133	0	3,133	0	218,660	0	0	0	4,336	11/25/2018	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		470,531	470,531	468,190	468,565	0	1,966	0	1,966	0	470,531	0	0	0	8,920	08/25/2035	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		189,947	189,947	170,003	170,378	0	19,569	0	19,569	0	189,947	0	0	0	4,289	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		157,475	157,475	144,090	148,325	0	9,150	0	9,150	0	157,475	0	0	0	3,870	06/25/2036	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		280,854	280,854	188,172	162,539	0	118,314	0	118,314	0	280,854	0	0	0	7,190	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		06/25/2012	PAID ON PRINCIPAL		29,845	29,845	20,658	15,625	0	14,220	0	14,220	0	29,845	0	0	0	772	11/25/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.616		06/25/2012	PAID ON PRINCIPAL		2,457	2,457	2,328	2,200	0	257	0	257	0	2,457	0	0	0	59	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		55,386	55,386	57,428	58,314	1,847	(4,775)	0	(2,928)	0	55,386	0	0	0	1,304	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		199,825	199,825	199,727	199,718	0	107	0	107	0	199,825	0	0	0	3,924	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		185,714	185,714	159,714	161,868	0	23,846	0	23,846	0	185,714	0	0	0	3,909	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		238,744	238,744	238,968	238,370	0	374	0	374	0	238,744	0	0	0	4,640	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		222,417	222,417	192,309	177,493	14,816	30,108	0	44,924	0	222,417	0	0	0	5,938	02/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.597		06/29/2012	VARIOUS		169,233	359,160	310,329	281,040	0	35,844	0	35,844	0	316,884	0	(147,651)	(147,651)	9,404	01/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.597		04/30/2012	VARIOUS		5,578	59,135	51,095	46,272	0	524	0	524	0	46,797	0	(41,219)	(41,219)	1,113	01/25/2037	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		287,051	287,051	215,001	210,618	0	76,433	0	76,433	0	287,051	0	0	0	6,929	03/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		251,971	251,971	217,695	214,958	0	37,012	0	37,012	0	251,971	0	0	0	5,740	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		700,277	700,277	702,396	700,172	(0)	106	0	106	0	700,277	0	0	0	14,258	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.758		04/25/2012	PAID ON PRINCIPAL		12,255	12,255	11,715	11,687	0	568	0	568	0	12,255	0	0	0	111	06/25/2033	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.910		06/25/2012	PAID ON PRINCIPAL		23,804	23,804	22,754	22,701	0	1,103	0	1,103	0	23,804	0	0	0	274	06/25/2033	1FM
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		720,051	720,051	716,710	708,124	0	11,927	0	11,927	0	720,051	0	0	0	16,089	07/25/2035	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		321,400	321,400	281,727	279,205	0	42,195	0	42,195	0	321,400	0	0	0	7,382	09/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		499,828	499,828	496,938	488,776	0	11,052	0	11,052	0	499,828	0	0	0	11,183	09/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		278,455	278,455	249,217	242,256	202	35,997	0	36,199	0	278,455	0	0	0	7,327	12/25/2036	6FE
12544A AS 4	CWHL 2006-20 1A17 CMO 5.750		06/29/2012	VARIOUS		352,584	407,485	317,594	317,594	0	77,458	0	77,458	0	395,052	0	(42,468)	(42,468)	10,876	02/25/2037	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		211,813	211,813	192,897	192,897	0	18,916	0	18,916	0	211,813	0	0	0	5,015	03/25/2036	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		06/25/2012	PAID ON PRINCIPAL		5,227	5,227	5,301	4,351	962	(86)	0	876	0	5,227	0	0	0	106	05/25/2032	5FM
126673 TD 4	CWL 2004-S1 A3 4.615		06/25/2012	PAID ON PRINCIPAL		378,449	378,449	344,389	352,051	0	26,399	0	26,399	0	378,449	0	0	0	7,134	02/25/2035	1FM
12668T AB 0	CWL 2007-BC1 2A1 .298		05/25/2012	PAID ON PRINCIPAL		809,470	809,470	744,713	764,520	0	44,950	0	44,950	0	809,470	0	0	0	980	05/25/2037	1FM
12668T AB 0	CWL 2007-BC1 2A1 .305		06/25/2012	PAID ON PRINCIPAL		358,242	358,242	329,583	338,349	0	19,893	0	19,893	0	358,242	0	0	0	572	05/25/2037	1FM
294751 DC 3	EQABS 2003-4 AF6 4.833		06/25/2012	PAID ON PRINCIPAL		128,755	128,755	128,755	128,525	0	230	0	230	0	128,755	0	0	0	2,481	10/25/2034	1FM
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		142,772	142,772	142,772	142,742	0	31	0	31	0	142,772	0	0	0	3,174	07/25/2033	1FM
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		06/25/2012	PAID ON PRINCIPAL		403,283	403,283	394,713	397,989	0	5,294	0	5,294	0	403,283	0	0	0	7,372	09/25/2018	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		06/25/2012	PAID ON PRINCIPAL		331,135	331,135	238,831	185,939	0	145,196	0	145,196	0	331,135	0	0	0	7,926	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 7.000		06/25/2012	PAID ON PRINCIPAL		279,272	279,272	239,478	228,072	0	51,200	0	51,200	0	279,272	0	0	0	8,202	09/25/2037	1FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2012	PAID ON PRINCIPAL		120,746	120,746	104,446	104,605	0	16,141	0	16,141	0	120,746	0	0	0	2,389	07/25/2033	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.581		04/25/2012	PAID ON PRINCIPAL		19,947	19,947	19,299	19,094	0	854	0	854	0	19,947	0	0	0	244	06/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.586		06/25/2012	PAID ON PRINCIPAL		53,624	53,624	51,882	51,330	0	2,295	0	2,295	0	53,624	0	0	0	898	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.238		04/25/2012	PAID ON PRINCIPAL		209,718	209,718	198,183	196,890	0	12,827	0	12,827	0	209,718	0	0	0	2,338	09/25/2035	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.239		06/25/2012	PAID ON PRINCIPAL		224,211	224,211	211,879	210,497	0	13,714	0	13,714	0	224,211	0	0	0	3,602	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		254,652	254,652	250,833	249,586	241	4,826	0	5,067	0	254,652	0	0	0	5,985	03/25/2035	4AM
36242D 6C 2	GSR 2005-5F 2A8 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		2,282,887	2,282,887	2,185,151	2,238,526	0	44,361	0	44,361	0	2,282,887	0	0	0	51,765	06/25/2035	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		1,155,341	1,155,341	1,114,818	1,112,847	0	42,494	0	42,494	0	1,155,341	0	0	0	29,340	05/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		109,319	109,319	90,188	90,057	0	19,262	0	19,262	0	109,319	0	0	0	2,463	08/25/2037	6FE
47232F AC 1	JMAC 2010-R1 2A1 (144A .404		05/26/2012	PAID ON PRINCIPAL		397,143	397,143	357,429	358,554	0	38,589	0	38,589	0	397,143	0	0	0	642	11/26/2036	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A .411		06/26/2012	PAID ON PRINCIPAL		210,036	210,036	189,032	189,628	0	20,409	0	20,409	0	210,036	0	0	0	446	11/26/2036	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.309		06/25/2012	PAID ON PRINCIPAL		336,752	336,752	328,505	322,842	0	13,910	0	13,910	0	336,752	0	0	0	8,111	11/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.313		04/25/2012	PAID ON PRINCIPAL		143,087	143,087	139,583	137,177	0	5,910	0	5,910	0	143,087	0	0	0	2,560	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.693		06/29/2012	VARIOUS		60,296	88,963	79,532	66,654	(0)	14,502	0	14,502	0	81,156	0	(20,860)	(20,860)	2,403	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.736		04/25/2012	PAID ON PRINCIPAL		46,740	46,740	41,785	35,019	(0)	11,721	0	11,721	0	46,740	0	0	0	901	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.713		04/30/2012	VARIOUS		48,072	93,341	78,800	57,716	0	18,455	0	18,455	0	76,171	0	(28,099)	(28,099)	849	11/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.720		06/29/2012	VARIOUS		62,918	83,260	70,290	51,483	0	24,218	0	24,218	0	75,701	0	(12,783)	(12,783)	1,038	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		868,386	868,386	809,321	809,321	0	59,065	0	59,065	0	868,386	0	0	0	20,096	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.426		04/25/2012	PAID ON PRINCIPAL		46,190	46,190	45,086	41,428	0	4,762	0	4,762	0	46,190	0	0	0	843	04/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.427		06/25/2012	PAID ON PRINCIPAL		70,894	70,894	69,199	63,585	0	7,309	0	7,309	0	70,894	0	0	0	1,848	04/25/2037	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		148,756	148,756	146,246	147,369	0	1,387	0	1,387	0	148,756	0	0	0	3,084	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		72,489	72,489	71,877	72,192	0	296	0	296	0	72,489	0	0	0	1,390	03/25/2018	1FM
59020U S3 0	MLMI 2005-HE2 A2C .615		06/25/2012	PAID ON PRINCIPAL		553,618	553,618	315,562	373,068	0	180,550	0	180,550	0	553,618	0	0	0	1,742	09/25/2036	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		06/25/2012	PAID ON PRINCIPAL		56,576	56,576	47,771	42,743	0	13,833	0	13,833	0	56,576	0	0	0	987	01/25/2037	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.342		06/18/2012	PAID ON PRINCIPAL		455,722	455,722	461,543	455,703	0	19	0	19	0	455,722	0	0	0	10,333	05/26/2035	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.346		04/18/2012	PAID ON PRINCIPAL		155,303	155,303	157,287	155,296	0	7	0	7	0	155,303	0	0	0	2,805	05/26/2035	1FM
69335Y AA 4	PHHMC 2006-4 A1 CMO 5.971		04/18/2012	PAID ON PRINCIPAL		146,481	146,481	147,897	146,297	0	184	0	184	0	146,481	0	0	0	2,976	12/18/2036	1FM
69335Y AA 4	PHHMC 2006-4 A1 CMO 5.976		06/18/2012	PAID ON PRINCIPAL		324,196	324,196	327,330	323,789	0	407	0	407	0	324,196	0	0	0	8,854	12/18/2036	1FM
73316P EL 0	POPLR 2005-B M1 .718		05/25/2012	PAID ON PRINCIPAL		142,459	142,459	134,134	134,911	0	7,548	0	7,548	0	142,459	0	0	0	402	08/25/2035	1FE
73316P EL 0	POPLR 2005-B M1 .725		06/25/2012	PAID ON PRINCIPAL		166,184	166,184	156,472	157,378	0	8,805	0	8,805	0	166,184	0	0	0	615	08/25/2035	1FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		315,157	315,157	314,270	314,179	0	978	0	978	0	315,157	0	0	0	5,854	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		06/25/2012	PAID ON PRINCIPAL		650,391	650,391	651,052	649,181	0	1,210	0	1,210	0	650,391	0	0	0	13,974	10/25/2020	1FM
760985 WR 8	RAMP 2003-RZ3 M1 4.620		05/25/2012	PAID ON PRINCIPAL		210,567	210,567	210,476	210,477	0	90	0	90	0	210,567	0	0	0	3,251	06/25/2033	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .508		05/25/2012	PAID ON PRINCIPAL		270,629	270,629	224,622	248,599	0	22,031	0	22,031	0	270,629	0	0	0	543	10/25/2035	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .515		06/25/2012	PAID ON PRINCIPAL		118,581	118,581	98,422	108,928	0	9,653	0	9,653	0	118,581	0	0	0	313	10/25/2035	1FM
75406V AC 7	RASC 2006-KS5 A3 .398		05/25/2012	PAID ON PRINCIPAL		365,651	365,651	255,956	290,365	0	75,286	0	75,286	0	365,651	0	0	0	575	07/25/2036	1FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
75406V AC 7	RASC 2006-KS5 A3 .405		06/25/2012	PAID ON PRINCIPAL		175,066	175,066	122,546	139,021	0	36,045	0	36,045	0	175,066	0	0	0	366	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		666,269	666,269	634,622	643,344	0	22,926	0	22,926	0	666,269	0	0	0	16,161	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		128,751	128,751	114,782	116,334	0	12,418	0	12,418	0	128,751	0	0	0	3,160	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		428,376	428,376	406,288	381,329	0	47,046	0	47,046	0	428,376	0	0	0	10,580	01/25/2037	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .978		05/25/2012	PAID ON PRINCIPAL		83,666	83,666	79,064	78,606	0	5,060	0	5,060	0	83,666	0	0	0	316	01/25/2035	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .985		06/25/2012	PAID ON PRINCIPAL		31,717	31,717	29,973	29,799	0	1,918	0	1,918	0	31,717	0	0	0	159	01/25/2035	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		06/25/2012	PAID ON PRINCIPAL		2,000,324	2,000,324	2,004,075	2,003,997	0	(3,673)	0	(3,673)	0	2,000,324	0	0	0	32,762	09/25/2041	1FE
81744U AB 0	SEMT 2012-2 A2 (CMO) 3.500		06/25/2012	PAID ON PRINCIPAL		265,288	265,288	272,048	272,048	0	(6,760)	0	(6,760)	0	265,288	0	0	0	1,397	03/25/2042	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		85,261	85,261	86,366	85,861	0	(601)	0	(601)	0	85,261	0	0	0	1,776	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.482		06/25/2012	PAID ON PRINCIPAL		1,821	1,821	1,658	1,682	(0)	139	0	139	0	1,821	0	0	0	19	01/25/2033	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.489		04/25/2012	PAID ON PRINCIPAL		115	115	104	106	0	9	0	9	0	115	0	0	0	1	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.120		06/25/2012	PAID ON PRINCIPAL		749	749	684	682	0	66	0	66	0	749	0	0	0	7	03/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.120		04/25/2012	PAID ON PRINCIPAL		151	151	138	138	0	13	0	13	0	151	0	0	0	1	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		304,344	304,344	297,021	300,472	0	3,872	0	3,872	0	304,344	0	0	0	5,462	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		66,451	66,451	66,650	66,449	(1)	2	0	1	0	66,451	0	0	0	1,335	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		71,414	71,414	70,119	70,707	0	706	0	706	0	71,414	0	0	0	1,398	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		150,077	150,077	151,015	150,246	0	(168)	0	(168)	0	150,077	0	0	0	3,131	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.560		06/25/2012	PAID ON PRINCIPAL		43,590	43,590	26,862	20,406	0	23,183	0	23,183	0	43,590	0	0	0	89	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.573		04/25/2012	PAID ON PRINCIPAL		9,907	9,907	6,105	4,638	0	5,269	0	5,269	0	9,907	0	0	0	145	10/25/2036	1FM
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		196,522	196,522	194,249	195,210	0	1,312	0	1,312	0	196,522	0	0	0	3,629	10/25/2018	1FM
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		89,106	89,106	88,617	88,710	(0)	396	0	396	0	89,106	0	0	0	1,654	12/25/2018	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		06/25/2012	PAID ON PRINCIPAL		76,045	76,045	74,494	75,194	0	851	0	851	0	76,045	0	0	0	1,639	12/25/2033	1FM
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		394,450	394,450	385,272	388,898	0	5,552	0	5,552	0	394,450	0	0	0	8,132	12/25/2020	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		354,300	354,300	347,159	349,004	0	5,297	0	5,297	0	354,300	0	0	0	6,995	09/25/2020	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		06/25/2012	PAID ON PRINCIPAL		918,641	918,641	865,432	865,432	0	53,209	0	53,209	0	918,641	0	0	0	22,449	05/25/2036	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		1,023,227	1,023,227	976,481	990,270	0	32,956	0	32,956	0	1,023,227	0	0	0	25,872	07/25/2036	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/29/2012	VARIOUS		165,029	195,287	179,725	174,191	0	17,554	0	17,554	0	191,745	0	(26,717)	(26,717)	4,520	04/25/2037	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.054		06/20/2012	PAID ON PRINCIPAL		60,032	60,032	47,125	39,701	0	20,332	0	20,332	0	60,032	0	0	0	1,295	10/20/2035	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 5.132		04/20/2012	PAID ON PRINCIPAL		821	821	644	543	0	278	0	278	0	821	0	0	0	14	10/20/2035	1FM
126175 AB 4	COMM 2003-LB1A A2 4.084		06/10/2012	PAID ON PRINCIPAL		157,440	157,440	158,227	157,416	0	24	0	24	0	157,440	0	0	0	3,215	06/10/2038	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		06/10/2012	PAID ON PRINCIPAL		40,264	40,264	40,665	40,639	0	(375)	0	(375)	0	40,264	0	0	0	594	01/10/2021	1FM
30224X AA 2	ESA 2010-ESHA A (144A) 2.950		06/05/2012	PAID ON PRINCIPAL		51,705	51,705	50,990	51,044	0	661	0	661	0	51,705	0	0	0	636	11/05/2027	1FE
36828Q DN 3	GECMC 2004-C1 A3 4.596		06/11/2012	PAID ON PRINCIPAL		86,599	86,599	87,029	86,607	0	(9)	0	(9)	0	86,599	0	0	0	1,659	11/10/2038	1FM
361849 F4 9	GMACC 2004-C2 A3 5.134		06/10/2012	PAID ON PRINCIPAL		346,136	346,136	361,712	358,269	0	(12,133)	0	(12,133)	0	346,136	0	0	0	8,885	08/10/2038	1FE
46625M TX 7	JPMCC 2003-C1 A2 4.985		06/12/2012	PAID ON PRINCIPAL		53,915	53,915	54,181	53,872	0	43	0	43	0	53,915	0	0	0	1,289	01/12/2037	1FM
52108H XL 3	LBUBS 2003-C8 A3 4.830		06/15/2012	PAID ON PRINCIPAL		83,941	83,941	84,357	83,931	0	10	0	10	0	83,941	0	0	0	1,691	11/15/2027	1FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
929766 JD 6	WBCMT 2003-C6 A3 4.957		04/16/2012	PAID ON PRINCIPAL		27,058	27,058	27,938	27,033	0	25	0	25	0	27,058	0	0	0	1,163	08/15/2035	1FM
06052F AD 2	BAAT 2009-2A A4 (144A) 3.030		06/15/2012	PAID ON PRINCIPAL		1,105,647	1,105,647	1,117,913	1,117,913	0	(12,266)	0	(12,266)	0	1,105,647	0	0	0	4,375	10/15/2016	1FE
14313J AA 9	CARMX 2012-2 A1 .291		06/19/2012	TRAVELERS MMLP		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	584	06/17/2013	1
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		06/15/2012	PAID ON PRINCIPAL		97,133	97,133	99,440	99,440	0	(2,307)	0	(2,307)	0	97,133	0	0	0	453	07/15/2037	5AM
393505 F5 6	GT 1998-4 A6 6.530		06/01/2012	PAID ON PRINCIPAL		61,981	61,981	63,880	63,171	584	(1,773)	0	(1,189)	0	61,981	0	0	0	1,637	04/01/2030	4AM
43812K AC 7	HAROT 2010-2 A3 1.340		06/18/2012	PAID ON PRINCIPAL		4,806,296	4,806,296	4,827,628	4,827,628	0	(21,331)	0	(21,331)	0	4,806,296	0	0	0	9,667	03/18/2014	1FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/29/2012	VARIOUS		43,309	45,830	41,907	38,039	934	6,581	0	7,514	0	45,553	0	(2,245)	(2,245)	1,240	07/15/2028	6FE
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450		06/10/2012	PAID ON PRINCIPAL		601,110	601,110	601,033	600,996	0	114	0	114	0	601,110	0	0	0	6,067	12/10/2033	1FE
674135 CP 1	OAK 1997-C B1 7.450		06/29/2012	WRITTEN OFF		3	16,619	9,390	9,291	0	648	0	648	0	9,939	0	(9,936)	(9,936)	541	11/15/2027	6FE
68619A BJ 5	ORGN 2005-A A3 4.970		06/15/2012	PAID ON PRINCIPAL		144,187	144,187	117,312	132,657	0	11,530	0	11,530	0	144,187	0	0	0	2,967	10/15/2021	1FE
68619A BR 7	ORGN 2005-B A3 5.605		06/15/2012	PAID ON PRINCIPAL		180,731	180,731	179,827	180,101	0	630	0	630	0	180,731	0	0	0	4,568	05/15/2022	1FE
80282T AB 3	SDART 2011-3 A2 1.110		06/15/2012	PAID ON PRINCIPAL		3,958,404	3,958,404	3,966,106	3,966,106	0	(7,702)	0	(7,702)	0	3,958,404	0	0	0	8,364	08/15/2014	1FE
80282W AA 8	SDART 2012-3 A1 .328		05/16/2012	TRAVELERS MMLP		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	0	05/15/2013	1
3899999.	Total - Bonds - Industrial & Miscellaneous					266,268,345	263,567,709	257,934,614	256,941,790	81,703	3,117,890	69,397	3,130,196	0	260,071,987	84,044	6,112,314	6,196,358	6,344,914	XXX	XXX
8399997.	Total - Bonds - Part 4					859,723,338	859,883,733	867,998,504	849,924,110	81,703	2,001,129	69,397	2,013,435	0	851,937,546	84,044	7,701,748	7,785,792	16,081,496	XXX	XXX
8399999.	Total - Bonds					859,723,338	859,883,733	867,998,504	849,924,110	81,703	2,001,129	69,397	2,013,435	0	851,937,546	84,044	7,701,748	7,785,792	16,081,496	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
45321L 10 0	IMPERVA INC		06/29/2012	CITIGROUP GLOBAL MARKETS	1,906.000	54,972	XXX	51,843	0	0	0	0	0	0	51,843	0	3,128	3,128	0	XXX	L
57776J 10 0	MAXLINEAR INC - CLASS A		06/29/2012	CITIGROUP GLOBAL MARKETS	2,224.000	10,943	XXX	10,564	10,564	0	0	0	0	0	10,564	0	379	379	0	XXX	L
99C000 52 0	NEFIS		04/18/2012	FINAL DISTRIBUTION	73,370.000	117,439	XXX	0	0	0	0	0	0	0	0	0	117,439	117,439	0	XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					183,354	XXX	62,407	10,564	0	0	0	0	0	62,407	0	120,946	120,946	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					183,354	XXX	62,407	10,564	0	0	0	0	0	62,407	0	120,946	120,946	0	XXX	XXX
9799999.	Total - Common Stocks					183,354	XXX	62,407	10,564	0	0	0	0	0	62,407	0	120,946	120,946	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					183,354	XXX	62,407	10,564	0	0	0	0	0	62,407	0	120,946	120,946	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					859,906,692	XXX	868,060,911	849,934,674	81,703	2,001,129	69,397	2,013,435	0	851,999,953	84,044	7,822,694	7,906,738	16,081,496	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

Sch. DB-Pt A-Sn 1
NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures																			
Hedging Other																			
FVU2	(3,000)	(3,000,000)	US 5YR NOTE (CBT) Sep12	Portfolio Hedge	D-1	Interest	.10/03/2012	Chicago Board of Trade	.05/30/2012	124.0938	123.9688	375,000	0	375,000	375,000	0	0	1,950,000	0001
13429999. Total-Short Futures-Hedging Other												375,000	0	375,000	375,000	0	0	1,950,000	XXX
1389999. Total-Short Futures												375,000	0	375,000	375,000	0	0	1,950,000	XXX
1409999. Total-Hedging Other												375,000	0	375,000	375,000	0	0	1,950,000	XXX
1449999. TOTAL												375,000	0	375,000	375,000	0	0	1,950,000	XXX

QE07

Broker Name	Net Cash Deposits

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	0	0	0	375,000	0	375,000	1,950,000	1,950,000
0899999. Totals			0	0	0	0	375,000	0	375,000	1,950,000	1,950,000

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - DEUTSCHE A TREASURY		1	27,877,248	27,877,248	07/02/2012
	REPO - HSBC A TREASURY		1	2,934,445	2,934,445	07/02/2012
	REPO - MERRILL A TREASURY		1	27,877,248	27,877,248	07/02/2012
0199999.	U.S. Government - Issuer Obligations			58,688,941	58,688,941	XXX
0599999.	Total - U.S. Government			58,688,941	58,688,941	XXX
6199999.	Total - Issuer Obligations			58,688,941	58,688,941	XXX
6599999.	Subtotal - Bonds			58,688,941	58,688,941	XXX
9999999.	Totals			58,688,941	58,688,941	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....11,502,862 Book/Adjusted Carrying Value $.....11,502,862
2. Average balance for the year to date: Fair Value $.....48,612,780 Book/Adjusted Carrying Value $.....48,612,780
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....58,688,941 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates

General Interrogatory:

1. The activity for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....58,688,941 Book/Adjusted Carrying Value $.....58,688,941

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, N.A.	Charlotte,NC		0.250	(10)	0	2,628,415	2,948,886	2,363,063	XXX
Bank of America, N.A.	Hartford,CT		0.000	0	0	(7,043,815)	6,108,383	(4,411,769)	XXX
Bank of America, N.A. - CA	San Francisco,CA		0.000	0	0	2,000,000	2,000,000	2,000,000	XXX
Bank of America, N.A. - IL	Chicago,IL		0.000	0	0	(11,482)	519	(592,412)	XXX
Bank of America, N.A. - NC	Charlotte,NC		0.000	0	0	18,021,330	5,687,235	13,898,172	XXX
Bank of America, N.A. - TX	Dallas,TX		0.000	0	0	(9,772,854)	(8,450,621)	(10,221,723)	XXX
Bank of New York	New York,NY		0.000	0	0	1,113,430	56,325	1,472,057	XXX
Bank of New York Mellon	New York,NY		0.000	0	0	4,621	673,612	(4,507)	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	(584,706,313)	(549,698,869)	(600,509,740)	XXX
Citibank, N.A. - NY	New York,NY		0.000	0	0	5,830,737	7,512,961	7,318,885	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
HSBC	Miami,FL		0.000	0	0	1,166,758	2,101,911	1,964,984	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	(4,165,552)	24,456,077	18,748,469	XXX
JP Morgan Chase Bank, N.A. - IL	Chicago,IL		0.000	0	0	2,317,341	90,850	2,118,299	XXX
JP Morgan Chase Bank, NA - TX	Houston,TX		0.000	0	0	996,872	996,872	996,872	XXX
RBC Dexia	Toronto,ON		0.000	0	0	2,135,719	2,135,719	2,135,719	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	5,000	21,195	21,195	XXX
The Northern Trust Company	Chicago,IL		0.000	0	0	106,242	197,341	285,805	XXX
US Bank Corp	Minneapolis,MN		0.000	0	0	72,515	80,506	157,575	XXX
US Bank Corp	St. Paul,MN		0.000	0	0	30,195	56,457	48,252	XXX
Wachovia Bank, N.A.	Jacksonville,FL		0.000	0	0	1,378,270	1,681,665	1,984,299	XXX
0199999. Total Open Depositories		XXX	XXX	(10)	0	(567,867,571)	(501,317,977)	(560,201,505)	XXX
0399999. Total Cash on Deposit		XXX	XXX	(10)	0	(567,867,571)	(501,317,977)	(560,201,505)	XXX
0599999. Total Cash		XXX	XXX	(10)	0	(567,867,571)	(501,317,977)	(560,201,505)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



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

SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(101,765)	0	0	72,376
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	(27,555)	0	0	74,993
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	(441,676)	0	0	429,519
11. Georgia GA	0	0	0	0	(24,568)	0	0	357,487
12. Hawaii HI	0	0	0	0	(8,909)	0	0	6,667
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(23,328)	0	0	57,879
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	(1,127)	0	0	947
21. Maryland MD	0	0	0	0	(14,585)	0	0	13,416
22. Massachusetts MA	0	0	0	0	(50,331)	0	0	91,969
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	(78,961)	0	0	148,095
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(48,016)	0	0	89,402
30. New Hampshire NH	0	0	0	0	(8,224)	0	0	7,230
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	(52,243)	0	0	127,476
33. New York NY	0	0	258,416	0	(1,643,753)	766,584	3	1,293,624
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(66,053)	0	0	61,653
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	(46,473)	0	0	40,178
39. Pennsylvania PA	0	0	13,750	2	(9,750)	251,000	19	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	(39,852)	0	0	36,754
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	(78,191)	0	0	121,262
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	(21,810)	0	0	23,445
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	272,166	2	(2,787,171)	1,017,584	22	3,054,370

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	(187,908)	0	0	164,008
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(24,815)	0	0	61,570
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(19,136)	0	0	106,231
18. Kentucky KY	0	0	0	0	0	100	1	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(10,945)	0	0	20,378
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	2	(250,100)	110	2	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	7	1	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	2	(492,904)	217	4	352,187
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0

* 2 5 6 5 8 2 0 1 2 4 5 5 0 0 1 0 2 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(11,057)	0	0	7,863
2. Alaska AK	0	0	0	0	(17,400)	0	0	10,750
3. Arizona AZ	0	0	0	0	(12,848)	0	0	11,214
4. Arkansas AR	0	0	0	0	(52,682)	0	0	39,505
5. California CA	0	0	0	0	(243,243)	0	0	225,206
6. Colorado CO	0	0	0	0	(153,272)	0	0	199,941
7. Connecticut CT	0	0	0	0	(156,148)	0	0	424,959
8. Delaware DE	0	0	0	0	(13,769)	0	0	12,996
9. District of Columbia DC	0	0	0	0	(17,698)	0	0	12,757
10. Florida FL	0	0	0	0	(56,268)	0	0	54,719
11. Georgia GA	0	0	0	0	(158,775)	0	0	2,310,325
12. Hawaii HI	0	0	0	0	(2,009)	0	0	1,503
13. Idaho ID	0	0	0	0	(33,838)	0	0	27,037
14. Illinois IL	0	0	0	0	(300,958)	0	0	341,327
15. Indiana IN	0	0	0	0	(11,366)	250,000	1	28,201
16. Iowa IA	0	0	0	0	(46,566)	0	0	54,677
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	(108,763)	0	0	79,338
19. Louisiana LA	0	0	0	1	(185,982)	0	0	314,215
20. Maine ME	0	0	0	0	(7,961)	0	0	6,691
21. Maryland MD	0	0	0	0	(47,744)	0	0	43,916
22. Massachusetts MA	0	0	0	0	(168,499)	0	0	307,896
23. Michigan MI	0	0	0	0	(426,334)	0	0	361,819
24. Minnesota MN	0	0	0	0	(56,711)	0	0	106,363
25. Mississippi MS	0	0	0	0	(17,315)	0	0	25,135
26. Missouri MO	0	0	0	0	(122,391)	0	0	115,091
27. Montana MT	0	0	0	0	(15,470)	50,000	1	33,048
28. Nebraska NE	0	0	0	0	(18,668)	0	0	16,042
29. Nevada NV	0	0	0	0	(11,651)	0	0	21,693
30. New Hampshire NH	0	0	0	0	(34,387)	0	0	30,231
31. New Jersey NJ	0	0	0	0	(197,429)	0	0	216,192
32. New Mexico NM	0	0	0	0	(44,863)	0	0	109,468
33. New York NY	0	0	0	1	(1,948,818)	1	1	1,494,359
34. North Carolina NC	0	0	0	0	(104,585)	0	0	87,778
35. North Dakota ND	0	0	0	0	(6,782)	0	0	10,903
36. Ohio OH	0	0	0	0	(430,589)	0	0	401,903
37. Oklahoma OK	0	0	0	0	(18,085)	0	0	44,794
38. Oregon OR	0	0	0	0	(48,177)	0	0	41,651
39. Pennsylvania PA	0	0	0	0	(533,576)	0	0	414,358
40. Rhode Island RI	0	0	0	0	(42,506)	0	0	19,016
41. South Carolina SC	0	0	0	0	(45,163)	0	0	48,341
42. South Dakota SD	0	0	0	0	(10,842)	0	0	61,889
43. Tennessee TN	0	0	0	0	(186,114)	0	0	158,905
44. Texas TX	0	0	0	0	(506,366)	0	0	1,217,350
45. Utah UT	0	0	0	0	(54,584)	0	0	50,341
46. Vermont VT	0	0	0	0	(44,056)	0	0	75,922
47. Virginia VA	0	0	0	0	(11,272)	0	0	17,482
48. Washington WA	0	0	0	0	(384,788)	0	0	360,034
49. West Virginia WV	0	0	0	0	(89,240)	0	0	223,276
50. Wisconsin WI	0	0	0	0	(83,046)	0	0	89,270
51. Wyoming WY	0	0	0	0	(20,397)	0	0	16,864
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	2	(7,321,050)	300,001	3	10,384,556
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	1	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	2	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	3	0	0
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2012

NAIC Group Code.....3548 NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
0	0	0

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [X] No [ ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [X] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $ 126,833

2.32 Amount estimated using reasonable assumptions: ..... $ 0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... $ 87,200