

# QUARTERLY STATEMENT AS OF MARCH 31, 2012 OF THE CONDITION AND AFFAIRS OF THE ST. PAUL FIRE AND MARINE INSURANCE COMPANY

NAIC Group Code **3548** **3548** NAIC Company Code **24767** Employer's ID Number **41-0406690**  
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, APRIL 20, 1925

COMMENCED BUSINESS, APRIL 22, 1925

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: **385 Washington Street, St. Paul, MN 55102 (651) 310-7911**  
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	KENNETH FRANKLIN SPENCE, III
ANDY FRANCIS BESSETTE	BRIAN WILLIAM MacLEAN	GREGORY CHESHIRE TOCZYDLOWSKI
	DOREEN SPADORCIA	

\* Effective April 11, 2012

STATE OF MINNESOTA }  
COUNTY OF RAMSEY } ss:

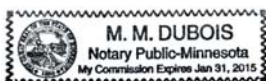
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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 April, 2012

\_\_\_\_\_  
Notary Public  
My Commission Expires January 31, 2015



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,857,868,167	0	10,857,868,167	10,805,141,236
2. Stocks:				
2.1 Preferred stocks.....	4,998,120	0	4,998,120	6,384,220
2.2 Common stocks.....	3,653,584,671	12,256,663	3,641,328,008	3,561,372,374
3. Mortgage loans on real estate:				
3.1 First liens.....	43,900,000	0	43,900,000	43,900,000
3.2 Other than first liens.....	1,350,000	0	1,350,000	1,350,000
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	88,806,365	0	88,806,365	83,602,210
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	611,792,710	0	611,792,710	618,607,408
4.3 Properties held for sale (less \$.....0 encumbrances).....	2,650,642	0	2,650,642	6,115,676
5. Cash (\$.....34,805,760), cash equivalents (\$.....0) and short-term investments (\$.....91,552,990).....	126,358,751	0	126,358,751	181,073,128
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	926,457,950	18,699,648	907,758,302	852,178,296
9. Receivables for securities.....	55,073	0	55,073	0
10. Securities lending reinvested collateral assets.....	16,552,892	0	16,552,892	14,670,484
11. Aggregate write-ins for invested assets.....	(519,157)	0	(519,157)	(1,069,707)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,333,856,185	30,956,310	16,302,899,874	16,173,325,325
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	127,770,046	0	127,770,046	133,724,307
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	559,096,450	41,759,477	517,336,974	483,626,014
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....17,600,350 earned but unbilled premiums).....	1,001,921,756	8,288,076	993,633,681	941,647,858
15.3 Accrued retrospective premiums.....	42,925,874	784,131	42,141,743	46,153,623
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	(138,538,336)	0	(138,538,336)	78,385,210
16.2 Funds held by or deposited with reinsured companies.....	13,651,866	0	13,651,866	15,189,068
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	4,285,192	0	4,285,192	43,015,158
18.2 Net deferred tax asset.....	536,093,039	142,635,798	393,457,241	404,535,748
19. Guaranty funds receivable or on deposit.....	1,034,542	0	1,034,542	1,794,387
20. Electronic data processing equipment and software.....	287,262	0	287,262	340,676
21. Furniture and equipment, including health care delivery assets (\$.....0).....	16,089,753	16,089,753	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	3,043,441	0	3,043,441	0
23. Receivables from parent, subsidiaries and affiliates.....	123,252,549	0	123,252,549	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	90,817,812	6,397,397	84,420,414	93,004,300
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,715,587,430	246,910,942	18,468,676,488	18,414,741,674
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,715,587,430	246,910,942	18,468,676,488	18,414,741,674

**DETAILS OF WRITE-INS**

1101. Deferred gain/loss.....	(519,157)	0	(519,157)	(1,069,707)
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).....	(519,157)	0	(519,157)	(1,069,707)
2501. Equities and deposits in pools and associations.....	30,246,118	0	30,246,118	36,291,148
2502. Real estate operating fund.....	16,058,550	1,500,239	14,558,311	14,401,568
2503. Amounts receivable under high deductible policies.....	15,612,479	2,687,652	12,924,827	12,148,296
2598. Summary of remaining write-ins for Line 25 from overflow page.....	28,900,665	2,209,507	26,691,158	30,163,289
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	90,817,812	6,397,397	84,420,414	93,004,300

## ST. PAUL FIRE AND MARINE INSURANCE COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....533,885,970).....	7,697,301,204	7,714,594,475
2. Reinsurance payable on paid losses and loss adjustment expenses.....	260,557,300	289,002,328
3. Loss adjustment expenses.....	1,761,777,962	1,779,413,979
4. Commissions payable, contingent commissions and other similar charges.....	77,754,697	140,550,156
5. Other expenses (excluding taxes, licenses and fees).....	97,306,735	123,035,873
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	90,606,606	92,404,767
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....427,082,773 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.....	2,204,861,502	2,190,352,385
10. Advance premium.....	168,750	168,750
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,443,945	11,462,308
12. Ceded reinsurance premiums payable (net of ceding commissions).....	118,594,599	105,196,080
13. Funds held by company under reinsurance treaties.....	3,402,842	3,648,159
14. Amounts withheld or retained by company for account of others.....	65,178,726	56,866,654
15. Remittances and items not allocated.....	11,221,691	10,520,991
16. Provision for reinsurance.....	33,952,412	33,952,412
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	5,847,677
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	43,145,576
20. Derivatives.....	0	0
21. Payable for securities.....	45,470,505	52,906,228
22. Payable for securities lending.....	16,552,892	14,670,484
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.....	33,867,098	33,398,638
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,531,019,467	12,701,137,921
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,531,019,467	12,701,137,921
29. Aggregate write-ins for special surplus funds.....	26,190,610	156,357,030
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,653,083,878	2,298,864,191
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,937,657,021	5,713,603,754
38. Totals.....	18,468,676,488	18,414,741,674

#### DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,235,851
2502. Investment real estate liability.....	16,858,058	17,424,621
2503. Interest deposit liability.....	600,321	600,321
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(26,711,282)	(27,862,156)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	33,867,098	33,398,638
2901. Special surplus from retroactive reinsurance.....	25,190,610	25,794,085
2902. Guaranty surplus fund.....	1,000,000	1,000,000
2903. Special surplus for deferred taxes.....	0	129,562,945
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).....	26,190,610	156,357,030
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

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....255,710,604).....	291,958,922	288,138,129	1,177,062,685
1.2 Assumed..... (written \$.....1,205,768,088).....	1,195,948,583	1,151,086,558	4,734,497,808
1.3 Ceded..... (written \$.....222,294,229).....	258,257,284	253,530,659	1,029,424,169
1.4 Net..... (written \$.....1,239,184,464).....	1,229,650,222	1,185,694,028	4,882,136,325
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....682,601,166):			
2.1 Direct.....	(42,688,713)	126,675,667	486,534,958
2.2 Assumed.....	611,845,670	504,607,364	2,948,194,149
2.3 Ceded.....	(54,185,660)	9,001,372	321,262,165
2.4 Net.....	623,342,616	622,281,659	3,113,466,942
3. Loss adjustment expenses incurred.....	139,151,420	132,636,184	599,549,147
4. Other underwriting expenses incurred.....	389,336,902	385,951,669	1,563,566,009
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,151,830,939	1,140,869,512	5,276,582,097
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	77,819,283	44,824,516	(394,445,772)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	143,036,409	150,786,953	790,071,702
10. Net realized capital gains (losses) less capital gains tax of \$.....(13,338).....	(2,025,101)	25,926,889	2,826,208
11. Net investment gain (loss) (Lines 9 + 10).....	141,011,308	176,713,842	792,897,910
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(1,770,469) amount charged off \$.....827,601).....	(2,598,070)	(5,064,926)	(14,523,374)
13. Finance and service charges not included in premiums.....	5,909,356	5,751,026	22,598,552
14. Aggregate write-ins for miscellaneous income.....	2,778,707	823,622	(2,046,682)
15. Total other income (Lines 12 through 14).....	6,089,992	1,509,722	6,028,497
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	224,920,583	223,048,080	404,480,634
17. Dividends to policyholders.....	2,692,430	1,803,208	8,639,061
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).....	222,228,153	221,244,872	395,841,574
19. Federal and foreign income taxes incurred.....	41,625,063	54,432,230	(5,622,487)
20. Net income (Line 18 minus Line 19) (to Line 22).....	180,603,090	166,812,642	401,464,061
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	5,713,603,754	5,820,868,283	5,820,868,283
22. Net income (from Line 20).....	180,603,090	166,812,642	401,464,061
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 \$.....10,911,410.....	95,176,019	86,473,704	15,054,022
25. Change in net unrealized foreign exchange capital gain (loss).....	10,705,075	4,014,444	(22,521,830)
26. Change in net deferred income tax.....	(19,381,291)	(5,718,540)	2,656,238
27. Change in nonadmitted assets.....	21,672,487	17,720,825	(2,405,420)
28. Change in provision for reinsurance.....	0	0	16,274,247
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.....	(6,722,113)	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.....	(58,000,000)	0	(500,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	(303,139)	(17,785,846)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	224,053,267	268,999,936	(107,264,529)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,937,657,021	6,089,868,219	5,713,603,754
<b>DETAILS OF WRITE-INS</b>			
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.....	2,781,128	772,144	(1,314,280)
1402. Change in COLI cash values.....	618,482	201,216	714,529
1403. Fines and penalties of regulatory authorities.....	(23,044)	(9,234)	(212,211)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(597,859)	(140,504)	(1,234,719)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	2,778,707	823,622	(2,046,682)
3701. Change in special surplus from deferred taxes.....	0	(303,139)	17,457,899
3702. Prior period adjustment.....	0	0	(35,243,745)
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	(303,139)	(17,785,846)

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,178,202,956	1,271,731,308	4,950,110,087
2. Net investment income.....	169,870,543	179,350,413	850,370,988
3. Miscellaneous income.....	6,089,992	1,509,722	6,028,497
4. Total (Lines 1 through 3).....	1,354,163,492	1,452,591,443	5,806,509,572
5. Benefit and loss related payments.....	450,620,167	609,056,435	2,937,467,050
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.....	633,613,799	653,325,009	2,156,431,215
8. Dividends paid to policyholders.....	1,710,793	901,472	6,443,206
9. Federal and foreign income taxes paid (recovered) net of \$.....2,058,409 tax on capital gains (losses).....	2,881,758	31,434,826	77,909,119
10. Total (Lines 5 through 9).....	1,088,826,517	1,294,717,742	5,178,250,591
11. Net cash from operations (Line 4 minus Line 10).....	265,336,975	157,873,700	628,258,981
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	254,276,363	448,155,569	1,404,414,956
12.2 Stocks.....	4,526,780	6,414,495	44,324,835
12.3 Mortgage loans.....	0	0	1,000,000
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	17,172,869	35,115,304	144,807,169
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(153,452)	1,728,557	(2,142)
12.7 Miscellaneous proceeds.....	(55,073)	47,205,536	19,160,516
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	275,767,487	538,619,462	1,613,705,334
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	317,089,109	196,383,807	1,410,662,561
13.2 Stocks.....	9,006,375	22,326,271	71,112,748
13.3 Mortgage loans.....	0	305,477	2,655,477
13.4 Real estate.....	3,115,536	4,565,729	51,038,581
13.5 Other invested assets.....	47,633,693	44,930,173	177,690,212
13.6 Miscellaneous applications.....	9,318,131	10,625,392	(52,343,728)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	386,162,844	279,136,849	1,660,815,852
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(110,395,357)	259,482,612	(47,110,518)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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.....	58,000,000	0	500,000,000
16.6 Other cash provided (applied).....	(151,655,995)	(129,162,678)	(127,275,251)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(209,655,995)	(129,162,678)	(627,275,251)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(54,714,377)	288,193,635	(46,126,788)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	181,073,128	227,199,915	227,199,915
19.2 End of period (Line 18 plus Line 19.1).....	126,358,751	515,393,550	181,073,128
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Interest payment received in securities.....	55,940	0	0
20.0002 Stock distribution from limited partnership.....	53,781	0	0
20.0003 Exchange of stock.....	34,150	0	1,798,168
20.0004 Limited liability subsidiary dissolved.....	0	0	23,585,471
20.0005 Bond converted to stock.....	0	0	6

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 1 - Summary of Significant Accounting Policies**

## A. Accounting Practices:

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

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

No significant change.

## C. Accounting Policy:

No significant change.

**Note 2 - Accounting Changes and Corrections of Errors**

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

At adoption, the Company recorded a cumulative effect adjustment that resulted in an increase in its liability for current tax liabilities of \$6,722,113, 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 current statutory financial statement.

The correction resulted in an additional \$12,877,152 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 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 three months ending March 31, 2012, the Company had no securities which changed from the retrospective to prospective valuation method.

**NOTES TO FINANCIAL STATEMENTS**

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments from January 1, 2012 through March 31, 2012:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
Present value of Cash flows is less than Amortized cost	\$1,653,028	\$155,083	\$1,725,978

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
12545EAD8	\$20,934,501	\$16,645,220	\$4,289,281	\$16,645,220	\$11,778,176	Q3 – 2009
36298BAG5	34,074,003	33,524,092	549,911	33,524,092	24,547,714	Q3 – 2009
52521RAE1	22,955,452	20,929,508	2,025,944	20,929,508	13,990,141	Q3 – 2009
073882AY8	20,596,812	19,810,751	786,061	19,810,751	14,163,064	Q3 – 2009
362290AP3	41,907,628	41,761,117	146,511	41,761,117	34,834,253	Q3 – 2009
12545EAD8	15,939,226	15,459,935	479,292	15,459,935	11,119,490	Q4 – 2009
94983LAY3	17,234,892	16,758,673	476,220	16,758,673	12,941,325	Q4 – 2009
362290AP3	37,369,663	36,456,919	912,744	36,456,919	35,560,514	Q4 – 2009
36298BAG5	33,523,661	32,899,486	624,175	32,899,486	24,229,191	Q4 – 2009
073882AY8	19,182,360	18,721,842	460,519	18,721,842	12,884,905	Q4 – 2009
94984EAD4	9,923,857	9,840,625	83,232	9,840,625	9,124,865	Q4 – 2009
94983LAY3	16,784,797	16,676,380	108,417	16,676,380	13,333,015	Q1 – 2010
393505Z47	4,802,268	4,630,644	171,624	4,630,644	4,593,892	Q1 – 2010
337925ET4	67,640	-	67,640	-	-	Q1 – 2010
94983LAY3	16,704,047	16,670,684	33,363	16,670,684	14,009,924	Q2 – 2010
073882AY8	17,494,539	17,337,138	157,402	17,337,138	13,241,364	Q2 – 2010
073882AY8	15,647,474	15,171,266	476,208	15,171,266	12,225,784	Q4 – 2010
225458FE3	6,759,455	6,755,403	4,051	6,755,403	6,386,245	Q4 – 2010
073882AY8	14,647,298	14,605,121	42,177	14,605,121	11,687,120	Q1 – 2011
94983FAA8	3,971,607	3,969,797	1,810	3,969,797	4,076,592	Q2 – 2011
94983LAY3	16,497,745	16,331,572	166,173	16,331,572	16,558,795	Q2 – 2011
073882AY8	14,121,018	13,830,135	290,884	13,830,135	10,947,631	Q2 – 2011
94980WAB2	6,688,058	6,687,142	916	6,687,142	6,933,076	Q2 – 2011
94983FAA8	3,606,552	3,592,965	13,587	3,592,965	3,626,873	Q3 – 2011
94983LAY3	16,228,102	15,028,858	1,199,244	15,028,858	16,283,664	Q3 – 2011
073882AY8	13,255,475	12,471,856	783,619	12,471,856	10,138,659	Q3 – 2011
12498NAB9	1,837,868	1,797,662	40,206	1,797,662	1,999,325	Q3 – 2011
36298BAG5	31,816,909	31,330,233	486,676	31,330,233	31,522,943	Q4 – 2011
94984EAD4	9,400,391	9,342,986	57,405	9,342,986	9,196,873	Q4 – 2011
12498NAB9	1,653,028	1,497,945	155,083	1,497,945	1,725,978	Q1 – 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 March 31, 2012	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 59,278,156	\$ 248,959	\$ 8,672	\$ 154	\$ 59,286,828	\$ 249,112
Structured securities	10,873,203	12,019	36,302,345	1,418,615	47,175,548	1,430,634

**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.

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## NOTES TO FINANCIAL STATEMENTS

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

No significant change.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

On March 20, 2012, the Company paid ordinary dividends of \$58 million to its parent company, The Travelers Companies, Inc.

**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 March 31, 2012:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	27,521,917	342,567	\$ 27,864,484
Preferred stock				
Non-redeemable preferred stock	1,998,120	-	-	1,998,120
Common stock	307,367,752	-	1,184,655	308,552,407
Total assets at fair value	<u>\$ 309,365,872</u>	<u>27,521,917</u>	<u>1,527,222</u>	<u>\$338,415,011</u>

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 01/01/12	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 3/31/12
Bonds	\$ 5,528,226	-	(5,000,000)	12,322	31,240	-	(229,221)	\$ 342,567
Common stock	1,184,665	-	-	-	-	-	-	1,184,655
<b>Total</b>	<b>\$ 6,712,881</b>	<b>-</b>	<b>(5,000,000)</b>	<b>12,322</b>	<b>31,240</b>	<b>-</b>	<b>(229,221)</b>	<b>\$ 1,527,222</b>

(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.

The Company holds common stock where fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in level 2 of the hierarchy.

The Company holds common stock where the fair value estimate is determined by an internal fund manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in Level 3.

(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 March 31, 2012)	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
<u>Description</u>					
Short term bonds	\$ 91,552,990	91,552,990	49,260,579	38,759,210	\$ 3,533,201
Long term bonds	11,656,793,683	10,857,868,167	787,728,862	10,858,079,838	10,984,983
Preferred stock	5,625,320	4,998,120	5,625,320	-	-
Common stock	308,552,407	308,552,407	307,367,752	-	1,184,655

(At December 31, 2011)	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
<u>Description</u>					
Short term bonds	\$ 152,727,182	152,727,182	72,703,946	75,587,566	\$ 4,435,670
Long term bonds	11,611,378,675	10,805,141,236	796,627,743	10,806,434,109	8,316,823
Preferred stock	6,400,220	6,384,220	6,400,220	-	-
Common stock	296,222,777	296,222,777	295,038,122	-	1,184,655

D. Not applicable.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

**Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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### **Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2012 to March 31, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$69,353,000, resulting from better than expected loss and DCC development primarily in the other liability – occurrence and special property lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial auto liability line.

The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 - 2009 and reflected more favorable legal and judicial environments than the Company expected. The improvement in the special property line was concentrated in accident year 2010 and reflected higher than expected salvage and subrogation recoveries. 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 auto liability line was driven by worse than expected frequency and severity for the 2011 accident year. This accounted for approximately 35% of the overall unfavorable development for accident year 2011, which was partially offset by improvement in the commercial auto physical damage line for the 2011 accident year. 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.

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. Not applicable.

B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

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

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

2.2 If yes, date of change: .....

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] 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). 3/24/2011.....

6.4 By what department or departments?  
Minnesota Department of Commerce

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).

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**PART 1 - FINANCIAL**

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

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

**PART 1 - INVESTMENT**

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

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

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12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....25,113,806

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.....	\$ .....3,277,723,135	\$ .....3,345,032,265
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....59,774,333	\$ .....59,704,376
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,337,497,468	\$ .....3,404,736,641
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.

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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
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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	1 North Wacker 31st Floor Chicago, IL 60606	Future Account Agreements
RBC Dexia	155 Wellington Street W Toronto, ON M5V 3L3	Custodial account for Canadian Branch

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	CBRE Clarion Securities	201 King of Prussia Road Suite 600 Radnor, PA 19087

**PART 1 - INVESTMENT**

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:

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**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES (continued)**

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
 If yes, attach an explanation.

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

- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]  
 3.2 If yes, give full and complete information thereto:

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

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.0	5.000 %	0	0	31,835,062	31,835,062	0	0	181,080	181,080
Total	XXX	XXX	0	0	31,835,062	31,835,062	0	0	181,080	181,080

5. Operating Percentages:
- 5.1 A&H loss percent 0.0 %
- 5.2 A&H cost containment percent 0.0 %
- 5.3 A&H expense percent excluding cost containment expenses 0.0 %
- 6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		1,969,809	2,337,230	1,551,238	2,857,441	68,805,085	76,353,632
2. Alaska.....AK.....L.....		644,037	782,321	789,398	297,348	10,189,298	8,914,516
3. Arizona.....AZ.....L.....		1,146,669	1,364,319	902,880	2,047,844	44,665,503	60,189,196
4. Arkansas.....AR.....L.....		1,272,599	1,600,913	311,081	1,190,990	21,274,466	24,669,609
5. California.....CA.....L.....		18,949,497	19,975,165	15,003,793	15,392,549	310,721,009	364,603,610
6. Colorado.....CO.....L.....		4,970,017	5,536,581	3,750,063	4,027,646	77,822,755	95,055,283
7. Connecticut.....CT.....L.....		2,990,428	3,575,690	934,641	494,113	58,900,383	69,238,084
8. Delaware.....DE.....L.....		208,182	515,566	350,047	118,724	9,251,282	13,268,805
9. District of Columbia.....DC.....L.....		845,035	1,081,249	559,106	6,313,519	17,869,734	22,618,991
10. Florida.....FL.....L.....		12,029,603	15,596,325	16,367,077	17,743,927	128,078,713	151,315,656
11. Georgia.....GA.....L.....		2,090,236	2,757,388	779,675	(4,625,012)	61,028,279	67,774,158
12. Hawaii.....HI.....L.....		245,108	330,679	1,014,678	591,983	9,893,258	7,675,769
13. Idaho.....ID.....L.....		181,664	351,023	173,753	30,261	4,042,536	5,939,777
14. Illinois.....IL.....L.....		9,634,846	9,529,787	6,652,563	8,973,102	219,192,217	242,965,642
15. Indiana.....IN.....L.....		1,950,482	1,499,297	1,543,926	2,722,193	46,378,118	46,011,456
16. Iowa.....IA.....L.....		1,728,759	1,580,510	1,273,085	941,584	45,540,763	44,947,573
17. Kansas.....KS.....L.....		3,394,583	2,511,795	1,408,639	1,599,013	38,875,807	44,962,768
18. Kentucky.....KY.....L.....		1,213,199	741,474	3,102,910	843,354	29,720,178	35,097,640
19. Louisiana.....LA.....L.....		7,491,585	9,450,484	4,726,642	4,050,167	89,699,071	104,729,387
20. Maine.....ME.....L.....		349,735	795,602	162,976	289,592	6,389,237	7,020,213
21. Maryland.....MD.....L.....		1,783,539	3,909,728	553,503	2,514,998	65,787,434	71,160,128
22. Massachusetts.....MA.....L.....		2,152,402	3,555,846	3,108,127	2,814,932	142,267,661	114,787,307
23. Michigan.....MI.....L.....		3,633,372	3,340,130	2,374,863	3,006,886	91,112,748	88,408,875
24. Minnesota.....MN.....L.....		3,236,842	4,043,946	1,979,900	2,194,466	105,221,595	122,405,516
25. Mississippi.....MS.....L.....		2,420,309	2,279,360	84,132	1,281,974	36,536,862	43,041,403
26. Missouri.....MO.....L.....		1,556,304	2,146,272	8,412,031	2,525,458	60,547,811	71,715,587
27. Montana.....MT.....L.....		1,962,383	1,493,632	384,753	451,557	9,078,777	9,789,077
28. Nebraska.....NE.....L.....		647,790	974,732	150,008	429,957	25,260,168	29,526,974
29. Nevada.....NV.....L.....		587,423	598,641	821,379	1,466,847	37,506,944	36,634,974
30. New Hampshire.....NH.....L.....		229,190	406,502	294,645	302,224	16,553,976	18,980,986
31. New Jersey.....NJ.....L.....		5,086,967	6,495,899	4,364,622	5,086,128	137,457,047	136,666,783
32. New Mexico.....NM.....L.....		7,353,370	6,543,907	3,214,083	2,082,082	42,890,211	45,238,126
33. New York.....NY.....L.....		24,463,221	30,449,784	11,042,513	20,530,274	365,644,996	419,959,202
34. North Carolina.....NC.....L.....		2,021,476	2,795,261	26,068	360,278	38,355,744	47,314,114
35. North Dakota.....ND.....L.....		3,532,397	2,589,854	545,503	293,628	16,312,930	10,753,538
36. Ohio.....OH.....L.....		2,831,649	3,373,196	1,628,358	4,344,146	63,299,674	78,655,330
37. Oklahoma.....OK.....L.....		7,366,267	4,779,961	1,392,540	2,059,670	35,840,274	34,501,583
38. Oregon.....OR.....L.....		1,267,591	1,042,471	1,343,170	624,084	14,657,731	19,834,732
39. Pennsylvania.....PA.....L.....		8,795,917	10,011,531	2,911,419	10,421,495	129,616,857	144,900,479
40. Rhode Island.....RI.....L.....		662,835	1,002,840	11,500	185,088	20,415,308	25,620,310
41. South Carolina.....SC.....L.....		989,983	1,954,193	968,669	2,765,969	25,532,907	27,289,213
42. South Dakota.....SD.....L.....		530,147	494,979	41,850	103,605	13,643,849	15,510,505
43. Tennessee.....TN.....L.....		1,045,797	1,467,275	1,804,092	2,366,920	44,182,708	57,379,574
44. Texas.....TX.....L.....		37,670,795	31,914,161	24,150,465	9,152,257	337,239,141	343,505,108
45. Utah.....UT.....L.....		1,879,376	2,065,133	552,961	3,075,713	24,010,425	26,883,226
46. Vermont.....VT.....L.....		104,399	137,446	119,827	48,902	7,986,747	9,413,313
47. Virginia.....VA.....L.....		3,550,138	3,720,779	3,727,711	1,077,088	62,789,494	70,545,182
48. Washington.....WA.....L.....		2,480,933	3,809,515	1,547,882	10,514,192	62,149,033	86,235,335
49. West Virginia.....WV.....L.....		2,198,698	630,052	552,645	558,642	22,409,505	25,198,018
50. Wisconsin.....WI.....L.....		5,622,035	5,771,235	1,806,609	1,763,071	65,868,356	69,941,267
51. Wyoming.....WY.....L.....		3,981,168	4,011,061	1,988,506	4,787,522	22,410,047	23,453,877
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		1,200	(6,831)	0	0	7,769	9,981
54. Puerto Rico.....PR.....L.....		938	51,170	1,323	3,075	5,288,255	5,808,946
55. US Virgin Islands.....VI.....L.....		57,723	95,158	104,143	50,000	677,826	997,476
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....L.....		37,788,710	40,858,094	34,661,955	19,148,383	363,653,818	431,953,212
58. Aggregate Other Alien.....OT.....XXX.....		2,911,249	2,367,252	1,458,023	5,405,284	43,094,899	66,998,866
59. Totals.....(a).....54.....		255,710,604	273,087,564	179,487,945	189,697,132	3,853,647,217	4,324,369,885

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....XXX.....		863,526	2,367,252	469,211	5,405,284	22,834,421	66,998,866
5802. Netherlands.....XXX.....		561,570	0	0	0	486,675	0
5803. Singapore.....XXX.....		465,931	0	293,749	0	446,925	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		1,020,221	0	695,064	0	19,326,878	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		2,911,249	2,367,252	1,458,023	5,405,284	43,094,899	66,998,866

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

*Notes:*

\* Denotes affiliated insurer

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

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

Q11.1

Travelers Brazil Acquisition LLC	Delaware	06-0907370	TINDY Foreign, Inc	Delaware	20-4403403
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (43.4%)	Brazil		Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
J. Malucelli Resseguradora S.A. *	Brazil		Travelers Distribution Alliance, Inc.	Delaware	62-1657094
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Seguradora S.A. *	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
J. Malucelli Seguros S.A. *	Brazil		Travelers Marine, LLC	Delaware	06-0566050
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			

*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
3548	The Travelers Companies, Inc.....	00000	41-0518860		0000086312	NYSE	The Travelers Companies, Inc.....	MN	UDP			0.000		
3548	The Travelers Companies, Inc.....	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT		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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				Promenade Partners, LLC.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	UA Combined Investment Company Limited.....	O/B.....	88.900	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Capital Limited.....	GB.....	DS.....	Jago Dedicated Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GB.....	DS.....	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.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					MFCM Limited.....	GB.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....					Aprigrange 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.....					SPAL Pension Trustees Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Peacockgrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	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.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers London Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Solicitors Professional Indemnity Limited.....	GB.....	NIA.....	Travelers London Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
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.....	NIA.....	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.....	NIA.....	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 Guarantee 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 Guarantee 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.....

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli 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.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091				Countersignature Agency, Inc.....	FL.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711				First Trenton Indemnity Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Gulf Underwriting Limited.....	GB.....	IA.....	The Travelers Indemnity Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GB.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

Q12.3

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846.....				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220.....				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106.....				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967.....				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992.....				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964.....				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288.....				Northland Risk Management Services, Inc.....	MN.....	NIA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050.....				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050.....				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623.....	06-0303275.....				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666.....	58-6020487.....				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682.....	06-0336212.....				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674.....	36-2719165.....				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1501229.....				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0303275.....				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850.....	04-3175569.....				The Premier Insurance Company of Massachusetts	MA.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188.....	35-1838077.....				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4403403.....				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282.....	95-3634110.....				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	62-1657094.....				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050.....				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998.....	35-1838079.....				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262.....	76-0002592.....				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company .....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050.....				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company .....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

Q12.4

**Asterisk Explanation**

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

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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



**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	16,217,758	9,338,173	57.6	119.5
2. Allied lines.....	4,539,279	(4,887,790)	(107.7)	25.4
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(314)	0.0	0.0
5. Commercial multiple peril.....	2,529,140	(2,061,912)	(81.5)	(22.9)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	53,270,184	24,815,287	46.6	42.7
9. Inland marine.....	9,601,943	1,111,234	11.6	32.7
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	189	61,612	32,598.9	0.0
11.2. Medical professional liability - claims-made.....	0	(160,071)	0.0	0.0
12. Earthquake.....	817,456	363,858	44.5	88.7
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.....	12,241	7,559	61.8	40.0
16. Workers' compensation.....	320,202	(36,518,632)	(11,404.9)	28,075.5
17.1. Other liability-occurrence.....	131,092,650	(23,579,630)	(18.0)	20.1
17.2. Other liability-claims made.....	15,178,124	(18,720,579)	(123.3)	80.1
17.3. Excess workers' compensation.....	0	351,337	0.0	0.0
18.1. Products liability-occurrence.....	18,532,076	(7,989,645)	(43.1)	48.5
18.2. Products liability-claims made.....	638,624	(3,088,537)	(483.6)	(96.8)
19.1, 19.2. Private passenger auto liability.....	0	0	0.0	(166,963.7)
19.3, 19.4. Commercial auto liability.....	23,397,642	16,588,684	70.9	152.2
21. Auto physical damage.....	7,521,650	165,506	2.2	14.4
22. Aircraft (all perils).....	0	(503,352)	0.0	68,340.9
23. Fidelity.....	5,796,705	1,804,945	31.1	84.2
24. Surety.....	563,133	(775,145)	(137.6)	(1,097.9)
26. Burglary and theft.....	342,820	177,979	51.9	48.4
27. Boiler and machinery.....	692,335	208,808	30.2	14.9
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	894,771	601,912	67.3	75.0
35. Totals.....	291,958,922	(42,688,713)	(14.6)	44.0
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	894,771	601,912	67.3	75.0
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).....	894,771	601,912	67.3	75.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	14,317,819	14,317,819	17,565,760
2. Allied lines.....	3,797,004	3,797,004	3,675,345
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	2,883,830	2,883,830	3,075,835
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	23,460,217	23,460,217	51,625,539
9. Inland marine.....	8,491,096	8,491,096	9,145,418
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	808,930	808,930	588,016
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	15,721	15,721	15,709
16. Workers' compensation.....	309,202	309,202	(13,443)
17.1. Other liability-occurrence.....	137,869,785	137,869,785	121,348,760
17.2. Other liability-claims made.....	10,425,926	10,425,926	14,123,746
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	16,777,926	16,777,926	13,616,048
18.2. Products liability-claims made.....	436,673	436,673	627,680
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	22,143,518	22,143,518	22,858,336
21. Auto physical damage.....	7,270,829	7,270,829	6,930,673
22. Aircraft (all perils).....	0	0	(573)
23. Fidelity.....	4,950,020	4,950,020	5,624,354
24. Surety.....	531,368	531,368	1,167,915
26. Burglary and theft.....	230,653	230,653	321,872
27. Boiler and machinery.....	740,937	740,937	790,575
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	249,152	249,152	0
35. Totals.....	255,710,604	255,710,604	273,087,564
<b>DETAILS OF WRITE-INS</b>			
3401. Tribal workers' compensation.....	249,152	249,152	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).....	249,152	249,152	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2012 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2009 + Prior.....	2,689,758	3,486,309	6,176,066	167,047	21,188	188,236	2,577,993	14,639	3,298,168	5,890,800	55,283	(152,314)	(97,031)
2. 2010.....	530,105	711,140	1,241,245	90,857	4,445	95,302	486,509	8,621	636,568	1,131,699	47,261	(61,506)	(14,244)
3. Subtotals 2010 + Prior.....	3,219,863	4,197,448	7,417,311	257,904	25,633	283,537	3,064,503	23,259	3,934,736	7,022,498	102,544	(213,819)	(111,275)
4. 2011.....	787,738	1,288,960	2,076,698	274,928	49,197	324,125	697,207	41,141	1,056,146	1,794,494	184,397	(142,475)	41,922
5. Subtotals 2011 + Prior.....	4,007,601	5,486,408	9,494,008	532,832	74,830	607,663	3,761,710	64,401	4,990,882	8,816,993	286,941	(356,294)	(69,353)
6. 2012.....	XXX	XXX	XXX	XXX	189,761	189,761	XXX	154,810	487,277	642,087	XXX	XXX	XXX
7. Totals.....	4,007,601	5,486,408	9,494,008	532,832	264,591	797,424	3,761,710	219,210	5,478,159	9,459,079	286,941	(356,294)	(69,353)
8. Prior Year-End's Surplus As Regards Policyholders	5,713,604										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. ....7.2 %	2. ....(6.5)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(1.2)%

Q14

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY 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:**



Statement for March 31, 2012 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	12,376,272	0	12,376,272	11,884,082
2505. Suspense, undistributed payments.....	10,077,101	0	10,077,101	13,980,190
2506. COLI supplemental benefits trust.....	4,524,145	0	4,524,145	3,905,663
2507. Ceded deposit asset.....	1,826,719	0	1,826,719	1,866,221
2508. Other assets nonadmitted.....	2,209,507	2,209,507	0	0
2509. Assumed reinsurance receivable and payable.....	(99,772)	0	(99,772)	(130,868)
2510. Other assets.....	(2,013,306)	0	(2,013,306)	(1,341,999)
2597. Summary of remaining write-ins for Line 25.....	28,900,665	2,209,507	26,691,158	30,163,289

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	562,966	563,883
2505. Federal excise tax-reins contracts.....	644	644
2506. Escheat liability.....	(564,463)	(534,397)
2507. Retroactive reinsurance reserve ceded.....	(26,710,429)	(27,892,286)
2597. Summary of remaining write-ins for Line 25.....	(26,711,282)	(27,862,156)

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(597,859)	(140,504)	(1,234,719)
1497. Summary of remaining write-ins for Line 14.....	(597,859)	(140,504)	(1,234,719)

## Overflow Page for Write-Ins

## Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
5804. Afghanistan.....	XXX	362,577	0	271,650	0	655,951	0
5805. Belgium.....	XXX	308,740	0	0	0	491,529	0
5806. Bermuda.....	XXX	272,260	0	0	0	5,890,114	0
5807. Mexico.....	XXX	83,365	0	26,562	0	103,814	0
5808. Russian Federation.....	XXX	20,886	0	0	0	69,631	0
5809. Hong Kong, Special Administrative Region.....	XXX	20,251	0	55,115	0	100,987	0
5810. Dominican Republic.....	XXX	17,389	0	0	0	25,972	0
5811. Argentina.....	XXX	17,331	0	0	0	1,141,953	0
5812. Italy.....	XXX	14,965	0	0	0	82,831	0
5813. Cayman Islands.....	XXX	11,711	0	0	0	142,340	0
5814. Australia.....	XXX	9,529	0	0	0	251,981	0
5815. Brazil.....	XXX	8,948	0	2,737	0	99,005	0
5816. Costa Rica.....	XXX	7,582	0	2,351	0	25,760	0
5817. El Salvador.....	XXX	7,394	0	1,470	0	19,419	0
5818. Japan.....	XXX	7,393	0	0	0	186,461	0
5819. Ireland.....	XXX	5,980	0	0	0	178,277	0
5820. Chile.....	XXX	5,164	0	4,818	0	887,053	0
5821. Colombia.....	XXX	4,869	0	1,155	0	15,794	0
5822. Malaysia.....	XXX	4,590	0	1,001	0	45,084	0
5823. Turkey.....	XXX	4,232	0	0	0	14,270	0
5824. Germany.....	XXX	4,190	0	5,730	0	380,799	0
5825. Israel.....	XXX	3,208	0	2,505	0	76,995	0
5826. Guatemala.....	XXX	3,046	0	0	0	30,471	0
5827. Bolivia.....	XXX	2,744	0	0	0	2,223	0
5828. Taiwan, Republic of China.....	XXX	2,726	0	0	0	65,956	0
5829. Trinidad and Tobago.....	XXX	2,440	0	0	0	32,238	0
5830. Ecuador.....	XXX	1,868	0	0	0	2,168	0
5831. Denmark.....	XXX	1,600	0	0	0	46,340	0
5832. United Arab Emirates.....	XXX	1,540	0	0	0	39,364	0
5833. Thailand.....	XXX	1,339	0	0	0	20,737	0
5834. India.....	XXX	1,263	0	0	0	141,783	0
5835. Turkmenistan.....	XXX	628	0	0	0	48	0
5836. Sweden.....	XXX	619	0	0	0	42,252	0
5837. Philippines.....	XXX	516	0	0	0	80,013	0
5838. Korea, Republic of.....	XXX	398	0	0	0	30,405	0
5839. Bulgaria.....	XXX	375	0	0	0	1,966	0
5840. Pakistan.....	XXX	375	0	0	0	932	0
5841. Egypt.....	XXX	141	0	0	0	4,623	0
5842. Indonesia.....	XXX	30	0	0	0	56,929	0
5843. Barbados.....	XXX	(350)	0	0	0	57,105	0
5844. Honduras.....	XXX	(656)	0	0	0	237,359	0
5845. Austria.....	XXX	(1,162)	0	0	0	33,304	0
5846. Poland.....	XXX	(2,431)	0	0	0	44,756	0
5847. France.....	XXX	(3,510)	0	0	0	1,961,202	0
5848. China.....	XXX	(11,208)	0	0	0	959,665	0
5849. United Kingdom.....	XXX	(184,662)	0	8,785	0	2,714,185	0
5850. Jamaica.....	XXX	0	0	298,865	0	853,903	0
5851. Norway.....	XXX	0	0	0	0	214,432	0
5852. Aruba.....	XXX	0	0	0	0	116,587	0
5853. Tunisia.....	XXX	0	0	0	0	76,398	0
5854. Niger.....	XXX	0	0	12,320	0	53,025	0
5855. Spain.....	XXX	0	0	0	0	41,955	0
5856. Switzerland.....	XXX	0	0	0	0	39,531	0
5857. Czech Republic.....	XXX	0	0	0	0	34,519	0
5858. South Africa.....	XXX	0	0	0	0	31,462	0
5859. Hungary.....	XXX	0	0	0	0	28,273	0
5860. Nicaragua.....	XXX	0	0	0	0	27,703	0
5861. Panama.....	XXX	0	0	0	0	26,414	0
5862. New Zealand.....	XXX	0	0	0	0	24,738	0
5863. Venezuela (Bolivarian Republic of).....	XXX	0	0	0	0	24,098	0
5864. Viet Nam.....	XXX	0	0	0	0	18,594	0
5865. Belize.....	XXX	0	0	0	0	17,702	0
5866. Finland.....	XXX	0	0	0	0	17,391	0
5867. Romania.....	XXX	0	0	0	0	17,035	0
5868. Maldives.....	XXX	0	0	0	0	14,227	0
5869. Albania.....	XXX	0	0	0	0	13,962	0
5870. Qatar.....	XXX	0	0	0	0	13,507	0
5871. Greece.....	XXX	0	0	0	0	12,430	0
5872. Saudi Arabia.....	XXX	0	0	0	0	11,642	0
5873. Peru.....	XXX	0	0	0	0	11,479	0
5874. Morocco.....	XXX	0	0	0	0	9,612	0
5875. Tanzania, United Republic of.....	XXX	0	0	0	0	9,069	0
5876. Cameroon.....	XXX	0	0	0	0	8,230	0
5877. Guinea.....	XXX	0	0	0	0	8,227	0
5878. Ukraine.....	XXX	0	0	0	0	6,761	0
5879. Madagascar.....	XXX	0	0	0	0	6,740	0
5880. British Virgin Islands.....	XXX	0	0	0	0	4,317	0
5881. Papua New Guinea.....	XXX	0	0	0	0	4,241	0
5882. Libyan Arab Jamahiriya.....	XXX	0	0	0	0	3,971	0
5883. Bahrain.....	XXX	0	0	0	0	3,818	0
5884. Nigeria.....	XXX	0	0	0	0	3,588	0
5885. Zimbabwe.....	XXX	0	0	0	0	3,543	0
5886. Haiti.....	XXX	0	0	0	0	3,036	0
5887. Mauritius.....	XXX	0	0	0	0	2,853	0
5888. Mongolia.....	XXX	0	0	0	0	2,567	0
5889. Malta.....	XXX	0	0	0	0	1,980	0
5890. Senegal.....	XXX	0	0	0	0	1,814	0
5891. Macao, Special Administrative Region.....	XXX	0	0	0	0	1,643	0
5892. Marshall Islands.....	XXX	0	0	0	0	1,616	0
5893. Mauritania.....	XXX	0	0	0	0	1,574	0
5894. Portugal.....	XXX	0	0	0	0	1,553	0
5895. Bangladesh.....	XXX	0	0	0	0	1,548	0
5896. Kuwait.....	XXX	0	0	0	0	1,525	0
5897. Summary of remaining write-ins for Line 58 from overflow.....	XXX	1,020,221	0	695,064	0	19,326,878	0

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	708,325,294	690,113,553
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	35,849,034
2.2 Additional investment made after acquisition.....	3,115,536	15,189,547
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.....	8,191,113	32,826,840
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	703,249,717	708,325,294
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	703,249,717	708,325,294

## 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.....	45,250,000	45,226,315
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	2,350,000
2.2 Additional investment made after acquisition.....	0	305,477
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	1,000,000
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	1,631,792
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	45,250,000	45,250,000
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	45,250,000	45,250,000
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	45,250,000	45,250,000

## 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.....	870,340,500	820,529,634
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	971,361	2,614,353
2.2 Additional investment made after acquisition.....	46,662,332	175,075,859
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	4,127	16,626
5. Unrealized valuation increase (decrease).....	24,810,119	26,744,578
6. Total gain (loss) on disposals.....	(9,302)	3,533,891
7. Deduct amounts received on disposals.....	17,172,869	144,807,169
8. Deduct amortization of premium and depreciation.....	3,815	20,093
9. Total foreign exchange change in book/adjusted carrying value.....	855,497	(1,016,660)
10. Deduct current year's other than temporary impairment recognized.....	0	12,330,518
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	926,457,950	870,340,500
12. Deduct total nonadmitted amounts.....	18,699,648	18,162,205
13. Statement value at end of current period (Line 11 minus Line 12).....	907,758,302	852,178,296

## 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.....	14,385,471,361	14,372,055,363
2. Cost of bonds and stocks acquired.....	326,095,484	1,481,775,309
3. Accrual of discount.....	1,263,323	6,558,159
4. Unrealized valuation increase (decrease).....	76,595,906	(3,293,648)
5. Total gain (loss) on disposals.....	1,624,584	59,064,580
6. Deduct consideration for bonds and stocks disposed of.....	258,803,143	1,448,739,791
7. Deduct amortization of premium.....	16,158,670	63,021,878
8. Total foreign exchange change in book/adjusted carrying value.....	527,348	(12,819,792)
9. Deduct current year's other than temporary impairment recognized.....	165,235	6,106,942
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,516,450,958	14,385,471,361
11. Deduct total nonadmitted amounts.....	12,256,663	12,573,530
12. Statement value at end of current period (Line 10 minus Line 11).....	14,504,194,295	14,372,897,831

## SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	9,795,930,593	1,087,314,848	1,085,531,747	(43,636,405)	9,754,077,289	0	0	9,795,930,593
2. Class 2 (a).....	934,367,002	31,361,022	26,595,081	9,825,253	948,958,195	0	0	934,367,002
3. Class 3 (a).....	134,841,353	0	2,165,494	24,645,336	157,321,195	0	0	134,841,353
4. Class 4 (a).....	58,798,208	5,086,518	5,032,709	(654,249)	58,197,767	0	0	58,798,208
5. Class 5 (a).....	18,330,118	0	2,315,894	149,378	16,163,602	0	0	18,330,118
6. Class 6 (a).....	15,601,146	0	938,266	40,230	14,703,110	0	0	15,601,146
7. Total Bonds.....	10,957,868,419	1,123,762,388	1,122,579,191	(9,630,457)	10,949,421,158	0	0	10,957,868,419
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	4,384,220	0	694,000	(1,692,100)	1,998,120	0	0	4,384,220
10. Class 3.....	2,000,000	0	0	1,000,000	3,000,000	0	0	2,000,000
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	6,384,220	0	694,000	(692,100)	4,998,120	0	0	6,384,220
15. Total Bonds and Preferred Stock.....	10,964,252,639	1,123,762,388	1,123,273,191	(10,322,557)	10,954,419,278	0	0	10,964,252,639

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

## SCHEDULE DA - PART 1

### Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	91,552,990	XXX	91,824,249	8,134	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.....	152,727,182	196,950,638
2. Cost of short-term investments acquired.....	806,673,279	4,323,841,132
3. Accrual of discount.....	62,027	299,263
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(213,450)	(919)
6. Deduct consideration received on disposals.....	868,106,556	4,365,030,107
7. Deduct amortization of premium.....	39,948	28,460
8. Total foreign exchange change in book/adjusted carrying value.....	450,455	(3,304,366)
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).....	91,552,990	152,727,182
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	91,552,990	152,727,182



**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

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

**NONE**

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year.....	0
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote).....	0
3.1 Change in variation margin on open contracts.....	1,740,240
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 16, current year to date minus.....	1,740,240
3.24 Section 1, Column 16, prior year.....	(2,390,625)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(2,390,625)
4.1 Variation margin on terminated contracts during the year.....	(3,199,230)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(3,199,230)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized.....	(2,390,625)
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).....	<u>0</u>
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	1,740,240
9.	Total (Line 7 plus Line 8).....	<u>1,740,240</u>
10.	Part D, Column 8.....	1,740,240
11.	Part D, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	1,462,500
15.	Part D, Column 11.....	1,462,500
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**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	188,890,680
3. Accrual of discount.....	0	88,163
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(1,223)
6. Deduct consideration received on disposals.....	0	188,977,620
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

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

**Acquired by Purchase**

Other Real Estate Properties:.....					0	0	0	0
Commercial Industrial Properties:.....					0	0	0	0
19 warehouses and land located at:.....					0	0	0	0
Trammell Crow Industrial Park.....					0	0	0	0
4700 Forest Street.....	Denver	CO	05/26/1993	Various	0	0	0	157,724
39 warehouses and land located at:.....					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	287,716
6 warehouses and land located at:.....					0	0	0	0
Hawthome Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	79,103
14 warehouses/office showrooms.....					0	0	0	0
and land located at:.....					0	0	0	0
Plymouth Business Center.....	Plymouth	MN	04/01/1992	Various	0	0	0	1,318,245
9 warehouses and land located at:.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	113,943
8 warehouses and land located at:.....					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	301,967
14 warehouses and land located at:.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta	GA	12/20/1996	Various	0	0	0	99,325
14 warehouses and land located at:.....					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	276,942
12 Warehouses and land located at:.....					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	2,686
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	13,638
Portland Industrial located at:.....					0	0	0	0
7210 NW Evergreen Parkway.....	Hillsboro	OR	09/10/2007	Various	0	0	0	(239,483)
Commercial Office Properties:.....					0	0	0	0
buildings and land located at:.....					0	0	0	0

QE01

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
12720 Hillcrest Road.....	Dallas.....	TX.....	12/31/1990	Various.....	0	0	0	74,579
706 & 730 2nd Avenue South.....					0	0	0	0
733 Marquette Avenue.....					0	0	0	0
109 South 7th Street.....	Minneapolis.....	MN.....	12/31/1991	Various.....	0	0	0	242,623
55 North Arizona Place.....	Chandler.....	AZ.....	11/01/2011	Various.....	0	0	0	181,880
1100 University Drive.....	Tempe.....	AZ.....	03/27/1995	Various.....	0	0	0	9,482
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	9,031
10375 East Harvard Avenue.....	Denver.....	CO.....	10/10/1996	Various.....	0	0	0	174
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	23,784
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	(121,956)
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	241,075
Commercial Retail Properties buildings and land located at: 1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	12/29/1993	Various.....	0	0	0	43,058
0199999. Totals.....					0	0	0	3,115,536
0399999. Totals.....					0	0	0	3,115,536

QE01.1

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Book/Adjusted Carrying Value Less Encumbrances Prior Year	10 Current Year's Depreciation	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																		

### SCHEDULE B - PART 2

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

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

**NONE**

QE02

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					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					

**NONE**

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated**

	Bacchus Capital, L.P.....	New York.....	NY.....	Bacchus Capital.....		01/18/2008....	.....3	.....0	.....279,135	.....0	.....2,990,795	.....14.8			
	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....300,000	.....0	.....5,800,000	.....1.5			
	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	.....3	.....0	.....254,198	.....0	.....7,659,324	.....6.1			
	Carlyle Europe Partners II, L.P.....	London.....	GB.....	The Carlyle Group.....		12/13/2004....	.....3	.....0	.....93,250	.....0	.....970,744	.....0.6			
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....(11,925)	.....0	.....5,198,808	.....0.3			
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....88,764	.....0	.....7,623,174	.....0.1			
	Element Partners II, L.P.....	Radnor.....	PA.....	Element Venture Partners.....		04/25/2008....	.....1	.....0	.....900,000	.....0	.....6,330,000	.....2.5			
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....29,823	.....0	.....2,822,960	.....8.0			
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....(148,306)	.....0	.....9,966,166	.....2.3			
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		02/22/2008....	.....3	.....0	.....163,252	.....0	.....13,104,545	.....12.0			
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009....	.....3	.....0	.....19,306	.....0	.....7,894,846	.....0.2			
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	.....3	.....0	.....3,361,002	.....0	.....17,538,634	.....6.4			
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	.....3	.....0	.....2,216,808	.....0	.....537,916	.....11.5			
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....525,000	.....0	.....3,850,552	.....1.1			
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008....	.....1	.....0	.....2,466,667	.....0	.....16,308,334	.....8.3			
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	.....1	.....0	.....1,501,000	.....0	.....7,885,000	.....19.0			
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007....	.....3	.....0	.....216,130	.....0	.....3,589,569	.....0.8			
	Trilantic Capital Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007....	.....3	.....0	.....1,474,748	.....0	.....1,836,895	.....0.9			
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										.....0	.....13,728,852	.....0	.....121,908,262	.....XXX

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated**

	747 Third LLC.....	New York.....	NY.....	747 Third LLC.....		02/08/1995....	.....0	.....0	.....2,500,000	.....0	.....0	.....50.0			
	CT Opportunity Partners I, L.P.....	New York.....	NY.....	CT Mezzanine Partners.....		08/06/2008....	.....0	.....0	.....388,961	.....0	.....18,461,779	.....5.6			
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....623,950	.....0	.....0	.....50.0			
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Miller Global.....		02/29/2008....	.....0	.....0	.....1,756,945	.....0	.....10,411,101	.....7.6			
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR.....	Orion European Real Estate.....		05/14/2009....	.....0	.....0	.....1,030,453	.....0	.....18,888,207	.....1.6			
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH.....	RockBridge Hospitality Fund.....		03/31/2008....	.....0	.....0	.....1,557,322	.....0	.....1,000,672	.....12.3			
	Savanna Real Estate Fund I, L.P.....	New York.....	NY.....	Savanna.....		11/29/2007....	.....0	.....0	.....400,000	.....0	.....1,156,553	.....6.4			
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										.....0	.....8,257,630	.....0	.....49,918,313	.....XXX

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated**

	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	.....2	.....0	.....1,292,638	.....0	.....19,903,042	.....4.3
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....396,794	.....0	.....3,073,315	.....5.9
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009....	.....0	.....0	.....423,002	.....0	.....719,750	.....1.2
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	.....0	.....0	.....803,600	.....0	.....4,462,961	.....0.7
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011....	.....0	.....0	.....1,255,181	.....0	.....7,517,465	.....0.3
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	.....0	.....0	.....87,762	.....0	.....3,481,117	.....2.7
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY.....	Goldentree Asset Management.....		07/06/2010....	.....0	.....0	.....2,000,000	.....0	.....4,797,123	.....12.6
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007....	.....3	.....0	.....324,288	.....0	.....3,171,709	.....6.7
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	.....3	.....0	.....5,720,999	.....0	.....15,602,275	.....2.9
	Lighthouse Capital Partners VI, L.P.....	Boston.....	MA.....	Lighthouse Capital Partners.....		05/15/2007....	.....1	.....0	.....1,725,000	.....0	.....750,000	.....5.5
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009....	.....0	.....0	.....1,191,229	.....0	.....3,715,863	.....0.5
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009....	.....0	.....0	.....72,686	.....0	.....405,154	.....0.7
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007....	.....0	.....0	.....1,269,880	.....0	.....4,723,285	.....5.4
	SFC Energy Partners II, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		03/31/2011....	.....0	.....0	.....963,248	.....0	.....18,736,888	.....3.4
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008....	.....0	.....0	.....216,322	.....0	.....7,462,391	.....0.7

QE03



**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010....	.....0	.....0	.....6,304,290	.....0	.....10,195,989	.....2.9
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010....	.....0	.....0	.....628,931	.....0	.....11,006,478	.....1.6
	NGP Natural Resources X, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		10/12/2011....	.....0	.....971,361	.....0	.....0	.....24,028,639	.....1.6
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....971,361	.....24,675,850	.....0	.....143,753,443	.....XXX
3999999. Subtotal - Unaffiliated.....								.....971,361	.....46,662,332	.....0	.....315,580,018	.....XXX
4199999. Totals.....								.....971,361	.....46,662,332	.....0	.....315,580,018	.....XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																				
	California Var Purp Go Rites.....	Various.....	CA...	ML Municipal Trust.....	11/03/1999	02/12/2012	.....3,203	.....0	.....66	.....0	.....0	.....66	.....0	.....3,269	.....5,227	.....0	.....1,958	.....1,958	.....5,570	
	Hancock Capital Partners IV, L.P.....	Boston.....	MA...	Distribution.....	04/04/2008	01/13/2012	.....787,855	.....0	.....0	.....0	.....0	.....0	.....0	.....787,855	.....787,855	.....0	.....0	.....0	.....0	
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA...	Distribution.....	12/29/2003	01/25/2012	.....375,361	.....0	.....0	.....0	.....0	.....0	.....0	.....375,361	.....375,361	.....0	.....0	.....0	.....0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....1,166,418	.....0	.....66	.....0	.....0	.....66	.....0	.....1,166,484	.....1,168,443	.....0	.....1,958	.....1,958	.....5,570
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	CapGen Financial Group LP.....	New York.....	NY...	Distribution.....	03/27/2008	02/10/2012	.....48,462	.....0	.....0	.....0	.....0	.....0	.....0	.....48,462	.....48,462	.....0	.....0	.....0	.....0	
	Cariyle Europe Partners II, L.P.....	London.....	GB...	Distribution.....	12/13/2004	03/30/2012	.....306,841	.....0	.....0	.....0	.....0	.....0	.....0	.....306,841	.....298,997	.....(7,844)	.....0	.....(7,844)	.....0	
	Cariyle Europe Partners III, L.P.....	London.....	GB...	Distribution.....	02/01/2007	02/22/2012	.....(122,895)	.....0	.....0	.....0	.....0	.....0	.....0	.....(122,895)	.....(122,895)	.....0	.....0	.....0	.....0	
	Century Capital Partners III, L.P.....	Boston.....	MA...	Distribution.....	09/30/2002	01/31/2012	.....789,425	.....0	.....0	.....0	.....0	.....0	.....0	.....789,425	.....789,425	.....0	.....0	.....0	.....0	
	Eton Park Fund, L.P.....	New York.....	NY...	Distribution.....	11/01/2004	02/21/2012	.....102,120	.....0	.....0	.....0	.....0	.....0	.....0	.....102,120	.....102,120	.....0	.....0	.....0	.....0	
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	08/13/2007	03/31/2012	.....(237,562)	.....0	.....0	.....0	.....0	.....0	.....0	.....(237,562)	.....(237,562)	.....0	.....0	.....0	.....0	
	JFL Equity Investors III, L.P.....	New York.....	NY...	Distribution.....	09/30/2010	01/12/2012	.....197,706	.....0	.....0	.....0	.....0	.....0	.....0	.....197,706	.....197,706	.....0	.....0	.....0	.....0	
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY...	Distribution.....	04/30/2008	03/28/2012	.....159,653	.....0	.....0	.....0	.....0	.....0	.....0	.....159,653	.....159,653	.....0	.....0	.....0	.....0	
	Split Rock Partners II, LP.....	Minneapolis.....	MN...	Distribution.....	05/01/2008	01/12/2012	.....198,074	.....0	.....0	.....0	.....0	.....0	.....0	.....198,074	.....198,074	.....0	.....0	.....0	.....0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....1,441,824	.....0	.....0	.....0	.....0	.....0	.....1,441,824	.....1,433,980	.....(7,844)	.....0	.....(7,844)	.....0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																				
	Windamere II LLC.....	San Diego.....	CA...	Distribution.....	01/19/2000	03/30/2012	.....432,488	.....0	.....0	.....0	.....0	.....0	.....0	.....432,488	.....432,488	.....0	.....0	.....0	.....99	
	Windamere III LLC.....	San Diego.....	CA...	Distribution.....	05/23/2001	03/30/2012	.....445,500	.....0	.....0	.....0	.....0	.....0	.....0	.....445,500	.....445,500	.....0	.....0	.....0	.....99	
	Windamere LLC.....	San Diego.....	CA...	Distribution.....	01/29/1999	03/30/2012	.....717,750	.....0	.....0	.....0	.....0	.....0	.....0	.....717,750	.....717,750	.....0	.....0	.....0	.....90	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								.....1,595,738	.....0	.....0	.....0	.....0	.....0	.....1,595,738	.....1,595,738	.....0	.....0	.....0	.....288	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	03/28/2012	.....64,598	.....0	.....0	.....0	.....0	.....0	.....0	.....64,598	.....64,598	.....0	.....0	.....0	.....0	
	Fidelity Castle Pines L.P.....	Denver.....	CO...	Distribution.....	02/08/1995	03/30/2012	.....18,100	.....0	.....0	.....0	.....0	.....0	.....0	.....18,100	.....18,100	.....0	.....0	.....0	.....0	
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	03/28/2012	.....269,795	.....0	.....0	.....0	.....0	.....0	.....0	.....269,795	.....269,795	.....0	.....0	.....0	.....0	
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR...	Distribution.....	05/14/2009	03/30/2012	.....126,070	.....0	.....0	.....0	.....0	.....0	.....0	.....126,070	.....122,653	.....(3,417)	.....0	.....(3,417)	.....0	
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL...	Distribution.....	09/26/2007	03/30/2012	.....132,310	.....0	.....0	.....0	.....0	.....0	.....0	.....132,310	.....132,310	.....0	.....0	.....0	.....0	
	Savanna Real Estate Fund I, L.P.....	New York.....	NY...	Distribution.....	11/29/2007	01/31/2012	.....23,566	.....0	.....0	.....0	.....0	.....0	.....0	.....23,566	.....23,566	.....0	.....0	.....0	.....0	

QE03.1

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								634,438	0	0	0	0	0	0	634,438	631,021	(3,417)	0	(3,417)	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	ArcLight Energy Partners Fund V, L.P.....	Boston.....	MA...	Distribution.....	07/29/2011	03/27/2012	145,857	0	0	0	0	0	0	145,857	145,857	0	0	0	0	
	Avenue Special Situations Fund V, L.P.....	New York.....	NY...	Distribution.....	05/04/2007	03/09/2012	104,918	0	0	0	0	0	0	104,918	104,918	0	0	0	0	
	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Distribution.....	02/10/2010	03/30/2012	586,288	0	0	0	0	0	0	586,288	586,288	0	0	0	0	
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT...	Distribution.....	05/08/2008	03/30/2012	63,785	0	0	0	0	0	0	63,785	63,785	0	0	0	0	
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	02/29/2012	4,344	0	0	0	0	0	0	4,344	4,344	0	0	0	0	
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	03/14/2012	122,849	0	0	0	0	0	0	122,849	122,849	0	0	0	0	
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX...	Distribution.....	12/15/2004	02/27/2012	114,557	0	0	0	0	0	0	114,557	114,557	0	0	0	0	
	Energy Spectrum Partners V LP.....	Dallas.....	TX...	Distribution.....	09/30/2007	03/30/2012	1,259,315	0	0	0	0	0	0	1,259,315	1,259,315	0	0	0	0	
	JLL Partners Fund VI, L.P.....	New York.....	NY...	Distribution.....	06/02/2008	03/30/2012	216,794	0	0	0	0	0	0	216,794	216,794	0	0	0	0	
	Oscar S. Schafer & Partners II LP.....	New York.....	NY...	Distribution.....	04/30/2008	01/27/2012	9,565,691	0	0	0	0	0	0	9,565,691	9,565,691	0	0	0	0	
	TPF II, L.P.....	Omaha.....	NE...	Distribution.....	03/21/2008	01/03/2012	85,901	0	0	0	0	0	0	85,901	85,901	0	0	0	0	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	03/30/2012	27,910	0	0	0	0	0	0	27,910	27,910	0	0	0	0	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	03/30/2012	45,478	0	0	0	0	0	0	45,478	45,478	0	0	0	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								12,343,687	0	0	0	0	0	12,343,687	12,343,687	0	0	0	0	
3999999. Subtotal - Unaffiliated.....								15,586,368	0	66	0	0	66	15,586,434	15,577,132	(11,261)	1,958	(9,302)	5,570	
4099999. Subtotal - Affiliated.....								1,595,738	0	0	0	0	0	1,595,738	1,595,738	0	0	0	288	
4199999. Totals.....								17,182,106	0	66	0	0	66	17,182,172	17,172,869	(11,261)	1,958	(9,302)	5,858	

QE03.2

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
36202F 2L 9	GNMA II PASS T #00005279 3.500 2042 01.....		12/19/2011	GOLDMAN SACHS & CO.....		0	0	53,472	1.....
36176X FR 5	GNMA PASS THRU #00778976 3.500 2042 03.....		03/13/2012	WELLS FARGO SECURITIES.....		20,996,875	20,000,000	35,000	1.....
36176E 5W 7	GNMA PASS THRU #764361 3.500 2042 01.....		12/14/2011	J P MORGAN CHASE SECURITIES INC.....		0	0	10,700	1.....
36176E 6E 6	GNMA PASS THRU #764369 3.500 2042 01.....		12/14/2011	J P MORGAN CHASE SECURITIES INC.....		0	0	14,986	1.....
36176Q NH 3	GNMA PASS THRU #772892 3.500 2042 01.....		12/14/2011	J P MORGAN CHASE SECURITIES INC.....		0	0	10,707	1.....
36176Q NT 7	GNMA PASS THRU #772902 3.500 2042 01.....		12/14/2011	J P MORGAN CHASE SECURITIES INC.....		0	0	6,364	1.....
36176Q NX 8	GNMA PASS THRU #772906 3.500 2042 01.....		12/14/2011	J P MORGAN CHASE SECURITIES INC.....		0	0	10,715	1.....
000000 00 0	GNMA PASS THRU 3.500 2042 04.....		02/17/2012	NOMURA SECURITIES INTL.....		10,451,563	10,000,000	0	1.....
83162C UR 2	SBAP 2012-20C 1 2.510 2032 03.....		03/06/2012	VARIOUS.....		18,000,000	18,000,000	0	1.....
0599999.	Total - Bonds - U.S. Government.....					49,448,438	48,000,000	141,944	XXX.....
<b>Bonds - All Other Government</b>									
013051 CZ 8	ALBERTA (PROVINCE OF) 4.000 2019 12.....	C.....	02/03/2012	CIBC WORLD MARKETS.....		1,111,800	1,000,000	7,562	1FE.....
01285P BY 3	ALBERTA CAP FINANCE AUTH 4.350 2016 06.....	C.....	02/09/2012	BMO CAPITAL MARKETS.....		1,109,450	1,000,000	7,270	1FE.....
01285P CM 8	ALBERTA CAP FINANCE AUTH 4.650 2017 06.....	C.....	02/08/2012	BMO CAPITAL MARKETS.....		1,137,300	1,000,000	7,644	1FE.....
110709 BJ 0	BRITISH COLUMBIA (PROVINCE OF) 3.250 2021 12.....	C.....	02/06/2012	TD SECURITIES.....		1,030,220	1,000,000	4,719	1FE.....
135087 YL 2	CANADA TREASURY BONDS 4.250 2018 06.....	C.....	02/16/2012	VARIOUS.....		3,480,350	3,000,000	27,479	1FE.....
135087 YR 9	CANADA TREASURY BONDS 3.750 2019 06.....	C.....	02/14/2012	BMO CAPITAL MARKETS.....		3,406,850	3,000,000	23,322	1FE.....
135087 YZ 1	CANADA TREASURY BONDS 3.500 2020 06.....	C.....	02/17/2012	VARIOUS.....		3,356,420	3,000,000	23,205	1FE.....
135087 ZJ 6	CANADA TREASURY BONDS 3.250 2021 06.....	C.....	02/15/2012	VARIOUS.....		6,615,770	6,000,000	37,664	1FE.....
135087 ZU 1	CANADA TREASURY BONDS 2.750 2022 06.....	C.....	02/03/2012	VARIOUS.....		6,346,140	6,000,000	28,404	1FE.....
68323A AW 4	ONTARIO (PROVINCE OF) 3.150 2022 06.....	C.....	01/20/2012	VARIOUS.....		2,030,040	2,000,000	9,321	1FE.....
68323A AX 2	ONTARIO (PROVINCE OF) 1.900 2017 09.....	C.....	02/22/2012	VARIOUS.....		1,986,020	2,000,000	16,918	1FE.....
D20659 F5 8	BUNDESSCHATZANW (EP-3.0M) 1.750 2013 06.....	D.....	03/16/2012	COMMERZBANK.....		4,026,343	3,952,200	59,165	1FE.....
G92435 NC 9	UK GILT TREASURY (P-3.6M) 4.500 2013 03.....	D.....	03/02/2012	ROYAL BANK OF SCOTLAND-EUROCLEAR.....		5,937,118	5,705,640	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					41,573,821	38,657,840	252,673	XXX.....
<b>Bonds - U.S. States, Territories and Possessions</b>									
13062T GK 4	CALIFORNIA GENERAL OBLIG 5.500 2015 09.....		02/21/2012	BAS-MERRILL LYNCH.....		225,227	225,000	5,913	1FE.....
928109 B8 9	VIRGINIA GENERAL OBLIGAT 5.000 2024 06.....		02/22/2012	J P MORGAN CHASE SECURITIES INC.....		3,922,830	3,000,000	0	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					4,148,057	3,225,000	5,913	XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
041431 JS 7	ARLINGTON CO GEN OBLIG R 5.000 2023 08.....		02/07/2012	CITIGROUP GLOBAL MARKETS.....		12,836,000	10,000,000	0	1FE.....
238388 LC 4	DAVENPORT GENERAL OBLIGA 4.000 2026 06.....		02/09/2012	GUGGENHEIM SECURITIES.....		2,134,451	1,950,000	0	1FE.....
283461 ZS 3	EL PASO CO SCH DIST #020 3.000 2020 12.....		02/02/2012	RBC DAIN RAUSCHER INC.....		2,205,540	2,000,000	0	1FE.....
283461 ZU 8	EL PASO CO SCH DIST #020 4.000 2022 12.....		02/02/2012	RBC DAIN RAUSCHER INC.....		1,422,680	1,215,000	0	1FE.....
283461 ZW 4	EL PASO CO SCH DIST #020 4.000 2024 12.....		02/02/2012	RBC DAIN RAUSCHER INC.....		1,424,429	1,245,000	0	1FE.....
283461 ZX 2	EL PASO CO SCH DIST #020 4.000 2025 12.....		02/02/2012	RBC DAIN RAUSCHER INC.....		1,476,358	1,300,000	0	1FE.....
355694 Y2 0	FREDERICK CO GO REF S201 4.000 2024 08.....		02/09/2012	CITIGROUP GLOBAL MARKETS.....		5,896,550	5,000,000	0	1FE.....
494152 TH 4	KILLEEN ISD GEN OBLIG RE 5.000 2026 02.....		02/23/2012	MORGAN KEEGAN & CO INC.....		3,672,759	3,065,000	15,751	1FE.....
494152 TJ 0	KILLEEN ISD GEN OBLIG RE 5.000 2027 02.....		02/23/2012	MORGAN KEEGAN & CO INC.....		6,338,827	5,325,000	27,365	1FE.....

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
511074 PE 0	LAKE TRAVIS ISD GO S2012 5.000 2033 02.....		..02/16/2012	BOSC INC.....		.....3,446,280	.....3,000,000	.....11,667	1FE.....
517210 WJ 5	LARIMER CO SD#R-2J THOMP 5.000 2025 12.....		..03/06/2012	GEORGE K BAUM & CO.....		.....13,337,108	.....10,985,000	.....0	1FE.....
545624 LK 2	LOS RIOS CCD GEN OBLIG R 5.250 2029 08.....		..03/14/2012	E J DE LA ROSA & CO.....		.....4,881,360	.....4,170,000	.....0	1FE.....
567389 TL 5	MARICOPA CO USD #80 GO R 4.000 2024 07.....		..02/22/2012	STIFEL NICOLAUS & CO INC.....		.....1,165,944	.....1,040,000	.....0	1FE.....
567389 TP 6	MARICOPA CO USD #80 GO R 4.000 2023 07.....		..02/22/2012	STIFEL NICOLAUS & CO INC.....		.....1,129,770	.....1,000,000	.....0	1FE.....
642543 TS 1	NEW BRAUNFELS ISD GO REF 4.000 2022 02.....		..02/14/2012	BOSC INC.....		.....5,120,531	.....4,490,000	.....21,452	1FE.....
642543 UB 6	NEW BRAUNFELS ISD GO REF 5.000 2033 02.....		..02/14/2012	BOSC INC.....		.....1,186,931	.....1,050,000	.....6,271	1FE.....
720373 HC 6	PIERCE CO SCH #1 STEILAC 5.000 2021 12.....		..02/21/2012	SEATTLE NORTHWEST SECURITIES CORP.....		.....3,027,541	.....2,420,000	.....0	1FE.....
720373 HE 2	PIERCE CO SCH #1 STEILAC 5.000 2022 12.....		..02/21/2012	SEATTLE NORTHWEST SECURITIES CORP.....		.....2,215,922	.....1,780,000	.....0	1FE.....
720373 HF 9	PIERCE CO SCH #1 STEILAC 5.000 2023 12.....		..02/21/2012	SEATTLE NORTHWEST SECURITIES CORP.....		.....4,080,452	.....3,305,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....76,999,432	.....64,340,000	.....82,505	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
040688 MA 8	ARIZONA WATER INFRA FIN 5.000 2025 10.....		..02/15/2012	MORGAN STANLEY.....		.....5,222,616	.....4,200,000	.....0	1FE.....
68428T AT 4	ORANGE CO SANTN DIST WST 4.000 2033 02.....		..02/28/2012	BAS-MERRILL LYNCH.....		.....5,206,700	.....5,000,000	.....0	1FE.....
771902 GD 9	ROCHESTER HLTH CARE FAC 4.000 2041 11.....		..03/28/2012	WELLS FARGO SECURITIES.....		.....4,790,350	.....5,000,000	.....0	1FE.....
882117 R6 3	TEXAS A & M PERM UNIV FU 5.000 2031 07.....		..02/24/2012	PIPER JAFFRAY.....		.....6,774,605	.....5,500,000	.....40,833	1FE.....
915137 8B 2	UNIV OF TEXAS FING SYS R 5.000 2032 08.....		..02/22/2012	MORGAN STANLEY.....		.....3,541,350	.....3,000,000	.....0	1FE.....
915137 8D 8	UNIV OF TEXAS FING SYS R 5.000 2033 08.....		..02/22/2012	MORGAN STANLEY.....		.....5,272,470	.....4,500,000	.....0	1FE.....
000000 00 0	FHLMC GOLD PASSTHRU POOL 3.500 2042 04.....		..03/01/2012	VARIOUS.....		.....20,507,813	.....20,000,000	.....0	1.....
36230S DW 1	G2 757317 4.317 2061 02.....		..03/20/2012	PAY IN KIND.....		.....55,940	.....55,940	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....51,371,844	.....47,255,940	.....40,833	.....XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
00104U AC 2	AEPTC 2012-1 A3 2.845 2026 03.....		..03/07/2012	MORGAN STANLEY.....		.....999,995	.....1,000,000	.....0	1FE.....
0258M0 DD 8	AMERICAN EXPRESS CREDIT 2.375 2017 03.....		..03/21/2012	ROYAL BANK OF SCOTLAND.....		.....997,290	.....1,000,000	.....0	1FE.....
02666Q K7 7	AMERICAN HONDA FINANCE ( 2.125 2017 02.....		..02/21/2012	J P MORGAN CHASE SECURITIES INC.....		.....999,950	.....1,000,000	.....0	1FE.....
03027X AA 8	AMERICAN TOWER CORP 4.700 2022 03.....		..03/07/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,100	.....1,000,000	.....0	2FE.....
030955 AM 0	AMERITECH CAPITAL FUNDIN 6.450 2018 01.....		..02/13/2012	UBS AG.....		.....1,155,050	.....1,000,000	.....5,554	1FE.....
00209T AB 1	AT&T BROADBAND 9.455 2022 11.....		..02/17/2012	BNY MELLON CAPITAL MARKETS INC.....		.....1,247,898	.....863,000	.....22,212	2FE.....
00206R BD 3	AT&T INC 3.000 2022 02.....		..02/08/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,996,060	.....2,000,000	.....0	1FE.....
06406H BY 4	BANK OF NEW YORK MELLON 3.550 2021 09.....		..02/13/2012	GOLDMAN SACHS & CO.....		.....1,033,380	.....1,000,000	.....14,594	1FE.....
05531F AK 9	BB&T CORP 2.150 2017 03.....		..03/15/2012	DEUTSCHE BANC.....		.....997,830	.....1,000,000	.....0	1FE.....
055921 AB 6	BMC SOFTWARE INC 4.250 2022 02.....		..02/09/2012	BAS-MERRILL LYNCH.....		.....1,010,070	.....1,000,000	.....118	2FE.....
12189L AH 4	BURLINGTON NORTHERN SANT 3.050 2022 03.....		..02/28/2012	WELLS FARGO SECURITIES.....		.....1,995,000	.....2,000,000	.....0	2FE.....
14912L 5C 1	CATERPILLAR FINANCIAL SE 1.750 2017 03.....		..03/21/2012	BARCLAYS CAPITAL INC.....		.....998,190	.....1,000,000	.....0	1FE.....
191216 AY 6	COCA-COLA CO 1.650 2018 03.....		..03/09/2012	UBS AG.....		.....1,995,340	.....2,000,000	.....0	1FE.....
25459H BC 8	DIRECTV HOLDINGS/FINANCE 2.400 2017 03.....		..03/05/2012	BAS-MERRILL LYNCH.....		.....998,960	.....1,000,000	.....0	2FE.....
25459H BD 6	DIRECTV HOLDINGS/FINANCE 3.800 2022 03.....		..03/05/2012	BAS-MERRILL LYNCH.....		.....999,580	.....1,000,000	.....0	2FE.....
343498 AA 9	FLOWERS FOODS 4.375 2022 04.....		..03/29/2012	DEUTSCHE BANC.....		.....997,600	.....1,000,000	.....0	2FE.....
35671D AU 9	FREEPORT MCMORAN C&G 3.550 2022 03.....		..02/08/2012	J P MORGAN CHASE SECURITIES INC.....		.....997,470	.....1,000,000	.....0	2FE.....
458140 AJ 9	INTEL CORP 3.300 2021 10.....		..03/02/2012	VARIOUS.....		.....1,586,780	.....1,500,000	.....22,046	1FE.....

QE04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
24422E RM 3	JOHN DEERE CAPITAL CORP 2.750 2022 03.....		..02/22/2012	CITIGROUP GLOBAL MARKETS.....		.....998,250	.....1,000,000	.....0	1FE.....
24422E RN 1	JOHN DEERE CAPITAL CORP 1.400 2017 03.....		..02/22/2012	CITIGROUP GLOBAL MARKETS.....		.....999,710	.....1,000,000	.....0	1FE.....
489170 AC 4	KENNAMETAL INC 3.875 2022 02.....		..02/22/2012	KEYBANC CAPITAL MARK.....		.....1,003,270	.....1,000,000	.....1,399	2FE.....
50540R AJ 1	LABORATORY CORP 4.625 2020 11.....		..03/13/2012	BAS-MERRILL LYNCH.....		.....1,077,440	.....1,000,000	.....15,545	2FE.....
571903 AJ 2	MARRIOTT INTERNATIONAL 3.000 2019 03.....		..02/22/2012	J P MORGAN CHASE SECURITIES INC.....		.....989,200	.....1,000,000	.....0	2FE.....
57629W BQ 2	MASSMUTUAL GLOBAL FUNDIN 2.200 2017 04.....		..03/29/2012	CREDIT SUISSE FIRST BOSTON.....		.....1,991,300	.....2,000,000	.....0	1FE.....
61945C AA 1	MOSAIC CO 3.750 2021 11.....		..02/17/2012	BNY MELLON CAPITAL MARKETS INC.....		.....591,654	.....570,000	.....7,066	2FE.....
651639 AN 6	NEWMONT MINING 3.500 2022 03.....		..03/05/2012	CITIGROUP GLOBAL MARKETS.....		.....2,977,170	.....3,000,000	.....0	2FE.....
655844 BJ 6	NORFOLK SOUTH CORP 3.000 2022 04.....		..03/12/2012	BAS-MERRILL LYNCH.....		.....989,370	.....1,000,000	.....0	2FE.....
69371R K5 4	PACCAR FINANCIAL CORP 1.600 2017 03.....		..03/01/2012	BAS-MERRILL LYNCH.....		.....999,810	.....1,000,000	.....0	1FE.....
709631 AD 7	PENTAIR INC 5.000 2021 05.....		..02/22/2012	U S BANCORP.....		.....17,062	.....16,000	.....227	2FE.....
713448 BY 3	PEPSICO INC 2.750 2022 03.....		..02/29/2012	BAS-MERRILL LYNCH.....		.....998,260	.....1,000,000	.....0	1FE.....
718172 AN 9	PHILIP MORRIS INTERNATIO 1.625 2017 03.....		..03/14/2012	GOLDMAN SACHS & CO.....		.....1,983,060	.....2,000,000	.....0	1FE.....
693476 BN 2	PNC FUNDING CORP 3.300 2022 03.....		..03/05/2012	MORGAN STANLEY.....		.....1,988,880	.....2,000,000	.....0	1FE.....
78573A AA 8	SABMILLER HOLDINGS INC ( 3.750 2022 01.....		..02/08/2012	J P MORGAN CHASE SECURITIES INC.....		.....2,057,320	.....2,000,000	.....5,417	2FE.....
844895 AV 4	SOUTHWEST GAS CORP 3.875 2022 04.....		..03/20/2012	J P MORGAN CHASE SECURITIES INC.....		.....999,660	.....1,000,000	.....0	2FE.....
845467 AF 6	SOUTHWESTERN ENERGY (144 4.100 2022 03.....		..02/29/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,770	.....1,000,000	.....0	2FE.....
871829 AH 0	SYSCO CORP (144A) 4.600 2014 03.....		..02/23/2012	SOUTHWEST SECURITIES.....		.....37,443	.....35,000	.....729	1FE.....
87612E AZ 9	TARGET CORP 2.900 2022 01.....		..01/09/2012	GOLDMAN SACHS & CO.....		.....993,630	.....1,000,000	.....0	1FE.....
907818 DK 1	UNION PACIFIC CO 4.163 2022 07.....		..03/01/2012	MORGAN STANLEY.....		.....417,487	.....380,000	.....2,241	2FE.....
91324P BV 3	UNITEDHEALTH GROUP INC 2.875 2022 03.....		..03/05/2012	BAS-MERRILL LYNCH.....		.....1,986,200	.....2,000,000	.....0	1FE.....
91159H HC 7	US BANCORP 3.000 2022 03.....		..02/29/2012	VARIOUS.....		.....3,005,120	.....3,000,000	.....250	1FE.....
918204 AV 0	VF CORP 3.500 2021 09.....		..02/22/2012	HSBC.....		.....1,833,020	.....1,750,000	.....31,135	1FE.....
25468P CT 1	WALT DISNEY COMPANY 2.550 2022 02.....		..02/09/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,986,000	.....2,000,000	.....0	1FE.....
94974B FC 9	WELLS FARGO 3.500 2022 03.....		..03/01/2012	WELLS FARGO SECURITIES.....		.....1,995,640	.....2,000,000	.....0	1FE.....
063679 EB 6	BANK OF MONTREAL 3.103 2016 03.....	C.....	..02/06/2012	BMO CAPITAL MARKETS.....		.....1,035,730	.....1,000,000	.....12,922	1FE.....
064149 J2 4	BANK OF NOVA SCOTIA 2.598 2017 02.....	C.....	..02/22/2012	SCOTIA CAPITAL.....		.....500,000	.....500,000	.....0	1FE.....
067901 AJ 7	BARRICK GOLD CORP (144A) 3.850 2022 04.....	A.....	..03/29/2012	J P MORGAN CHASE SECURITIES INC.....		.....999,430	.....1,000,000	.....0	2FE.....
12800U AL 4	CAISSE CENTRALE DESJARDI 1.600 2017 03.....	A.....	..02/28/2012	ROYAL BANK OF SCOTLAND.....		.....1,499,640	.....1,500,000	.....0	1FE.....
13591Z 6U 9	CANADIAN IMPERIAL BANK 3.950 2017 07.....	C.....	..02/08/2012	CIBC WORLD MARKETS.....		.....1,071,660	.....1,000,000	.....3,247	1FE.....
63307E AB 3	NATIONAL BANK OF CANADA 2.200 2016 10.....	A.....	..02/06/2012	ROYAL BANK OF SCOTLAND.....		.....1,035,410	.....1,000,000	.....6,783	1FE.....
878744 AA 9	TECK RESOURCES 3.000 2019 03.....	A.....	..02/16/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,994,100	.....2,000,000	.....0	2FE.....
891145 TN 4	TORONTO DOMINION BANK (1 1.500 2017 03.....	A.....	..03/05/2012	BARCLAYS CAPITAL INC.....		.....996,600	.....1,000,000	.....0	1FE.....
892329 AK 9	TOYOTA CREDIT CANADA INC 2.450 2017 02.....	C.....	..02/15/2012	VARIOUS.....		.....1,000,520	.....1,000,000	.....0	1FE.....
034863 AE 0	ANGLO AMERICAN (144A) 2.625 2017 04.....	F.....	..03/27/2012	GOLDMAN SACHS & CO.....		.....1,003,130	.....1,000,000	.....0	2FE.....
055451 AQ 1	BHP FINANCE USA 2.875 2022 02.....	F.....	..02/21/2012	J P MORGAN CHASE SECURITIES INC.....		.....2,971,920	.....3,000,000	.....0	1FE.....
84650W AD 8	BOLIGKREDIT (144A) 2.300 2017 06.....	F.....	..03/29/2012	BARCLAYS CAPITAL INC.....		.....997,560	.....1,000,000	.....0	1FE.....
23329P AA 8	DNB BANK ASA (144A) 3.200 2017 04.....	F.....	..03/26/2012	GOLDMAN SACHS & CO.....		.....999,130	.....1,000,000	.....0	1FE.....
35177P AW 7	FRANCE TELECOM 4.125 2021 09.....	F.....	..02/21/2012	NOMURA SECURITIES INTL.....		.....1,040,800	.....1,000,000	.....18,333	1FE.....

QE04.2

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
423012 AA 1	HEINEKEN NV (144A) 3.400 2022 04	F	03/30/2012	J P MORGAN CHASE SECURITIES INC		2,000,430	2,000,000	0	2FE
714264 AH 1	PERNOD-RICARD SA (144A) 4.250 2022 07	F	01/05/2012	J P MORGAN CHASE SECURITIES INC		2,987,400	3,000,000	0	2FE
500472 AF 2	PHILIPS ELECTRONICS 3.750 2022 03	F	03/05/2012	DEUTSCHE BANC		1,990,900	2,000,000	0	1FE
76720A AC 0	RIO TINTO FINANCE 3.500 2022 03	F	03/19/2012	CREDIT SUISSE FIRST BOSTON		994,740	1,000,000	0	1FE
89153V AB 5	TOTAL CAPITAL INTERNATIO 2.875 2022 02	F	02/14/2012	CREDIT SUISSE FIRST BOSTON		999,480	1,000,000	0	1FE
91911T AM 5	VALE OVERSEAS LIMITED 4.375 2022 01	F	03/28/2012	CITIGROUP GLOBAL MARKETS		1,013,450	1,000,000	0	2FE
92857W AX 8	VODAFONE GROUP PLC 1.625 2017 03	F	03/13/2012	MORGAN STANLEY		1,988,940	2,000,000	0	1FE
46630G AD 7	JPMMT 2007-A1 2A2 (CMO) 2.761 2035 07		02/17/2012	JEFFERIES & CO INC		3,420,760	3,876,215	6,561	1AM
57643M LE 2	MASTR 2005-2 1A5 (CMO) 5.250 2035 11		02/22/2012	ROBERT W BAIRD & CO		5,086,518	5,243,833	19,883	4AM
3899999.	Total - Bonds - Industrial & Miscellaneous					93,547,517	93,234,048	196,263	XXX
8399997.	Total - Bonds - Part 3					317,089,109	294,712,828	720,131	XXX
8399999.	Total - Bonds					317,089,109	294,712,828	720,131	XXX

**Common Stocks - Industrial and Miscellaneous**

03834A 10 3	APPROACH RESOURCES INC		03/13/2012	DISTRIBUTION FROM PARTNERSHIP	1,496,000	53,781	XXX	0	L
05564E 10 6	BRE PROPERTIES		03/23/2012	MERRILL LYNCH	1,800,000	88,850	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		03/01/2012	JP MORGAN ALGO	1,300,000	132,846	XXX	0	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		02/01/2012	VARIOUS	17,200,000	295,043	XXX	0	L
23317H 10 2	DDR CORP		02/13/2012	WELLS FARGO	8,200,000	116,321	XXX	0	L
25960P 10 9	DOUGLAS EMMETT INC		03/01/2012	JEFFERIES & COMPANY INC	6,800,000	144,924	XXX	0	L
264411 50 5	DUKE REALTY CORPORATION		02/10/2012	VARIOUS	57,400,000	796,180	XXX	0	L
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP		03/20/2012	BANC OF AMERICA-MERRILL LYNCH	63,000,000	1,999,324	XXX	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP		03/20/2012	RBC CAPITAL MARKETS	19,500,000	1,003,215	XXX	0	L
297178 10 5	ESSEX PROPERTY TRUST INC		01/30/2012	CREDIT SUISSE ALGO	300,000	42,879	XXX	0	L
42217K 10 6	HEALTH CARE REIT INC		03/07/2012	RAYMOND JAMES & ASSOCIATES INC	1,900,000	102,761	XXX	0	L
431284 10 8	HIGHWOODS PROPERTIES INC		02/03/2012	VARIOUS	15,300,000	506,726	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		03/07/2012	VARIOUS	36,300,000	584,400	XXX	0	L
49427F 10 8	KILROY REALTY CORP		03/01/2012	JP MORGAN ALGO	2,900,000	129,161	XXX	0	L
517942 10 8	LASALLE HOTEL PROPERTIES		01/20/2012	JP MORGAN ALGO	1,400,000	37,283	XXX	0	L
531172 10 4	LIBERTY PROPERTY TRUST		01/05/2012	MERRILL LYNCH ALGO	3,200,000	100,852	XXX	0	L
554382 10 1	MACERICH CO		01/30/2012	CREDIT SUISSE ALGO	700,000	38,041	XXX	0	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST		01/20/2012	JP MORGAN ALGO	1,500,000	31,135	XXX	0	L
726503 10 5	PLAINS ALL AMER PIPELINE LP		03/20/2012	RBC CAPITAL MARKETS	25,000,000	1,997,993	XXX	0	L
737464 10 7	POST PROPERTIES INC		02/10/2012	VARIOUS	3,800,000	168,752	XXX	0	L
74340W 10 3	PROLOGIS INC		01/05/2012	MERRILL LYNCH ALGO	1,900,000	55,088	XXX	0	L
779287 10 1	ROUSE PROPERTIES INC		01/13/2012	SPINOFF	3,707,420	34,150	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		03/09/2012	VARIOUS	1,380,000	188,792	XXX	0	L
92276F 10 0	VENTAS INC		03/07/2012	RAYMOND JAMES & ASSOCIATES INC	3,000,000	166,694	XXX	0	L
929042 10 9	VORNADO REALTY TRUST		01/05/2012	JP MORGAN ALGO	2,500,000	191,184	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					9,006,375	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					9,006,375	XXX	0	XXX

QE04.3

### 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)
9799999.	Total - Common Stocks.....					9,006,375	.XXX	.0	.XXX
9899999.	Total - Preferred and Common Stocks.....					9,006,375	.XXX	.0	.XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					326,095,484	.XXX	.720,131	.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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

**Bonds - U.S. Government**

QE05

217194	AA	7	03/05/2012	PAID ON PRINCIPAL		54,273	54,273	54,273	54,273	0	0	0	0	0	54,273	0	0	0	492	12/05/2021	1FE
911759	CL	0	02/01/2012	PAID ON PRINCIPAL		60,000	60,000	67,870	60,000	0	0	0	0	0	60,000	0	0	0	2,124	08/01/2016	1
911759	EQ	7	02/01/2012	PAID ON PRINCIPAL		2,750,000	2,750,000	3,132,278	2,750,000	0	0	0	0	0	2,750,000	0	0	0	82,500	08/01/2012	1
911759	EY	0	02/01/2012	PAID ON PRINCIPAL		1,440,000	1,440,000	1,666,440	1,440,000	0	0	0	0	0	1,440,000	0	0	0	47,664	08/01/2020	1
576863	BB	9	03/04/2012	PAID ON PRINCIPAL		41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	0	1,094	09/04/2028	1FE
576863	BC	7	01/29/2012	PAID ON PRINCIPAL		41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	0	1,081	07/29/2029	1FE
71646X	AA	6	01/17/2012	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	4,416	01/15/2016	1
36202F	2L	9	03/20/2012	PAID ON PRINCIPAL		96,789	96,789	100,797	100,797	0	(4,008)	0	(4,008)	0	96,789	0	0	0	426	01/20/2042	1
36202A	DF	1	03/20/2012	PAID ON PRINCIPAL		787	787	810	804	0	(17)	0	(17)	0	787	0	0	0	14	08/20/2022	1
36202B	EE	1	03/20/2012	PAID ON PRINCIPAL		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	1	04/20/2023	1
36202B	HZ	1	03/20/2012	PAID ON PRINCIPAL		99	99	101	100	0	(2)	0	(2)	0	99	0	0	0	1	05/20/2023	1
36202A	D8	7	03/20/2012	PAID ON PRINCIPAL		190	190	203	196	0	(6)	0	(6)	0	190	0	0	0	4	05/20/2014	1
36202B	SS	5	03/20/2012	PAID ON PRINCIPAL		124	124	125	125	0	(1)	0	(1)	0	124	0	0	0	2	10/20/2023	1
36202A	FM	4	03/20/2012	PAID ON PRINCIPAL		13	13	14	14	0	(0)	0	(0)	0	13	0	0	0	0	09/20/2022	1
36202B	7C	3	03/20/2012	PAID ON PRINCIPAL		121	121	124	123	0	(2)	0	(2)	0	121	0	0	0	2	03/20/2022	1
36202C	CF	8	03/20/2012	PAID ON PRINCIPAL		30	30	32	32	0	(2)	0	(2)	0	30	0	0	0	0	09/20/2024	1
36202C	CV	3	03/20/2012	PAID ON PRINCIPAL		840	840	860	860	0	(20)	0	(20)	0	840	0	0	0	11	10/20/2024	1
36202C	D3	4	03/20/2012	PAID ON PRINCIPAL		247	247	253	252	0	(6)	0	(6)	0	247	0	0	0	3	12/20/2024	1
36202C	EL	3	03/20/2012	PAID ON PRINCIPAL		1	1	1	2	0	(0)	0	(0)	0	1	0	0	0	0	01/20/2025	1
36202C	E5	8	03/20/2012	PAID ON PRINCIPAL		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	02/20/2025	1
36202C	GM	9	03/20/2012	PAID ON PRINCIPAL		122	122	123	123	0	(1)	0	(1)	0	122	0	0	0	2	05/20/2025	1
36202C	GN	7	03/20/2012	PAID ON PRINCIPAL		7,176	7,176	7,319	7,359	0	(183)	0	(183)	0	7,176	0	0	0	134	05/20/2025	1
36202C	GP	2	03/20/2012	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	05/20/2025	1
36202C	G3	1	03/20/2012	PAID ON PRINCIPAL		550	550	554	557	0	(6)	0	(6)	0	550	0	0	0	7	06/20/2025	1
36202C	G4	9	03/20/2012	PAID ON PRINCIPAL		787	787	806	806	0	(18)	0	(18)	0	787	0	0	0	11	06/20/2025	1
36202C	HK	2	03/20/2012	PAID ON PRINCIPAL		1,606	1,606	1,639	1,637	0	(31)	0	(31)	0	1,606	0	0	0	25	07/20/2025	1
36202C	HM	8	03/20/2012	PAID ON PRINCIPAL		224	224	228	228	0	(4)	0	(4)	0	224	0	0	0	3	07/20/2025	1
36202C	HP	1	03/20/2012	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/20/2025	1
36202C	JC	8	03/20/2012	PAID ON PRINCIPAL		663	663	677	676	0	(13)	0	(13)	0	663	0	0	0	11	08/20/2025	1
36202C	JE	4	03/20/2012	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	08/20/2025	1
36202C	JZ	7	03/20/2012	PAID ON PRINCIPAL		511	511	521	519	0	(8)	0	(8)	0	511	0	0	0	5	09/20/2025	1
36202C	J3	8	03/20/2012	PAID ON PRINCIPAL		1,364	1,364	1,392	1,390	0	(25)	0	(25)	0	1,364	0	0	0	18	09/20/2025	1
36202C	KL	6	03/20/2012	PAID ON PRINCIPAL		538	538	548	546	0	(9)	0	(9)	0	538	0	0	0	7	10/20/2025	1
36202C	KP	7	03/20/2012	PAID ON PRINCIPAL		5,253	5,253	5,373	5,358	0	(106)	0	(106)	0	5,253	0	0	0	85	09/20/2025	1
36202C	K7	7	03/20/2012	PAID ON PRINCIPAL		18,209	18,209	18,515	18,466	0	(257)	0	(257)	0	18,209	0	0	0	262	11/20/2025	1



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36202C LC 5	GNMA II PASS #2123	8.500	03/20/2012	PAID ON PRINCIPAL		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	11/20/2025	1
36202C LX 9	GNMA II PASS #2142	8.500	03/20/2012	PAID ON PRINCIPAL		1,756	1,756	1,822	1,832	0	(75)	0	(75)	0	1,756	0	0	0	25	12/20/2025	1
36202C MF 7	GNMA II PASS #2158	8.500	03/20/2012	PAID ON PRINCIPAL		1,477	1,477	1,533	1,542	0	(65)	0	(65)	0	1,477	0	0	0	21	01/20/2026	1
36202C ND 1	GNMA II PASS #2188	8.500	03/20/2012	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #2206	8.500	03/20/2012	PAID ON PRINCIPAL		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #2220	8.500	03/20/2012	PAID ON PRINCIPAL		19	19	19	20	0	(1)	0	(1)	0	19	0	0	0	0	05/20/2026	1
36202C PS 6	GNMA II PASS #2233	7.500	03/20/2012	PAID ON PRINCIPAL		10,772	10,772	10,604	10,611	0	162	0	162	0	10,772	0	0	0	84	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	03/20/2012	PAID ON PRINCIPAL		1,117	1,117	1,144	1,157	0	(40)	0	(40)	0	1,117	0	0	0	17	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	03/20/2012	PAID ON PRINCIPAL		3,048	3,048	3,100	3,129	0	(81)	0	(81)	0	3,048	0	0	0	43	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	03/20/2012	PAID ON PRINCIPAL		58	58	57	57	0	1	0	1	0	58	0	0	0	1	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	03/20/2012	PAID ON PRINCIPAL		4,672	4,672	4,730	4,852	0	(180)	0	(180)	0	4,672	0	0	0	35	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	03/20/2012	PAID ON PRINCIPAL		1,962	1,962	1,929	1,907	0	56	0	56	0	1,962	0	0	0	31	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	03/20/2012	PAID ON PRINCIPAL		3,257	3,257	3,120	3,136	0	121	0	121	0	3,257	0	0	0	30	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	03/20/2012	PAID ON PRINCIPAL		25,700	25,700	24,515	24,807	0	892	0	892	0	25,700	0	0	0	225	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	03/20/2012	PAID ON PRINCIPAL		21,018	21,018	20,978	20,976	0	41	0	41	0	21,018	0	0	0	193	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	03/20/2012	PAID ON PRINCIPAL		196,921	196,921	196,552	196,534	0	387	0	387	0	196,921	0	0	0	1,846	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	03/20/2012	PAID ON PRINCIPAL		266,297	266,297	268,003	267,751	0	(1,454)	0	(1,454)	0	266,297	0	0	0	2,378	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	03/20/2012	PAID ON PRINCIPAL		1,059,678	1,059,678	990,585	1,010,883	0	48,796	0	48,796	0	1,059,678	0	0	0	8,123	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	03/20/2012	PAID ON PRINCIPAL		91,559	91,559	84,778	86,352	0	5,206	0	5,206	0	91,559	0	0	0	537	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	03/20/2012	PAID ON PRINCIPAL		750,356	750,356	717,177	725,237	0	25,119	0	25,119	0	750,356	0	0	0	6,127	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554	4.500	03/20/2012	PAID ON PRINCIPAL		377,214	377,214	349,276	358,250	0	18,964	0	18,964	0	377,214	0	0	0	2,558	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	03/20/2012	PAID ON PRINCIPAL		58	58	61	59	0	(1)	0	(1)	0	58	0	0	0	1	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	03/20/2012	PAID ON PRINCIPAL		1,906,403	1,906,403	1,857,552	1,872,568	0	33,836	0	33,836	0	1,906,403	0	0	0	16,349	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	03/20/2012	PAID ON PRINCIPAL		582	582	596	595	0	(13)	0	(13)	0	582	0	0	0	8	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	03/20/2012	PAID ON PRINCIPAL		193	193	198	196	0	(3)	0	(3)	0	193	0	0	0	3	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	03/20/2012	PAID ON PRINCIPAL		444	444	456	452	0	(8)	0	(8)	0	444	0	0	0	4	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	03/20/2012	PAID ON PRINCIPAL		210	210	207	208	0	3	0	3	0	210	0	0	0	3	06/20/2026	1
36206J ED 2	GNMA II PASS #412432	8.000	03/20/2012	PAID ON PRINCIPAL		518	518	530	528	0	(10)	0	(10)	0	518	0	0	0	7	06/20/2025	1
36206P FC 9	GNMA II PASS #416963	8.000	03/20/2012	PAID ON PRINCIPAL		118	118	121	120	0	(2)	0	(2)	0	118	0	0	0	2	08/20/2020	1
36202E XT 1	GNMA II PASS #4290	5.500	03/20/2012	PAID ON PRINCIPAL		713,143	713,143	710,170	710,264	0	2,879	0	2,879	0	713,143	0	0	0	6,251	11/20/2038	1
36202A WU 7	GNMA II PASS #659	8.500	03/20/2012	PAID ON PRINCIPAL		368	368	357	364	0	4	0	4	0	368	0	0	0	5	11/20/2016	1
36202A AH 0	GNMA II PASS #8	8.000	03/20/2012	PAID ON PRINCIPAL		47	47	48	48	0	(1)	0	(1)	0	47	0	0	0	1	07/20/2022	1
36224B C3 1	GNMA PASS TH #323290	8.500	03/15/2012	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	05/15/2022	1
36204R FG 8	GNMA PASS TH #377367	8.500	03/15/2012	PAID ON PRINCIPAL		60	60	63	63	0	(3)	0	(3)	0	60	0	0	0	1	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593	8.500	03/15/2012	PAID ON PRINCIPAL		468	468	484	485	0	(17)	0	(17)	0	468	0	0	0	7	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735	8.500	03/15/2012	PAID ON PRINCIPAL		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	0	06/15/2026	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36205R 6S 1	GNMA PASS TH #398781 8.500		03/15/2012	PAID ON PRINCIPAL		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #398970 8.500		03/15/2012	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	11/15/2026	1
36205T ZB 2	GNMA PASS TH #400438 8.500		03/15/2012	PAID ON PRINCIPAL		443	443	458	458	0	(14)	0	(14)	0	443	0	0	0	0	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472 8.500		03/15/2012	PAID ON PRINCIPAL		80	80	82	83	0	(3)	0	(3)	0	80	0	0	0	0	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560 8.500		03/15/2012	PAID ON PRINCIPAL		312	312	321	324	0	(12)	0	(12)	0	312	0	0	0	0	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606 8.500		03/15/2012	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619 8.500		03/15/2012	PAID ON PRINCIPAL		49	49	50	50	0	(2)	0	(2)	0	49	0	0	0	0	06/15/2026	1
36206J LR 3	GNMA PASS TH #412636 8.500		03/15/2012	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36206J MC 5	GNMA PASS TH #412655 8.500		03/15/2012	PAID ON PRINCIPAL		49	49	51	52	0	(2)	0	(2)	0	49	0	0	0	0	08/15/2026	1
36206M MG 9	GNMA PASS TH #415359 8.500		03/15/2012	PAID ON PRINCIPAL		20,181	20,181	20,831	20,742	0	(560)	0	(560)	0	20,181	0	0	0	0	11/15/2026	1
36206N LS 2	GNMA PASS TH #416237 8.500		03/15/2012	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2026	1
36206P VV 9	GNMA PASS TH #417428 8.500		03/15/2012	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612 8.500		03/15/2012	PAID ON PRINCIPAL		63	63	65	65	0	(2)	0	(2)	0	63	0	0	0	0	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775 8.500		03/15/2012	PAID ON PRINCIPAL		282	282	292	287	0	(5)	0	(5)	0	282	0	0	0	0	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667 8.500		03/15/2012	PAID ON PRINCIPAL		47	47	48	48	0	(2)	0	(2)	0	47	0	0	0	0	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841 8.500		03/15/2012	PAID ON PRINCIPAL		49	49	51	51	0	(2)	0	(2)	0	49	0	0	0	0	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909 8.500		03/15/2012	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962 8.500		03/15/2012	PAID ON PRINCIPAL		1,456	1,456	1,497	1,514	0	(58)	0	(58)	0	1,456	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972 4.000		03/15/2012	PAID ON PRINCIPAL		272,250	272,250	265,699	268,735	0	3,515	0	3,515	0	272,250	0	0	0	0	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585 8.500		03/15/2012	PAID ON PRINCIPAL		55	55	56	57	0	(2)	0	(2)	0	55	0	0	0	0	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015 8.500		03/15/2012	PAID ON PRINCIPAL		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048 8.500		03/15/2012	PAID ON PRINCIPAL		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	0	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080 8.500		03/15/2012	PAID ON PRINCIPAL		65	65	67	67	0	(2)	0	(2)	0	65	0	0	0	0	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163 8.500		03/15/2012	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207C ZX 9	GNMA PASS TH #428358 8.500		03/15/2012	PAID ON PRINCIPAL		97	97	100	101	0	(4)	0	(4)	0	97	0	0	0	0	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363 8.500		03/15/2012	PAID ON PRINCIPAL		366	366	378	380	0	(14)	0	(14)	0	366	0	0	0	0	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212 7.000		03/15/2012	PAID ON PRINCIPAL		1,500	1,500	1,566	1,652	0	(152)	0	(152)	0	1,500	0	0	0	0	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385 8.500		03/15/2012	PAID ON PRINCIPAL		23	23	24	25	0	(1)	0	(1)	0	23	0	0	0	0	08/15/2026	1
36207F 3U 3	GNMA PASS TH #431111 8.500		03/15/2012	PAID ON PRINCIPAL		20	20	20	21	0	(1)	0	(1)	0	20	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336 8.500		03/15/2012	PAID ON PRINCIPAL		30	30	31	31	0	(0)	0	(0)	0	30	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929 7.750		03/15/2012	PAID ON PRINCIPAL		420	420	426	436	0	(16)	0	(16)	0	420	0	0	0	0	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943 8.500		03/15/2012	PAID ON PRINCIPAL		1,623	1,623	1,667	1,674	0	(51)	0	(51)	0	1,623	0	0	0	0	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744 8.500		03/15/2012	PAID ON PRINCIPAL		50	50	52	53	0	(2)	0	(2)	0	50	0	0	0	0	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760 8.500		03/15/2012	PAID ON PRINCIPAL		1,492	1,492	1,531	1,512	0	(19)	0	(19)	0	1,492	0	0	0	0	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815 8.500		03/15/2012	PAID ON PRINCIPAL		546	546	565	568	0	(22)	0	(22)	0	546	0	0	0	0	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955 8.500		03/15/2012	PAID ON PRINCIPAL		65	65	67	68	0	(3)	0	(3)	0	65	0	0	0	0	09/15/2026	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36207J	EJ 8 GNMA PASS TH #433137		03/15/2012	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207L	QY 7 GNMA PASS TH #435271		03/15/2012	PAID ON PRINCIPAL		117	117	120	121	0	(4)	0	(4)	0	117	0	0	0	2	05/15/2026	1
36207L	SD 1 GNMA PASS TH #435316		03/15/2012	PAID ON PRINCIPAL		207	207	213	213	0	(6)	0	(6)	0	207	0	0	0	3	08/15/2026	1
36207L	SG 4 GNMA PASS TH #435319		03/15/2012	PAID ON PRINCIPAL		461	461	476	470	0	(10)	0	(10)	0	461	0	0	0	7	08/15/2026	1
36207L	5L 8 GNMA PASS TH #435651		03/15/2012	PAID ON PRINCIPAL		53	53	55	55	0	(2)	0	(2)	0	53	0	0	0	1	08/15/2026	1
36207N	BU 7 GNMA PASS TH #436651		03/15/2012	PAID ON PRINCIPAL		52	52	54	54	0	(1)	0	(1)	0	52	0	0	0	1	08/15/2026	1
36207N	D6 8 GNMA PASS TH #436725		03/15/2012	PAID ON PRINCIPAL		70	70	72	72	0	(3)	0	(3)	0	70	0	0	0	1	11/15/2026	1
36207N	X6 6 GNMA PASS TH #437301		03/15/2012	PAID ON PRINCIPAL		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36207P	AL 3 GNMA PASS TH #437511		03/15/2012	PAID ON PRINCIPAL		79	79	82	83	0	(4)	0	(4)	0	79	0	0	0	1	08/15/2026	1
36207P	AV 1 GNMA PASS TH #437520		03/15/2012	PAID ON PRINCIPAL		30	30	31	32	0	(1)	0	(1)	0	30	0	0	0	0	08/15/2026	1
36207P	BE 8 GNMA PASS TH #437537		03/15/2012	PAID ON PRINCIPAL		15	15	16	15	0	(0)	0	(0)	0	15	0	0	0	0	08/15/2026	1
36207P	BJ 7 GNMA PASS TH #437541		03/15/2012	PAID ON PRINCIPAL		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	0	08/15/2026	1
36207P	BL 2 GNMA PASS TH #437543		03/15/2012	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	08/15/2026	1
36207P	YS 2 GNMA PASS TH #438221		03/15/2012	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	07/15/2026	1
36207P	ZD 4 GNMA PASS TH #438240		03/15/2012	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	08/15/2026	1
36207Q	T2 3 GNMA PASS TH #438969		03/15/2012	PAID ON PRINCIPAL		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	0	09/15/2026	1
36207Q	Y7 6 GNMA PASS TH #439134		03/15/2012	PAID ON PRINCIPAL		162	162	167	167	0	(6)	0	(6)	0	162	0	0	0	2	11/15/2026	1
36207Q	Y9 2 GNMA PASS TH #439136		03/15/2012	PAID ON PRINCIPAL		619	619	638	648	0	(29)	0	(29)	0	619	0	0	0	9	11/15/2026	1
36207S	JB 0 GNMA PASS TH #440458		03/15/2012	PAID ON PRINCIPAL		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	0	11/15/2026	1
36207T	W5 6 GNMA PASS TH #441768		03/15/2012	PAID ON PRINCIPAL		91	91	94	95	0	(4)	0	(4)	0	91	0	0	0	1	11/15/2026	1
36207U	ED 6 GNMA PASS TH #442132		03/15/2012	PAID ON PRINCIPAL		53	53	55	56	0	(3)	0	(3)	0	53	0	0	0	1	11/15/2026	1
36207U	EJ 3 GNMA PASS TH #442137		03/15/2012	PAID ON PRINCIPAL		326	326	336	340	0	(14)	0	(14)	0	326	0	0	0	5	11/15/2026	1
36208F	JZ 4 GNMA PASS TH #449480		03/15/2012	PAID ON PRINCIPAL		16,979	16,979	17,412	17,515	0	(536)	0	(536)	0	16,979	0	0	0	138	10/15/2027	1
36209G	RV 1 GNMA PASS TH #471300		03/15/2012	PAID ON PRINCIPAL		80,317	80,317	78,460	78,678	0	1,640	0	1,640	0	80,317	0	0	0	590	01/15/2032	1
36209Y	TV 0 GNMA PASS TH #485764		03/15/2012	PAID ON PRINCIPAL		38,580	38,580	38,459	38,461	0	119	0	119	0	38,580	0	0	0	521	09/15/2031	1
36210N	RP 6 GNMA PASS TH #497394		03/15/2012	PAID ON PRINCIPAL		47,549	47,549	46,561	46,405	0	1,144	0	1,144	0	47,549	0	0	0	394	01/15/2029	1
36212N	AM 9 GNMA PASS TH #538312		03/15/2012	PAID ON PRINCIPAL		107,892	107,892	106,548	106,412	0	1,480	0	1,480	0	107,892	0	0	0	1,261	02/15/2032	1
36213A	CE 2 GNMA PASS TH #548269		03/15/2012	PAID ON PRINCIPAL		6,500	6,500	6,435	6,436	0	64	0	64	0	6,500	0	0	0	65	02/15/2032	1
36213C	U4 0 GNMA PASS TH #550603		03/15/2012	PAID ON PRINCIPAL		124,263	124,263	122,826	123,097	0	1,167	0	1,167	0	124,263	0	0	0	1,202	08/15/2035	1
36213C	YY 0 GNMA PASS TH #550727		03/15/2012	PAID ON PRINCIPAL		889,311	889,311	875,234	879,300	0	10,012	0	10,012	0	889,311	0	0	0	7,068	11/15/2035	1
36213D	Z4 3 GNMA PASS TH #551663		03/15/2012	PAID ON PRINCIPAL		6,471	6,471	6,450	6,451	0	20	0	20	0	6,471	0	0	0	64	09/15/2031	1
36213E	B9 6 GNMA PASS TH #551864		03/15/2012	PAID ON PRINCIPAL		34,487	34,487	33,862	33,832	0	655	0	655	0	34,487	0	0	0	496	11/15/2031	1
36213E	PU 4 GNMA PASS TH #552235		03/15/2012	PAID ON PRINCIPAL		22,654	22,654	22,119	22,078	0	576	0	576	0	22,654	0	0	0	132	12/15/2031	1
36213E	PY 6 GNMA PASS TH #552239		03/15/2012	PAID ON PRINCIPAL		29,024	29,024	28,434	28,377	0	647	0	647	0	29,024	0	0	0	299	12/15/2031	1
36213E	UH 7 GNMA PASS TH #552384		03/15/2012	PAID ON PRINCIPAL		2,964	2,964	2,875	2,847	0	117	0	117	0	2,964	0	0	0	34	02/15/2032	1
36213E	UL 8 GNMA PASS TH #552387		03/15/2012	PAID ON PRINCIPAL		62,116	62,116	65,659	66,343	0	(4,226)	0	(4,226)	0	62,116	0	0	0	365	02/15/2032	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36213E YG 5	GNMA PASS TH #552511		03/15/2012	PAID ON PRINCIPAL		33,990	33,990	35,928	36,478	0	(2,488)	0	(2,488)	0	33,990	0	0	0	368	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928		03/15/2012	PAID ON PRINCIPAL		16,475	16,475	16,758	16,582	0	(107)	0	(107)	0	16,475	0	0	0	138	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929		03/15/2012	PAID ON PRINCIPAL		110,800	110,800	112,375	111,451	0	(651)	0	(651)	0	110,800	0	0	0	883	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165		03/15/2012	PAID ON PRINCIPAL		189,755	189,755	199,302	197,690	0	(7,935)	0	(7,935)	0	189,755	0	0	0	1,322	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361		03/15/2012	PAID ON PRINCIPAL		76,549	76,549	75,963	76,110	0	439	0	439	0	76,549	0	0	0	560	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204		03/15/2012	PAID ON PRINCIPAL		680	680	667	666	0	14	0	14	0	680	0	0	0	7	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554		03/15/2012	PAID ON PRINCIPAL		6,025	6,025	5,966	5,957	0	69	0	69	0	6,025	0	0	0	59	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631		03/15/2012	PAID ON PRINCIPAL		79,668	79,668	80,639	79,974	0	(306)	0	(306)	0	79,668	0	0	0	906	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107		03/15/2012	PAID ON PRINCIPAL		135,871	135,871	138,503	137,930	0	(2,059)	0	(2,059)	0	135,871	0	0	0	1,638	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876		03/15/2012	PAID ON PRINCIPAL		185,408	185,408	188,005	188,165	0	(2,757)	0	(2,757)	0	185,408	0	0	0	2,742	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934		03/15/2012	PAID ON PRINCIPAL		14,343	14,343	14,547	14,446	0	(103)	0	(103)	0	14,343	0	0	0	117	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235		03/15/2012	PAID ON PRINCIPAL		49,298	49,298	50,253	50,703	0	(1,405)	0	(1,405)	0	49,298	0	0	0	519	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552		03/15/2012	PAID ON PRINCIPAL		109,290	109,290	109,170	109,197	0	93	0	93	0	109,290	0	0	0	966	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569		03/15/2012	PAID ON PRINCIPAL		114,390	114,390	111,244	111,107	0	3,283	0	3,283	0	114,390	0	0	0	1,083	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456		03/15/2012	PAID ON PRINCIPAL		49,968	49,968	50,152	50,166	0	(198)	0	(198)	0	49,968	0	0	0	558	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707		03/15/2012	PAID ON PRINCIPAL		4,620	4,620	4,552	4,557	0	63	0	63	0	4,620	0	0	0	46	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725		03/15/2012	PAID ON PRINCIPAL		1,873	1,873	1,853	1,850	0	24	0	24	0	1,873	0	0	0	19	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729		03/15/2012	PAID ON PRINCIPAL		86,965	86,965	86,021	86,141	0	824	0	824	0	86,965	0	0	0	1,259	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740		03/15/2012	PAID ON PRINCIPAL		49,232	49,232	48,325	48,394	0	838	0	838	0	49,232	0	0	0	493	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352		03/15/2012	PAID ON PRINCIPAL		39,957	39,957	39,015	38,962	0	995	0	995	0	39,957	0	0	0	401	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171		03/15/2012	PAID ON PRINCIPAL		189,017	189,017	186,522	186,216	0	2,801	0	2,801	0	189,017	0	0	0	2,304	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351		03/15/2012	PAID ON PRINCIPAL		45,135	45,135	44,549	44,548	0	587	0	587	0	45,135	0	0	0	450	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873		03/15/2012	PAID ON PRINCIPAL		21,548	21,548	21,248	21,245	0	303	0	303	0	21,548	0	0	0	247	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357		03/15/2012	PAID ON PRINCIPAL		10,974	10,974	10,919	10,914	0	60	0	60	0	10,974	0	0	0	109	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471		03/15/2012	PAID ON PRINCIPAL		4,260	4,260	4,132	4,093	0	167	0	167	0	4,260	0	0	0	47	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886		03/15/2012	PAID ON PRINCIPAL		74,325	74,325	73,233	73,204	0	1,121	0	1,121	0	74,325	0	0	0	1,077	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906		03/15/2012	PAID ON PRINCIPAL		2,957	2,957	2,917	2,911	0	46	0	46	0	2,957	0	0	0	30	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404		03/15/2012	PAID ON PRINCIPAL		150,526	150,526	148,519	148,539	0	1,987	0	1,987	0	150,526	0	0	0	2,150	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433		03/15/2012	PAID ON PRINCIPAL		480,888	480,888	479,047	479,041	0	1,847	0	1,847	0	480,888	0	0	0	3,971	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533		03/15/2012	PAID ON PRINCIPAL		3,561	3,561	3,514	3,500	0	60	0	60	0	3,561	0	0	0	36	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685		03/15/2012	PAID ON PRINCIPAL		8,735	8,735	8,904	8,979	0	(243)	0	(243)	0	8,735	0	0	0	88	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810		03/15/2012	PAID ON PRINCIPAL		72,056	72,056	70,727	70,711	0	1,345	0	1,345	0	72,056	0	0	0	614	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395		03/15/2012	PAID ON PRINCIPAL		77,087	77,087	78,166	78,721	0	(1,634)	0	(1,634)	0	77,087	0	0	0	400	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398		03/15/2012	PAID ON PRINCIPAL		4,473	4,473	4,560	4,598	0	(125)	0	(125)	0	4,473	0	0	0	45	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077		03/15/2012	PAID ON PRINCIPAL		52,332	52,332	51,563	51,514	0	817	0	817	0	52,332	0	0	0	651	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094		03/15/2012	PAID ON PRINCIPAL		6,629	6,629	6,532	6,522	0	107	0	107	0	6,629	0	0	0	67	12/15/2031	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201C LA 0	GNMA PASS TH #579121	6.000	03/15/2012	PAID ON PRINCIPAL		106,955	106,955	105,462	105,437	0	1,518	0	1,518	0	106,955	0	0	0	1,181	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144	6.000	03/15/2012	PAID ON PRINCIPAL		5,572	5,572	5,415	5,385	0	187	0	187	0	5,572	0	0	0	58	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	03/15/2012	PAID ON PRINCIPAL		7,541	7,541	7,314	7,292	0	249	0	249	0	7,541	0	0	0	74	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	03/15/2012	PAID ON PRINCIPAL		28,460	28,460	28,949	28,682	0	(221)	0	(221)	0	28,460	0	0	0	197	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	03/15/2012	PAID ON PRINCIPAL		18,712	18,712	18,338	18,523	0	189	0	189	0	18,712	0	0	0	141	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	03/15/2012	PAID ON PRINCIPAL		14,642	14,642	14,425	14,439	0	203	0	203	0	14,642	0	0	0	143	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	03/15/2012	PAID ON PRINCIPAL		144,562	144,562	145,397	144,888	0	(326)	0	(326)	0	144,562	0	0	0	1,363	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	03/15/2012	PAID ON PRINCIPAL		3,094	3,094	3,061	3,059	0	35	0	35	0	3,094	0	0	0	31	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	03/15/2012	PAID ON PRINCIPAL		13,374	13,374	13,561	13,652	0	(278)	0	(278)	0	13,374	0	0	0	137	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	03/15/2012	PAID ON PRINCIPAL		18,789	18,789	19,052	19,096	0	(307)	0	(307)	0	18,789	0	0	0	186	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	03/15/2012	PAID ON PRINCIPAL		78,920	78,920	78,519	78,494	0	426	0	426	0	78,920	0	0	0	791	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	03/15/2012	PAID ON PRINCIPAL		5,732	5,732	5,843	5,883	0	(151)	0	(151)	0	5,732	0	0	0	58	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	03/15/2012	PAID ON PRINCIPAL		8,460	8,460	8,624	8,628	0	(167)	0	(167)	0	8,460	0	0	0	78	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	03/15/2012	PAID ON PRINCIPAL		3,131	3,131	3,149	3,148	0	(17)	0	(17)	0	3,131	0	0	0	24	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	03/15/2012	PAID ON PRINCIPAL		92,774	92,774	92,132	92,114	0	660	0	660	0	92,774	0	0	0	833	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	03/15/2012	PAID ON PRINCIPAL		169,299	169,299	171,177	170,039	0	(740)	0	(740)	0	169,299	0	0	0	1,632	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	03/15/2012	PAID ON PRINCIPAL		4,704	4,704	4,756	4,725	0	(21)	0	(21)	0	4,704	0	0	0	39	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	03/15/2012	PAID ON PRINCIPAL		25,348	25,348	25,708	25,484	0	(136)	0	(136)	0	25,348	0	0	0	213	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	03/15/2012	PAID ON PRINCIPAL		10,997	10,997	11,186	11,090	0	(94)	0	(94)	0	10,997	0	0	0	92	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	03/15/2012	PAID ON PRINCIPAL		40,295	40,295	41,925	41,889	0	(1,594)	0	(1,594)	0	40,295	0	0	0	403	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	03/15/2012	PAID ON PRINCIPAL		245,607	245,607	249,982	247,444	0	(1,836)	0	(1,836)	0	245,607	0	0	0	2,084	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	03/15/2012	PAID ON PRINCIPAL		132,190	132,190	132,087	132,052	0	138	0	138	0	132,190	0	0	0	1,031	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	03/15/2012	PAID ON PRINCIPAL		517,730	517,730	490,255	498,742	0	18,988	0	18,988	0	517,730	0	0	0	2,967	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	03/15/2012	PAID ON PRINCIPAL		165,367	165,367	156,737	158,896	0	6,471	0	6,471	0	165,367	0	0	0	1,428	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	03/15/2012	PAID ON PRINCIPAL		94,247	94,247	91,979	93,129	0	1,118	0	1,118	0	94,247	0	0	0	680	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	03/15/2012	PAID ON PRINCIPAL		47,854	47,854	46,702	47,249	0	605	0	605	0	47,854	0	0	0	322	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	03/15/2012	PAID ON PRINCIPAL		10,055	10,055	10,133	10,104	0	(49)	0	(49)	0	10,055	0	0	0	75	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	03/15/2012	PAID ON PRINCIPAL		4,119	4,119	4,199	4,243	0	(124)	0	(124)	0	4,119	0	0	0	41	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	03/15/2012	PAID ON PRINCIPAL		28,158	28,158	28,642	28,390	0	(231)	0	(231)	0	28,158	0	0	0	173	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	03/15/2012	PAID ON PRINCIPAL		279,359	279,359	284,160	281,567	0	(2,209)	0	(2,209)	0	279,359	0	0	0	2,049	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	03/15/2012	PAID ON PRINCIPAL		11,917	11,917	12,122	12,015	0	(98)	0	(98)	0	11,917	0	0	0	97	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	03/15/2012	PAID ON PRINCIPAL		47,383	47,383	48,057	47,665	0	(282)	0	(282)	0	47,383	0	0	0	398	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	03/15/2012	PAID ON PRINCIPAL		243,938	243,938	249,443	249,272	0	(5,334)	0	(5,334)	0	243,938	0	0	0	1,785	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	03/15/2012	PAID ON PRINCIPAL		511,043	511,043	519,853	516,002	0	(4,959)	0	(4,959)	0	511,043	0	0	0	4,905	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	03/15/2012	PAID ON PRINCIPAL		26,214	26,214	26,851	26,725	0	(511)	0	(511)	0	26,214	0	0	0	216	05/15/2033	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36200E DL 2	GNMA PASS TH #598707	5.000	03/15/2012	PAID ON PRINCIPAL		26,678	26,678	26,699	26,676	0	1	0	1	0	26,678	0	0	0	223	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	03/15/2012	PAID ON PRINCIPAL		66,755	66,755	70,620	69,917	0	(3,162)	0	(3,162)	0	66,755	0	0	0	522	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	03/15/2012	PAID ON PRINCIPAL		205,518	205,518	207,092	206,526	0	(1,008)	0	(1,008)	0	205,518	0	0	0	1,880	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	03/15/2012	PAID ON PRINCIPAL		195,613	195,613	180,516	184,198	0	11,415	0	11,415	0	195,613	0	0	0	1,576	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	03/15/2012	PAID ON PRINCIPAL		256,793	256,793	257,876	257,489	0	(696)	0	(696)	0	256,793	0	0	0	2,039	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	03/15/2012	PAID ON PRINCIPAL		9,219	9,219	9,035	9,117	0	103	0	103	0	9,219	0	0	0	70	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	03/15/2012	PAID ON PRINCIPAL		183,280	183,280	178,756	180,793	0	2,487	0	2,487	0	183,280	0	0	0	1,084	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	03/15/2012	PAID ON PRINCIPAL		657,472	657,472	658,006	657,230	0	242	0	242	0	657,472	0	0	0	4,887	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	03/15/2012	PAID ON PRINCIPAL		274,411	274,411	272,867	273,149	0	1,262	0	1,262	0	274,411	0	0	0	2,157	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	03/15/2012	PAID ON PRINCIPAL		310,437	310,437	293,594	297,622	0	12,816	0	12,816	0	310,437	0	0	0	2,273	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	03/15/2012	PAID ON PRINCIPAL		107,512	107,512	101,236	102,610	0	4,902	0	4,902	0	107,512	0	0	0	811	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	03/15/2012	PAID ON PRINCIPAL		417,573	417,573	395,455	401,348	0	16,225	0	16,225	0	417,573	0	0	0	2,238	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	03/15/2012	PAID ON PRINCIPAL		342,777	342,777	338,653	339,506	0	3,271	0	3,271	0	342,777	0	0	0	2,760	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	03/15/2012	PAID ON PRINCIPAL		212,968	212,968	213,967	213,279	0	(311)	0	(311)	0	212,968	0	0	0	2,001	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	03/15/2012	PAID ON PRINCIPAL		159,120	159,120	157,131	158,077	0	1,043	0	1,043	0	159,120	0	0	0	1,059	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	03/15/2012	PAID ON PRINCIPAL		23,558	23,558	23,695	23,641	0	(83)	0	(83)	0	23,558	0	0	0	177	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	03/15/2012	PAID ON PRINCIPAL		115,716	115,716	116,258	115,962	0	(247)	0	(247)	0	115,716	0	0	0	939	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	03/15/2012	PAID ON PRINCIPAL		255,021	255,021	253,587	254,113	0	908	0	908	0	255,021	0	0	0	1,289	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	03/15/2012	PAID ON PRINCIPAL		13,141	13,141	13,902	13,659	0	(518)	0	(518)	0	13,141	0	0	0	99	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	03/15/2012	PAID ON PRINCIPAL		78,461	78,461	83,004	81,542	0	(3,081)	0	(3,081)	0	78,461	0	0	0	586	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	03/15/2012	PAID ON PRINCIPAL		25,456	25,456	26,930	26,539	0	(1,082)	0	(1,082)	0	25,456	0	0	0	190	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	03/15/2012	PAID ON PRINCIPAL		178,303	178,303	179,641	179,111	0	(808)	0	(808)	0	178,303	0	0	0	1,354	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	03/15/2012	PAID ON PRINCIPAL		186,121	186,121	187,517	187,102	0	(982)	0	(982)	0	186,121	0	0	0	791	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	03/15/2012	PAID ON PRINCIPAL		48,560	48,560	47,953	48,227	0	332	0	332	0	48,560	0	0	0	373	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	03/15/2012	PAID ON PRINCIPAL		168,506	168,506	169,480	169,121	0	(616)	0	(616)	0	168,506	0	0	0	1,290	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	03/15/2012	PAID ON PRINCIPAL		438,418	438,418	405,194	413,486	0	24,932	0	24,932	0	438,418	0	0	0	3,209	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	03/15/2012	PAID ON PRINCIPAL		122,109	122,109	115,622	117,451	0	4,658	0	4,658	0	122,109	0	0	0	956	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	03/15/2012	PAID ON PRINCIPAL		245,940	245,940	229,987	232,836	0	13,103	0	13,103	0	245,940	0	0	0	2,023	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	03/15/2012	PAID ON PRINCIPAL		167,708	167,708	158,550	160,949	0	6,759	0	6,759	0	167,708	0	0	0	1,033	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	03/15/2012	PAID ON PRINCIPAL		165,014	165,014	152,619	156,019	0	8,996	0	8,996	0	165,014	0	0	0	1,538	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	03/15/2012	PAID ON PRINCIPAL		53,499	53,499	52,429	52,930	0	569	0	569	0	53,499	0	0	0	401	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477	4.500	03/15/2012	PAID ON PRINCIPAL		52,283	52,283	49,636	50,334	0	1,949	0	1,949	0	52,283	0	0	0	391	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	03/15/2012	PAID ON PRINCIPAL		22,510	22,510	21,371	21,713	0	798	0	798	0	22,510	0	0	0	170	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670	4.500	03/15/2012	PAID ON PRINCIPAL		107,478	107,478	101,768	103,286	0	4,192	0	4,192	0	107,478	0	0	0	804	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018	4.500	03/15/2012	PAID ON PRINCIPAL		114,143	114,143	114,999	114,464	0	(321)	0	(321)	0	114,143	0	0	0	894	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125	4.500	03/15/2012	PAID ON PRINCIPAL		163,916	163,916	165,094	164,373	0	(458)	0	(458)	0	163,916	0	0	0	1,249	10/15/2018	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
36291Q	BW 3	GNMA PASS TH #634653	5.000	03/15/2012	PAID ON PRINCIPAL		657,939	657,939	668,689	664,512	0	(6,573)	0	(6,573)	0	657,939	0	0	0	4,456	12/15/2034	1
36291R	RF 1	GNMA PASS TH #635986	5.000	03/15/2012	PAID ON PRINCIPAL		13,156	13,156	13,371	13,277	0	(121)	0	(121)	0	13,156	0	0	0	107	12/15/2034	1
36291R	2G 6	GNMA PASS TH #636275	5.000	03/15/2012	PAID ON PRINCIPAL		39,688	39,688	39,210	39,377	0	311	0	311	0	39,688	0	0	0	467	03/15/2035	1
36291S	VW 7	GNMA PASS TH #637029	5.000	03/15/2012	PAID ON PRINCIPAL		112,586	112,586	114,425	113,831	0	(1,245)	0	(1,245)	0	112,586	0	0	0	1,278	12/15/2034	1
36292F	S2 4	GNMA PASS TH #647737	5.000	03/15/2012	PAID ON PRINCIPAL		667,432	667,432	659,713	661,565	0	5,867	0	5,867	0	667,432	0	0	0	5,341	08/15/2035	1
36292H	S6 1	GNMA PASS TH #649541	5.000	03/15/2012	PAID ON PRINCIPAL		308,140	308,140	304,576	305,725	0	2,415	0	2,415	0	308,140	0	0	0	2,196	11/15/2035	1
36176E	5W 7	GNMA PASS TH #764361	3.500	03/15/2012	PAID ON PRINCIPAL		306,652	306,652	320,116	320,116	0	(13,464)	0	(13,464)	0	306,652	0	0	0	917	01/15/2042	1
36176E	6E 6	GNMA PASS TH #764369	3.500	03/15/2012	PAID ON PRINCIPAL		20,772	20,772	21,684	21,684	0	(912)	0	(912)	0	20,772	0	0	0	91	01/15/2042	1
36176Q	NH 3	GNMA PASS TH #772892	3.500	03/15/2012	PAID ON PRINCIPAL		16,710	16,710	17,444	17,444	0	(734)	0	(734)	0	16,710	0	0	0	76	01/15/2042	1
36176Q	NT 7	GNMA PASS TH #772902	3.500	03/15/2012	PAID ON PRINCIPAL		8,745	8,745	9,129	9,129	0	(384)	0	(384)	0	8,745	0	0	0	38	01/15/2042	1
36176Q	NX 8	GNMA PASS TH #772906	3.500	03/15/2012	PAID ON PRINCIPAL		16,334	16,334	17,052	17,052	0	(717)	0	(717)	0	16,334	0	0	0	73	01/15/2042	1
36225A	TG 5	GNMA PASS TH #780551	7.500	03/15/2012	PAID ON PRINCIPAL		1,172	1,172	1,201	1,222	0	(50)	0	(50)	0	1,172	0	0	0	15	04/15/2027	1
36225A	YM 6	GNMA PASS TH #780716	7.500	03/15/2012	PAID ON PRINCIPAL		4,562	4,562	4,676	4,781	0	(218)	0	(218)	0	4,562	0	0	0	53	02/15/2028	1
36225B	2L 1	GNMA PASS TH #781679	4.000	03/15/2012	PAID ON PRINCIPAL		316,148	316,148	308,541	311,765	0	4,383	0	4,383	0	316,148	0	0	0	1,768	12/15/2018	1
36241K	BF 4	GNMA PASS TH #781838	8.000	03/15/2012	PAID ON PRINCIPAL		46,939	46,939	51,213	51,497	0	(4,558)	0	(4,558)	0	46,939	0	0	0	670	12/15/2029	1
36241K	BG 2	GNMA PASS TH #781839	8.000	03/15/2012	PAID ON PRINCIPAL		54,377	54,377	58,862	58,444	0	(4,067)	0	(4,067)	0	54,377	0	0	0	732	06/15/2025	1
36241K	BL 1	GNMA PASS TH #781843	6.500	03/15/2012	PAID ON PRINCIPAL		94,957	94,957	100,154	99,274	0	(4,317)	0	(4,317)	0	94,957	0	0	0	1,077	11/15/2028	1
36241K	BM 9	GNMA PASS TH #781844	6.500	03/15/2012	PAID ON PRINCIPAL		791,066	791,066	832,906	833,510	0	(42,444)	0	(42,444)	0	791,066	0	0	0	9,041	03/15/2032	1
36241K	CT 3	GNMA PASS TH #781882	7.500	03/15/2012	PAID ON PRINCIPAL		49,264	49,264	52,773	52,955	0	(3,691)	0	(3,691)	0	49,264	0	0	0	702	03/15/2035	1
36241K	CU 0	GNMA PASS TH #781883	7.500	03/15/2012	PAID ON PRINCIPAL		129,332	129,332	138,522	139,077	0	(9,745)	0	(9,745)	0	129,332	0	0	0	1,749	03/15/2035	1
36241K	CV 8	GNMA PASS TH #781884	7.500	03/15/2012	PAID ON PRINCIPAL		63,841	63,841	68,395	68,801	0	(4,960)	0	(4,960)	0	63,841	0	0	0	796	03/15/2035	1
36241K	DH 8	GNMA PASS TH #781904	5.000	03/15/2012	PAID ON PRINCIPAL		1,030,900	1,030,900	1,014,582	1,018,880	0	12,020	0	12,020	0	1,030,900	0	0	0	8,343	04/15/2035	1
36225C	PC 4	G2 (ARM) #80418	2.375	03/20/2012	PAID ON PRINCIPAL		3,562	3,562	3,570	3,514	0	48	0	48	0	3,562	0	0	0	19	06/20/2030	1
36202K	6Z 3	G2 (ARM) #8988	1.625	03/20/2012	PAID ON PRINCIPAL		4,711	4,711	4,722	4,646	0	65	0	65	0	4,711	0	0	0	20	10/20/2026	1
36202K	6Z 3	G2 (ARM) #8988	2.125	01/20/2012	PAID ON PRINCIPAL		1,205	1,205	1,208	1,189	0	17	0	17	0	1,205	0	0	0	2	10/20/2026	1
83162C	TV 5	SBAP 2011-20B 1	4.220	02/01/2012	PAID ON PRINCIPAL		178,711	178,711	178,711	178,632	0	78	0	78	0	178,711	0	0	0	3,782	02/01/2031	1
831641	DK 8	SBIG 2002-P10B 1	5.199	02/10/2012	PAID ON PRINCIPAL		11,445	11,445	11,445	11,388	0	58	0	58	0	11,445	0	0	0	150	08/01/2012	1
0599999		Total - Bonds - U.S. Government					28,792,371	28,792,371	29,120,273	28,603,616	0	188,754	0	188,754	0	28,792,371	0	0	0	341,927	XXX	XXX

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**Bonds - All Other Government**

013051	CR 6	ALBERTA (PROVINCE OF)	5.930	C..	03/16/2012	REDEEMED		540,038	540,038	547,501	543,035	0	(65)	0	(65)	0	542,970	0	(2,932)	(2,932)	16,012	09/16/2016	1FE
110709	FD 9	BRITISH COLUMBIA (PROV)	5.750	C..	01/09/2012	MATURED		5,000,000	5,000,000	4,974,700	4,999,700	0	300	0	300	0	5,000,000	0	0	0	143,750	01/09/2012	1FE
135087	XH 2	CANADA TREASURY BONDS	5.250	C..	03/09/2012	SCOTIA CAPITAL		1,009,540	1,000,000	1,116,600	1,016,022	0	(7,653)	0	(7,653)	0	1,008,369	0	1,171	1,171	14,815	06/01/2012	1FE
135087	YR 9	CANADA TREASURY BONDS	3.750	C..	02/28/2012	BMO CAPITAL MARKETS		1,139,420	1,000,000	1,141,200	1,140,498	0	(2,925)	0	(2,925)	0	1,137,573	0	1,847	1,847	9,247	06/01/2019	1FE
135087	ZB 3	CANADA TREASURY BONDS	1.500	C..	03/01/2012	MATURED		2,000,000	2,000,000	2,008,100	2,000,644	0	(644)	0	(644)	0	2,000,000	0	0	0	15,000	03/01/2012	1FE
650900	RD 7	NEWFOUNDLAND MUNICIPAL	5.250	C..	03/26/2012	MATURED		1,000,000	1,000,000	997,903	999,680	0	320	0	320	0	1,000,000	0	0	0	26,250	03/26/2012	1FE
97373C	JW 9	WINDSOR (CITY OF)	5.750	C..	03/18/2012	MATURED		1,500,000	1,500,000	1,486,500	1,499,250	0	750	0	750	0	1,500,000	0	0	0	43,125	03/18/2012	1FE

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
D20659 TZ 7	BUNDESSCHATZANW (EUR) 1.000	D..	03/16/2012	MATURED		1,317,400	1,317,400	1,335,522	1,296,913	0	(821)	0	(821)	34,333	1,330,425	(13,025)	0	(13,025)	13,174	03/16/2012	1FE
G92450 HJ 0	UK GILT TREASURY (GBP) 5.000	D..	03/07/2012	MATURED		5,901,750	5,901,750	6,344,595	5,860,012	0	(43,846)	0	(43,846)	285,677	6,101,843	(200,093)	0	(200,093)	147,544	03/07/2012	1FE
1099999	Total - Bonds - All Other Government					19,408,148	19,259,188	19,952,622	19,355,755	0	(54,584)	0	(54,584)	320,010	19,621,181	(213,118)	85	(213,033)	428,917	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
130629 NP 9	CALIFORNIA GO S96 P-FL 4.600		02/21/2012	BAS-MERRILL LYNCH		215,000	215,000	214,222	214,741	0	18	0	18	0	214,758	0	242	242	384	09/01/2015	1FE
93974C TB 6	WASHINGTON GENERAL OBL 5.000		01/01/2012	REDEEMED		3,515,000	3,515,000	3,709,450	3,515,000	0	0	0	0	0	3,515,000	0	0	0	87,875	01/01/2018	2FE
93974C TG 5	WASHINGTON GENERAL OBL 5.000		01/01/2012	REDEEMED		6,485,000	6,485,000	6,843,750	6,485,000	0	0	0	0	0	6,485,000	0	0	0	162,125	01/01/2018	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					10,215,000	10,215,000	10,767,422	10,214,741	0	18	0	18	0	10,214,758	0	242	242	250,384	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
005158 RV 4	ADA & CANYON COS JT SD 3.700		02/15/2012	MATURED		1,090,000	1,090,000	1,112,857	1,090,392	0	(392)	0	(392)	0	1,090,000	0	0	0	20,165	02/15/2012	1FE
073900 QG 0	BEAUFORT CO SCH DIST G 5.000		03/01/2012	REDEEMED		5,446,800	5,340,000	5,873,092	5,458,228	0	(10,093)	0	(10,093)	0	5,448,135	0	(1,335)	(1,335)	133,500	03/01/2014	1FE
234685 FX 8	DALLAS COMM COLLEGE DI 5.000		02/15/2012	REDEEMED		1,365,000	1,365,000	1,476,411	1,366,966	0	(1,966)	0	(1,966)	0	1,365,000	0	0	0	34,125	02/15/2014	1FE
234685 FY 6	DALLAS COMM COLLEGE DI 5.000		02/15/2012	REDEEMED		3,140,000	3,140,000	3,373,114	3,144,082	0	(4,082)	0	(4,082)	0	3,140,000	0	0	0	78,500	02/15/2015	1FE
234685 FZ 3	DALLAS COMM COLLEGE DI 5.000		02/15/2012	REDEEMED		3,300,000	3,300,000	3,525,225	3,303,927	0	(3,927)	0	(3,927)	0	3,300,000	0	0	0	82,500	02/15/2016	1FE
234685 GA 7	DALLAS COMM COLLEGE DI 5.000		02/15/2012	REDEEMED		3,470,000	3,470,000	3,690,727	3,473,817	0	(3,817)	0	(3,817)	0	3,470,000	0	0	0	86,750	02/15/2017	1FE
234685 GB 5	DALLAS COMM COLLEGE DI 5.000		02/15/2012	REDEEMED		3,650,000	3,650,000	3,858,196	3,653,577	0	(3,577)	0	(3,577)	0	3,650,000	0	0	0	91,250	02/15/2018	1FE
234685 GC 3	DALLAS COMM COLLEGE DI 5.000		02/15/2012	REDEEMED		3,835,000	3,835,000	4,026,213	3,838,221	0	(3,221)	0	(3,221)	0	3,835,000	0	0	0	95,875	02/15/2019	1FE
274345 AS 6	EAST PENNSBORO TWSP GO 6.125		03/01/2012	PAID ON PRINCIPAL		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	4,441	03/01/2014	1
425506 YN 6	HENNEPIN CO SOLID WAST 3.750		02/01/2012	MATURED		3,600,000	3,600,000	3,607,776	3,600,000	0	0	0	0	0	3,600,000	0	0	0	67,500	02/01/2012	1FE
486062 Y7 1	KATY ISD GO S2002A (PS) 5.250		02/15/2012	MATURED		2,490,000	2,490,000	2,746,595	2,493,785	0	(3,785)	0	(3,785)	0	2,490,000	0	0	0	65,363	02/15/2012	1FE
486062 Y8 9	KATY ISD GO S2002A (PS) 5.250		02/15/2012	REDEEMED		4,700,000	4,700,000	5,067,916	4,705,358	0	(5,358)	0	(5,358)	0	4,700,000	0	0	0	123,375	02/15/2013	1FE
603823 ZU 2	MINNEAPOLIS ST PAUL ME 6.150		01/01/2012	REDEEMED		278,100	270,000	269,557	269,933	0	0	0	0	0	269,933	0	8,168	8,168	8,303	01/01/2013	1FE
603823 ZV 0	MINNEAPOLIS ST PAUL ME 6.250		01/01/2012	REDEEMED		5,386,900	5,230,000	5,220,952	5,228,013	0	0	0	0	0	5,228,013	0	158,887	158,887	163,438	01/01/2014	1FE
727193 7E 8	PLANO ISD GENERAL OBLI 5.100		02/15/2012	REDEEMED		5,000,000	5,000,000	4,926,000	4,997,500	0	2,500	0	2,500	0	5,000,000	0	0	0	127,500	02/15/2022	1FE
763261 JJ 4	RICHARDSON ISD GO S200 3.750		02/15/2012	REDEEMED		3,230,000	3,230,000	3,214,722	3,228,902	0	1,098	0	1,098	0	3,230,000	0	0	0	60,563	02/15/2015	1FE
78916B YC 2	ST CLOUD GO LIBR SALES 4.000		02/01/2012	MATURED		2,070,000	2,070,000	2,106,577	2,070,518	0	(518)	0	(518)	0	2,070,000	0	0	0	41,400	02/01/2012	1FE
897506 DT 5	TROY REORG SCH DIST#3 5.200		03/01/2012	REDEEMED		5,800,000	5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	0	0	150,800	03/01/2022	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					57,996,800	57,725,000	60,040,930	57,868,217	0	(37,137)	0	(37,137)	0	57,831,080	0	165,720	165,720	1,435,346	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
67109P AA 1	COOK & DUPAGE COS (OAK) 8.000		02/01/2012	PAID ON PRINCIPAL		20,500	20,500	0	0	0	20,500	0	20,500	0	20,500	0	0	0	822	02/01/2023	5*
392056 FS 1	GREATER KY HSG ASSIST 6.100		01/01/2012	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	153	01/01/2024	2FE
576047 NY 6	MASSACHUSETTS WATER PO 5.450		02/01/2012	PAID ON PRINCIPAL		280,000	280,000	278,337	279,812	0	188	0	188	0	280,000	0	0	0	7,630	02/01/2013	1
576047 RZ 9	MASSACHUSETTS WATER PO 5.450		02/01/2012	PAID ON PRINCIPAL		20,000	20,000	19,881	19,987	0	13	0	13	0	20,000	0	0	0	545	02/01/2013	1FE
60636W ER 2	MISSOURI HWYS&TRANS CO 5.000		02/01/2012	REDEEMED		5,935,000	5,935,000	6,443,748	5,941,825	0	(6,825)	0	(6,825)	0	5,935,000	0	0	0	148,375	02/01/2015	1FE
60636W EZ 4	MISSOURI HWYS&TRANS CO 4.625		02/01/2012	REDEEMED		18,660,000	18,660,000	19,274,287	18,667,464	0	(7,464)	0	(7,464)	0	18,660,000	0	0	0	431,513	02/01/2023	1FE
627270 DC 2	MUSCATINE ELEC REV S79 6.700		01/01/2012	PAID ON PRINCIPAL		385,000	385,000	417,429	385,000	0	0	0	0	0	385,000	0	0	0	12,898	01/01/2013	1

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
733581	CP 5		03/15/2012	REDEEMED		7,055,000	7,055,000	7,055,000	7,055,000	0	0	0	0	0	7,055,000	0	0	0	92,597	12/15/2013	1FE
733581	CQ 3		03/15/2012	REDEEMED		6,690,000	6,690,000	6,656,550	6,682,173	0	134	0	134	0	6,682,307	0	7,694	7,694	87,806	12/15/2014	1FE
662858	BY 4		01/09/2012	REDEEMED		5,000,000	5,000,000	5,179,400	5,000,000	0	0	0	0	0	5,000,000	0	0	0	124,028	01/01/2022	1FE
681793	C2 9		02/01/2012	MATURED		260,000	260,000	263,689	260,000	0	0	0	0	0	260,000	0	0	0	7,280	02/01/2012	1
796253	KH 4		02/01/2012	MATURED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	125	02/01/2012	1
796253	V3 3		02/01/2012	MATURED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	625	02/01/2012	1FE
796253	V4 1		02/01/2012	MATURED		975,000	975,000	893,064	974,263	0	737	0	737	0	975,000	0	0	0	24,375	02/01/2012	1FE
821697	MA 4		03/20/2012	DECLARED WITHOUT VALUE		1	155,000	1,643	0	1,643	0	0	1,643	0	1,643	0	(1,642)	(1,642)	0	09/01/2005	6*
31349G	5Z 8	FH (ARM) #755364	2.204	03/15/2012	PAID ON PRINCIPAL		1,015	1,015	1,023	1,005	0	10	0	10	1,015	0	0	0	6	01/01/2029	1
31349G	5Z 8	FH (ARM) #755364	2.244	02/15/2012	PAID ON PRINCIPAL		1,013	1,013	1,021	1,003	0	10	0	10	1,013	0	0	0	4	01/01/2029	1
31349G	5Z 8	FH (ARM) #755364	2.294	01/15/2012	PAID ON PRINCIPAL		1,010	1,010	1,018	1,001	0	9	0	9	1,010	0	0	0	2	01/01/2029	1
31349S	KR 3	FH (3/1 ARM) #781204	2.355	03/15/2012	PAID ON PRINCIPAL		2,084	2,084	2,081	2,051	0	33	0	33	2,084	0	0	0	13	02/01/2034	1
31349S	KR 3	FH (3/1 ARM) #781204	2.404	02/15/2012	PAID ON PRINCIPAL		1,443	1,443	1,441	1,421	0	23	0	23	1,443	0	0	0	6	02/01/2034	1
31349S	KR 3	FH (3/1 ARM) #781204	2.476	01/15/2012	PAID ON PRINCIPAL		1,868	1,868	1,865	1,838	0	29	0	29	1,868	0	0	0	4	02/01/2034	1
31295N	AQ 1	FH (5/1 ARM) #789015	2.355	03/15/2012	PAID ON PRINCIPAL		482	482	483	474	0	8	0	8	482	0	0	0	3	02/01/2032	1
31295N	AQ 1	FH (5/1 ARM) #789015	2.480	01/15/2012	PAID ON PRINCIPAL		276	276	277	272	0	5	0	5	276	0	0	0	1	02/01/2032	1
31292G	PC 4	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		2,688	2,688	2,646	2,649	0	38	0	38	2,688	0	0	0	32	09/15/2025	1
31292G	6K 7	FHLMC GOLD PASSTHRU	7.000	03/15/2012	PAID ON PRINCIPAL		1,839	1,839	1,815	1,813	0	26	0	26	1,839	0	0	0	23	10/15/2029	1
31335G	LZ 6	FHLMC GOLD PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		2,412	2,412	2,374	2,378	0	34	0	34	2,412	0	0	0	25	09/15/2025	1
31335G	NC 5	FHLMC GOLD PASSTHRU	6.500	03/15/2012	PAID ON PRINCIPAL		14,753	14,753	13,776	14,125	0	628	0	628	14,753	0	0	0	146	04/15/2026	1
3128FA	BK 2	FHLMC GOLD PASSTHRU	6.500	03/15/2012	PAID ON PRINCIPAL		274	274	255	266	0	8	0	8	274	0	0	0	3	04/15/2026	1
31294M	GB 1	FHLMC GOLD PASSTHRU	3.500	03/15/2012	PAID ON PRINCIPAL		702,454	702,454	705,856	705,652	0	(3,198)	0	(3,198)	702,454	0	0	0	4,150	05/25/2026	1
3128GW	SZ 2	FHLMC GOLD PASSTHRU	5.000	03/15/2012	PAID ON PRINCIPAL		124,809	124,809	125,452	125,106	0	(297)	0	(297)	124,809	0	0	0	1,093	11/15/2017	1
3128GW	US 5	FHLMC GOLD PASSTHRU	5.000	03/15/2012	PAID ON PRINCIPAL		74,095	74,095	74,141	74,085	0	10	0	10	74,095	0	0	0	604	11/15/2017	1
3128CU	GZ 3	FHLMC GOLD PASSTHRU	6.500	03/15/2012	PAID ON PRINCIPAL		63,106	63,106	65,556	66,291	0	(3,185)	0	(3,185)	63,106	0	0	0	600	04/15/2022	1
31345F	XK 6	FHLMC 75 DAY PASSTHRU	7.500	03/15/2012	PAID ON PRINCIPAL		254	254	252	252	0	2	0	2	254	0	0	0	3	08/15/2018	1
31337S	LL 5	FHR 1727 I CMO	6.500	03/15/2012	PAID ON PRINCIPAL		258,581	258,581	257,975	257,947	0	634	0	634	258,581	0	0	0	2,757	05/15/2024	1
31337B	JR 2	FHR 1998 PE CMO	7.500	03/17/2012	PAID ON PRINCIPAL		9,287	9,287	9,635	9,261	0	25	0	25	9,287	0	0	0	115	10/17/2027	1
31393J	NM 6	FHR 2557 OH CMO	5.500	03/15/2012	PAID ON PRINCIPAL		1,189,758	1,189,758	1,213,181	1,189,420	0	1,338	0	1,338	1,189,758	0	0	0	11,102	06/15/2031	1
31393R	PW 4	FHR 2630 HA CMO	3.000	02/15/2012	PAID ON PRINCIPAL		58,433	58,433	59,547	58,458	0	(25)	0	(25)	58,433	0	0	0	147	01/15/2017	1
31395U	KS 9	FHR 2978 LX CMO	4.500	03/15/2012	PAID ON PRINCIPAL		156,894	156,894	164,151	158,942	0	(2,047)	0	(2,047)	156,894	0	0	0	1,230	12/15/2018	1
31385S	B4 9	FN (ARM) #550959	2.830	03/25/2012	PAID ON PRINCIPAL		2,244	2,244	2,280	2,220	0	24	0	24	2,244	0	0	0	16	08/01/2029	1
31385S	B4 9	FN (ARM) #550959	2.846	02/25/2012	PAID ON PRINCIPAL		2,237	2,237	2,272	2,213	0	24	0	24	2,237	0	0	0	11	08/01/2029	1
31385S	B4 9	FN (ARM) #550959	2.855	01/25/2012	PAID ON PRINCIPAL		3,607	3,607	3,664	3,568	0	39	0	39	3,607	0	0	0	9	08/01/2029	1
31379X	VF 9	FN (10/1 ARM #432714	2.385	03/25/2012	PAID ON PRINCIPAL		6,241	6,241	6,336	6,153	0	87	0	87	6,241	0	0	0	25	12/01/2027	1
31402Q	5N 7	FN (10/1 ARM #735353	5.234	03/25/2012	PAID ON PRINCIPAL		10,067	10,067	10,635	10,583	0	(516)	0	(516)	10,067	0	0	0	88	03/25/2035	1

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1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31405T	ZC 9 FN (10/1 ARM #799139	5.124	03/25/2012	PAID ON PRINCIPAL		571	571	574	571	0	0	0	0	0	571	0	0	0	5	04/01/2035	1
31402D	GG 9 FN (3/1 ARM) #725699	2.432	02/25/2012	PAID ON PRINCIPAL		4,194	4,194	4,213	4,146	0	48	0	48	0	4,194	0	0	0	12	08/01/2034	1
31402D	GG 9 FN (3/1 ARM) #725699	2.476	03/25/2012	PAID ON PRINCIPAL		136,561	136,561	137,158	135,000	0	1,561	0	1,561	0	136,561	0	0	0	830	08/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345	1.994	03/25/2012	PAID ON PRINCIPAL		10,491	10,491	10,498	10,348	0	143	0	143	0	10,491	0	0	0	55	03/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345	2.000	02/25/2012	PAID ON PRINCIPAL		10,563	10,563	10,570	10,419	0	144	0	144	0	10,563	0	0	0	37	03/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345	2.114	01/25/2012	PAID ON PRINCIPAL		10,183	10,183	10,190	10,044	0	139	0	139	0	10,183	0	0	0	18	03/01/2034	1
31405N	4F 9 FN (3/1 ARM) #794722	2.442	03/25/2012	PAID ON PRINCIPAL		10,542	10,542	10,456	10,337	0	206	0	206	0	10,542	0	0	0	47	10/01/2034	1
31385H	6B 3 FN (5/1 ARM) #545466	2.200	03/25/2012	PAID ON PRINCIPAL		400	400	403	395	0	6	0	6	0	400	0	0	0	2	01/01/2032	1
31385H	6B 3 FN (5/1 ARM) #545466	2.201	02/25/2012	PAID ON PRINCIPAL		1,100	1,100	1,107	1,085	0	15	0	15	0	1,100	0	0	0	3	01/01/2032	1
31389D	WA 5 FN (5/1 ARM) #622667	2.125	03/25/2012	PAID ON PRINCIPAL		5,576	5,576	5,604	5,517	0	59	0	59	0	5,576	0	0	0	19	12/01/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO	7.000	03/25/2012	PAID ON PRINCIPAL		12,945	12,945	13,365	13,272	0	(327)	0	(327)	0	12,945	0	0	0	158	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO	7.500	03/19/2012	PAID ON PRINCIPAL		12,359	12,359	12,865	12,824	0	(465)	0	(465)	0	12,359	0	0	0	141	09/19/2025	1
31360M	4P 2 FNMA PASS TH #10730	13.500	03/25/2012	PAID ON PRINCIPAL		263	263	274	270	0	(7)	0	(7)	0	263	0	0	0	6	12/25/2014	1
31371F	B4 3 FNMA PASS TH #250359	7.000	03/25/2012	PAID ON PRINCIPAL		896	896	860	868	0	28	0	28	0	896	0	0	0	10	10/25/2025	1
31371F	E9 9 FNMA PASS TH #250460	7.000	03/25/2012	PAID ON PRINCIPAL		8,570	8,570	8,222	8,304	0	266	0	266	0	8,570	0	0	0	112	01/25/2026	1
31371M	DT 1 FNMA PASS TH #255814	5.500	03/25/2012	PAID ON PRINCIPAL		62,952	62,952	62,937	62,869	0	83	0	83	0	62,952	0	0	0	590	08/25/2035	1
31371M	3W 5 FNMA PASS TH #256513	5.500	03/25/2012	PAID ON PRINCIPAL		20,233	20,233	19,759	19,771	0	463	0	463	0	20,233	0	0	0	190	12/25/2036	1
31373D	EF 8 FNMA PASS TH #290034	7.500	03/25/2012	PAID ON PRINCIPAL		2,292	2,292	2,255	2,266	0	27	0	27	0	2,292	0	0	0	29	08/25/2024	1
31373U	BT 3 FNMA PASS TH #303450	7.000	03/25/2012	PAID ON PRINCIPAL		1,235	1,235	1,185	1,195	0	40	0	40	0	1,235	0	0	0	14	08/25/2025	1
31375F	MB 1 FNMA PASS TH #333454	7.000	03/25/2012	PAID ON PRINCIPAL		808	808	775	781	0	26	0	26	0	808	0	0	0	9	02/25/2026	1
31382M	ZX 5 FNMA PASS TH #486858	7.000	03/25/2012	PAID ON PRINCIPAL		3,911	3,911	3,957	3,946	0	(36)	0	(36)	0	3,911	0	0	0	46	03/25/2029	1
31383P	2Y 1 FNMA PASS TH #509391	7.000	03/25/2012	PAID ON PRINCIPAL		437	437	430	429	0	8	0	8	0	437	0	0	0	5	09/25/2029	1
31383V	ED 1 FNMA PASS TH #514132	7.000	03/25/2012	PAID ON PRINCIPAL		6,534	6,534	6,430	6,420	0	114	0	114	0	6,534	0	0	0	111	08/25/2029	1
31384D	EP 3 FNMA PASS TH #520442	7.000	03/25/2012	PAID ON PRINCIPAL		366	366	371	375	0	(8)	0	(8)	0	366	0	0	0	4	10/25/2029	1
31389S	3C 6 FNMA PASS TH #634495	5.500	03/25/2012	PAID ON PRINCIPAL		59,099	59,099	60,248	59,883	0	(784)	0	(784)	0	59,099	0	0	0	493	03/25/2017	1
31391T	UL 0 FNMA PASS TH #676587	5.500	03/25/2012	PAID ON PRINCIPAL		88,247	88,247	88,606	88,482	0	(235)	0	(235)	0	88,247	0	0	0	827	12/25/2032	1
31402R	F9 5 FNMA PASS TH #735592	5.000	03/25/2012	PAID ON PRINCIPAL		1,614,394	1,614,394	1,543,007	1,567,811	0	46,582	0	46,582	0	1,614,394	0	0	0	12,350	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826	6.000	03/25/2012	PAID ON PRINCIPAL		109,177	109,177	108,764	108,766	0	411	0	411	0	109,177	0	0	0	1,038	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464	6.000	03/25/2012	PAID ON PRINCIPAL		104,162	104,162	106,847	107,486	0	(3,324)	0	(3,324)	0	104,162	0	0	0	560	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163	5.500	03/25/2012	PAID ON PRINCIPAL		59,560	59,560	60,165	59,911	0	(350)	0	(350)	0	59,560	0	0	0	410	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080	5.000	03/25/2012	PAID ON PRINCIPAL		714,170	714,170	743,644	741,883	0	(27,713)	0	(27,713)	0	714,170	0	0	0	5,779	07/25/2035	1
31408G	ZW 0 FNMA PASS TH #851357	6.000	03/25/2012	PAID ON PRINCIPAL		68,327	68,327	69,168	68,965	0	(637)	0	(637)	0	68,327	0	0	0	960	02/25/2036	1
31408J	D4 0 FNMA PASS TH #852523	5.500	03/25/2012	PAID ON PRINCIPAL		48,769	48,769	48,487	48,512	0	257	0	257	0	48,769	0	0	0	477	01/25/2036	1
31409T	QM 3 FNMA PASS TH #878060	5.500	03/25/2012	PAID ON PRINCIPAL		31,128	31,128	30,611	30,741	0	388	0	388	0	31,128	0	0	0	408	03/25/2036	1
31410P	VC 4 FNMA PASS TH #893511	6.000	03/25/2012	PAID ON PRINCIPAL		6,599	6,599	6,606	6,610	0	(11)	0	(11)	0	6,599	0	0	0	70	08/25/2036	1
31410U	3G 5 FNMA PASS TH #898199	6.000	03/25/2012	PAID ON PRINCIPAL		46,069	46,069	46,300	46,244	0	(175)	0	(175)	0	46,069	0	0	0	553	11/25/2036	1

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31411A RJ 6	FNMA PASS TH #902389 5.500		03/25/2012	PAID ON PRINCIPAL		67,808	67,808	66,929	67,051	0	757	0	757	0	67,808	0	0	0	651	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		03/25/2012	PAID ON PRINCIPAL		17,443	17,443	17,067	17,106	0	337	0	337	0	17,443	0	0	0	144	06/25/2037	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		03/25/2012	PAID ON PRINCIPAL		25,689	25,689	25,929	25,937	0	(249)	0	(249)	0	25,689	0	0	0	232	10/25/2031	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		120,144	120,144	115,813	116,854	0	3,290	0	3,290	0	120,144	0	0	0	1,325	02/25/2042	1
3133TL 4S 4	FSPC T-017 A5 7.160		03/25/2012	PAID ON PRINCIPAL		57,047	57,047	57,039	56,879	0	168	0	168	0	57,047	0	0	0	672	07/25/2029	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2012	PAID ON PRINCIPAL		80,800	80,800	80,310	80,328	0	472	0	472	0	80,800	0	0	0	857	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2012	PAID ON PRINCIPAL		47,876	47,876	47,808	47,810	0	66	0	66	0	47,876	0	0	0	569	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2012	PAID ON PRINCIPAL		16,686	16,686	17,661	18,288	0	(1,602)	0	(1,602)	0	16,686	0	0	0	145	04/25/2033	1
38374L VC 2	GNR 2005-44 VA CMO 5.500		03/20/2012	PAID ON PRINCIPAL		926,844	926,844	934,555	925,787	0	1,056	0	1,056	0	926,844	0	0	0	9,956	05/20/2033	1
36230S DW 1	G2 757317 4.317		03/20/2012	PAID ON PRINCIPAL		2,665	2,665	2,739	2,731	0	(66)	0	(66)	0	2,665	0	0	0	16	02/20/2061	1
60415M RT 3	MINNESOTA HSG FIN AGCY 6.000		01/01/2012	PAID ON PRINCIPAL		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	450	01/01/2016	1FE
911760 PZ 3	VENDE 2001-1 2K CMO 7.000		03/15/2012	PAID ON PRINCIPAL		599,162	599,162	605,580	597,673	0	1,489	0	1,489	0	599,162	0	0	0	7,726	10/15/2015	1
911760 RA 6	VENDE 2001-3 L CMO 6.500		03/15/2012	PAID ON PRINCIPAL		860,370	860,370	896,475	859,449	0	921	0	921	0	860,370	0	0	0	9,799	05/15/2014	1
31392D YG 1	FNGT 2002-T11 IO 877		03/25/2012	PAID ON PRINCIPAL		108,493	108,493	84,334	102,716	0	5,777	0	5,777	0	108,493	0	0	0	0	04/25/2012	1
31392D YG 1	FNGT 2002-T11 IO 878		01/25/2012	PAID ON PRINCIPAL		70,145	70,145	54,525	66,409	0	3,735	0	3,735	0	70,145	0	0	0	0	04/25/2012	1
38373W NX 2	GNR 2002-25 C (PROJECT) 6.569		03/16/2012	PAID ON PRINCIPAL		1,176,218	1,176,218	1,275,323	1,180,110	0	(3,893)	0	(3,893)	0	1,176,218	0	0	0	12,216	09/16/2026	1
38373S B6 3	GNR 2003-17 B (PROJECT) 4.999		03/16/2012	PAID ON PRINCIPAL		58,588	58,588	61,484	58,578	0	10	0	10	0	58,588	0	0	0	489	10/16/2027	1
38374B BE 2	GNR 2003-49 B (PROJECT) 4.543		03/16/2012	PAID ON PRINCIPAL		2,240,319	2,240,319	2,240,144	2,236,896	0	3,422	0	3,422	0	2,240,319	0	0	0	10,068	03/16/2029	1
38373M LA 6	GNR 2004-20 C (PROJECT) 4.430		03/16/2012	PAID ON PRINCIPAL		365,335	365,335	359,992	364,896	0	439	0	439	0	365,335	0	0	0	3,290	04/16/2034	1
38373M LZ 1	GNR 2004-78 C (PROJECT) 4.658		03/16/2012	PAID ON PRINCIPAL		711,345	711,345	710,262	710,002	0	1,343	0	1,343	0	711,345	0	0	0	4,693	04/16/2029	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					58,850,385	59,005,384	60,154,919	58,807,216	1,643	35,475	0	37,118	0	58,844,334	0	6,052	6,052	1,050,662	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
01877K AB 9	ALLIANCE PIPELINE (144 6.996		01/03/2012	PAID ON PRINCIPAL		28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	0	999	12/31/2019	2FE
01877K AD 5	ALLIANCE PIPELINE (144 4.591		01/03/2012	PAID ON PRINCIPAL		46,600	46,600	44,934	45,351	0	1,249	0	1,249	0	46,600	0	0	0	1,070	12/31/2025	2FE
035229 CE 1	ANHEUSER BUSCH CO 7.500		03/15/2012	MATURED		3,000,000	3,000,000	3,531,600	3,012,969	0	(12,969)	0	(12,969)	0	3,000,000	0	0	0	112,500	03/15/2012	1FE
040555 CD 4	ARIZONA PUBLIC SERVICE 6.500		03/01/2012	MATURED		900,000	900,000	979,308	906,431	0	(6,431)	0	(6,431)	0	900,000	0	0	0	29,250	03/01/2012	2FE
575800 AE 7	BECO 2005-1 A4 4.400		03/15/2012	PAID ON PRINCIPAL		300,805	300,805	300,724	300,761	0	44	0	44	0	300,805	0	0	0	6,618	03/15/2015	1FE
12189T AH 7	BNSF 1998-A TRUST 6.600		01/03/2012	VARIOUS		234,240	234,240	234,240	234,240	0	0	0	0	234,240	0	0	0	7,730	01/02/2019	1FE	
12189P AM 4	BNSF 2002-2 TRUST 5.140		01/15/2012	PAID ON PRINCIPAL		71,920	71,920	72,644	72,362	0	(441)	0	(441)	0	71,920	0	0	0	1,848	01/15/2021	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		01/15/2012	PAID ON PRINCIPAL		280,956	280,956	281,329	281,264	0	(308)	0	(308)	0	280,956	0	0	0	6,427	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		02/27/2012	PAID ON PRINCIPAL		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	1,521	02/26/2021	1
05577@ AH 3	BNSF 2009-A SER B 6.550		02/27/2012	PAID ON PRINCIPAL		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	1,464	02/26/2021	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		02/27/2012	PAID ON PRINCIPAL		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	457	02/26/2021	1
05577@ AK 6	BNSF 2009-A SER D 6.550		02/27/2012	PAID ON PRINCIPAL		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	460	02/26/2021	1
05577@ AM 2	BNSF 2009-A SER E 6.550		02/27/2012	PAID ON PRINCIPAL		5,835	5,835	5,835	5,835	0	0	0	0	0	5,835	0	0	0	191	02/26/2021	1
04882P CB 3	BP AMOCO (ARCO) 8.450		02/21/2012	MATURED		3,500,000	3,500,000	4,387,180	3,517,408	0	(17,408)	0	(17,408)	0	3,500,000	0	0	0	78,867	02/21/2012	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
172967 BJ 9	CITIGROUP INC 6.000		02/21/2012	MATURED		1,000,000	1,000,000	1,074,400	1,001,636	0	(1,636)	0	(1,636)	0	1,000,000	0	0	0	30,000	02/21/2012	1FE
202795 HE 3	COMMONWEALTH EDISON 6.150		03/15/2012	MATURED		5,000,000	5,000,000	5,408,300	5,010,332	0	(10,332)	0	(10,332)	0	5,000,000	0	0	0	153,750	03/15/2012	2FE
210518 CD 6	CONSUMERS ENERGY CO 5.000		02/15/2012	MATURED		2,000,000	2,000,000	1,945,940	1,998,306	0	1,694	0	1,694	0	2,000,000	0	0	0	50,000	02/15/2012	2FE
210805 A@ 6	CONTINENTAL AIR PASS C 7.020		01/01/2012	REDEEMED		201,241	201,241	201,241	195,103	6,138	0	6,138	0	201,241	0	0	0	0	3,532	06/01/2015	3
22541L AC 7	CREDIT SUISSE USA INC 6.500		01/15/2012	MATURED		231,000	231,000	254,306	231,090	0	(90)	0	(90)	0	231,000	0	0	0	7,508	01/15/2012	1FE
126408 GB 3	CSX CORP 6.300		03/15/2012	MATURED		4,000,000	4,000,000	4,336,320	4,008,413	0	(8,413)	0	(8,413)	0	4,000,000	0	0	0	126,000	03/15/2012	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		03/10/2012	PAID ON PRINCIPAL		29,199	29,199	29,519	29,609	0	(409)	0	(409)	0	29,199	0	0	0	258	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		03/10/2012	PAID ON PRINCIPAL		19,817	19,817	19,817	19,817	0	0	0	0	0	19,817	0	0	0	277	07/10/2031	2FE
233835 AT 4	DAIMLERCHRYSLER N.A. 7.300		01/15/2012	MATURED		7,000,000	7,000,000	7,870,600	7,005,157	0	(5,157)	0	(5,157)	0	7,000,000	0	0	0	255,500	01/15/2012	1
28932M AA 3	ELM RD GENERATING STAT 5.209		02/13/2012	PAID ON PRINCIPAL		65,863	65,863	65,863	65,863	0	0	0	0	0	65,863	0	0	0	1,715	02/11/2030	1FE
26884A AN 3	ERP OPERATING LP 6.625		03/15/2012	MATURED		110,000	110,000	121,590	110,248	0	(248)	0	(248)	0	110,000	0	0	0	3,644	03/15/2012	2FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		03/20/2012	PAID ON PRINCIPAL		156,239	156,239	156,239	156,239	0	0	0	0	0	156,239	0	0	0	1,698	09/20/2020	3FE
37033A AS 3	GENERAL MILLS INC 6.000		02/15/2012	MATURED		949,000	949,000	986,488	949,752	0	(752)	0	(752)	0	949,000	0	0	0	28,470	02/15/2012	2FE
42307T AF 5	H J HEINZ CO 6.000		03/15/2012	MATURED		6,000,000	6,000,000	6,596,295	6,015,542	0	(15,542)	0	(15,542)	0	6,000,000	0	0	0	180,000	03/15/2012	2FE
46625H AN 0	JP MORGAN CHASE 6.625		03/15/2012	MATURED		3,000,000	3,000,000	3,226,950	3,006,754	0	(6,754)	0	(6,754)	0	3,000,000	0	0	0	99,375	03/15/2012	1FE
48666K AL 3	KB HOME 5.875		02/16/2012	TENDERED		1,530,000	1,530,000	1,429,326	1,409,681	73,870	1,669	0	75,539	0	1,485,220	0	44,780	44,780	52,684	01/15/2015	4FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		03/01/2012	PAID ON PRINCIPAL		203,993	203,993	201,946	202,765	0	1,228	0	1,228	0	203,993	0	0	0	1,664	04/30/2018	1FE
494368 AR 4	KIMBERLY CLARK 5.625		02/15/2012	MATURED		3,900,000	3,900,000	4,349,908	3,914,421	0	(14,421)	0	(14,421)	0	3,900,000	0	0	0	109,688	02/15/2012	1FE
29333# AA 1	LOUISIANA TAX CREDIT N		03/01/2012	REDEEMED		49,473	49,473	49,473	49,473	0	0	0	0	0	49,473	0	0	0	7,830	03/01/2013	1
649840 CL 7	NEW YORK STATE ELECTRI 5.500		02/27/2012	REDEEMED		1,036,530	1,000,000	994,770	999,349	0	80	0	80	0	999,429	0	37,101	37,101	15,583	11/15/2012	2FE
68389X AC 9	ORACLE CORP 5.750		02/09/2012	BARCLAYS CAPITAL INC.		614,100	500,000	598,225	594,675	0	(1,664)	0	(1,664)	0	593,012	0	21,088	21,088	9,503	04/15/2018	1FE
693401 AH 4	PERF 2005-2 A3 5.120		03/26/2012	PAID ON PRINCIPAL		231,490	231,490	251,559	244,081	0	(12,591)	0	(12,591)	0	231,490	0	0	0	2,963	12/25/2014	1FE
774477 AG 8	ROCKWOOD SPECIALTIES G 7.500		03/24/2012	REDEEMED		2,389,500	2,360,000	2,388,200	2,370,502	0	(2,937)	0	(2,937)	0	2,367,564	0	21,936	21,936	63,425	11/15/2014	4FE
87612E AH 9	TARGET CORP 5.875		03/01/2012	MATURED		3,000,000	3,000,000	3,302,400	3,007,056	0	(7,056)	0	(7,056)	0	3,000,000	0	0	0	88,125	03/01/2012	1FE
89566E AA 6	TRISTATE GENERATION (1 6.040		01/31/2012	PAID ON PRINCIPAL		163,660	163,660	163,660	163,660	0	0	0	0	0	163,660	0	0	0	4,943	01/31/2018	1FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		01/02/2012	PAID ON PRINCIPAL		272,097	272,097	272,097	272,097	0	0	0	0	0	272,097	0	0	0	7,419	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		03/22/2012	PAID ON PRINCIPAL		120,913	120,913	120,913	120,913	0	0	0	0	0	120,913	0	0	0	2,300	01/02/2022	1
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2012	PAID ON PRINCIPAL		34,113	34,113	35,823	35,793	0	(1,680)	0	(1,680)	0	34,113	0	0	0	801	01/02/2024	1FE
878742 AQ 8	TECK RESOURCES 10.750	A	03/19/2012	REDEEMED		1,439,320	1,138,000	1,476,555	1,402,068	0	(18,003)	0	(18,003)	0	1,384,065	0	55,254	55,254	42,138	05/15/2019	2FE
92658T AG 3	VIDEOTRON LTEE 6.875	A	03/30/2012	REDEEMED		781,000	781,000	781,000	781,000	0	0	0	0	0	781,000	0	0	0	38,033	01/15/2014	3FE
714264 AH 1	PERNOD-RICARD SA (144A 4.250	F	02/01/2012	RBC CAPITAL MARKETS		1,031,140	1,000,000	995,800	995,800	0	6	0	6	0	995,806	0	35,334	35,334	2,833	07/15/2022	2FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		331,210	331,210	321,688	325,679	0	5,531	0	5,531	0	331,210	0	0	0	2,483	07/25/2018	1FM
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		03/25/2012	PAID ON PRINCIPAL		179,432	179,432	170,629	174,195	0	5,237	0	5,237	0	179,432	0	0	0	1,294	06/25/2033	1FM
05946X A3 7	B AFC 2005-4 2A3 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		841,183	841,183	841,183	834,028	5,487	1,668	0	7,155	0	841,183	0	0	0	8,307	08/25/2035	4AM
073882 AY 8	BSARM 2006-4 4A3 CMO 5.651		03/25/2012	PAID ON PRINCIPAL		74,866	74,866	59,305	53,317	5,306	16,243	0	21,550	0	74,866	0	0	0	873	10/25/2046	3FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
073882	AY 8	BSARM 2006-4 4A3 CMO	5.653	01/25/2012	PAID ON PRINCIPAL		34,407	34,407	27,256	24,503	2,439	7,465	0	9,904	34,407	0	0	0	162	10/25/2046	3FM
12498N	AB 9	CBASS 2006-CB2 AF2	5.501	03/26/2012	PAID ON PRINCIPAL		75,263	75,263	47,974	47,282	0	27,981	0	27,981	75,263	0	0	0	347	12/25/2036	1FM
16162W	BW 8	CHASE 2003-S12 1A2 CMO	4.750	03/25/2012	PAID ON PRINCIPAL		492,272	492,272	488,580	489,793	0	2,479	0	2,479	492,272	0	0	0	3,902	12/25/2018	1FM
172973	RP 6	CMSI 2003-8 A12 NAS CM	5.500	03/25/2012	PAID ON PRINCIPAL		1,107,300	1,107,300	1,075,812	1,098,244	0	9,056	0	9,056	1,107,300	0	0	0	7,509	08/25/2033	1FM
172973	W5 4	CMSI 2005-4 1A6 CMO	5.500	03/25/2012	PAID ON PRINCIPAL		84,792	84,792	62,958	66,798	0	17,994	0	17,994	84,792	0	0	0	738	07/25/2035	1FM
172973	5F 2	CMSI 2006-1 2A1 CMO	5.000	03/25/2012	PAID ON PRINCIPAL		35,634	35,634	33,941	32,213	0	3,421	0	3,421	35,634	0	0	0	299	02/25/2021	1FM
22541S	CC 0	CSFB 2004-2R A1 CMO	4.141	03/30/2012	PAID ON PRINCIPAL		53,539	53,539	53,272	53,280	0	259	0	259	53,539	0	0	0	470	12/28/2033	1FM
22541S	CC 0	CSFB 2004-2R A1 CMO	4.153	01/28/2012	PAID ON PRINCIPAL		29,230	29,230	29,084	29,089	0	141	0	141	29,230	0	0	0	101	12/28/2033	1FM
225458	FE 3	CSFB 2005-2 3A1 CMO	5.000	03/25/2012	PAID ON PRINCIPAL		387,749	387,749	387,363	387,345	0	404	0	404	387,749	0	0	0	3,280	02/25/2020	1FM
12667F	J6 3	CWALT 2004-30CB 3A1 CMO	5.000	03/26/2012	PAID ON PRINCIPAL		381,687	381,687	312,983	301,054	0	80,633	0	80,633	381,687	0	0	0	2,459	02/25/2020	1FM
12669F	DS 9	CWHL 2003-J10 1A9 CMO	5.250	03/25/2012	PAID ON PRINCIPAL		967,534	967,534	916,133	932,064	0	35,469	0	35,469	967,534	0	0	0	9,930	11/25/2033	1FM
12669F	GV 9	CWHL 2003-J13 2A1 CMO	5.250	03/26/2012	PAID ON PRINCIPAL		315,011	315,011	316,783	315,943	0	(932)	0	(932)	315,011	0	0	0	2,738	01/25/2024	1FM
12669A	AA 6	CWHL 2005-19 1A1 CMO	5.500	03/25/2012	PAID ON PRINCIPAL		157,050	157,050	136,094	119,238	(0)	37,811	0	37,811	157,050	0	0	0	1,413	08/25/2035	1FM
12669A	JR 0	CWHL 2005-24 A1 CMO	5.500	03/26/2012	PAID ON PRINCIPAL		465,290	465,290	416,435	411,190	3,384	50,717	0	54,101	465,290	0	0	0	3,895	11/25/2035	6FE
12545E	AD 8	CWHL 2007-J2 2A3 CMO	6.000	03/28/2012	VARIOUS		146,723	355,804	275,815	245,642	0	45,394	0	45,394	291,035	0	(144,313)	(144,313)	4,112	07/25/2037	1FM
32051D	A6 9	FHASI 2003-7 1A12 CMO	5.000	03/25/2012	PAID ON PRINCIPAL		898,223	898,223	809,524	876,779	0	21,444	0	21,444	898,223	0	0	0	7,583	09/25/2033	1FM
32051G	LD 5	FHASI 2005-2 2A1 CMO	5.000	03/25/2012	PAID ON PRINCIPAL		368,124	368,124	368,009	367,793	0	332	0	332	368,124	0	0	0	1,900	05/25/2020	1FM
36185N	M8 0	GMACM 2003-J10 A2 CMO	4.750	03/25/2012	PAID ON PRINCIPAL		260,223	260,223	258,129	258,756	0	1,466	0	1,466	260,223	0	0	0	1,782	01/25/2019	1FM
3622EB	AC 2	GSAA 2007-4 A3A CMO	.541	03/26/2012	PAID ON PRINCIPAL		13,094	13,094	5,385	4,142	0	8,953	0	8,953	13,094	0	0	0	19	03/25/2037	1FM
3622EB	AC 2	GSAA 2007-4 A3A CMO	.544	02/27/2012	PAID ON PRINCIPAL		18,432	18,432	7,580	5,830	0	12,602	0	12,602	18,432	0	0	0	19	03/25/2037	1FM
3622EB	AC 2	GSAA 2007-4 A3A CMO	.576	01/25/2012	PAID ON PRINCIPAL		14,231	14,231	5,853	4,501	0	9,730	0	9,730	14,231	0	0	0	7	03/25/2037	1FM
36228F	AE 6	GSMPS 1998-2 A CMO	7.750	03/19/2012	PAID ON PRINCIPAL		21,419	21,419	21,187	21,217	0	202	0	202	21,419	0	0	0	294	05/19/2027	1FM
36228F	CL 8	GSMPS 1999-3 A CMO (14	8.000	03/19/2012	PAID ON PRINCIPAL		2,582	2,582	2,645	2,559	103	(80)	0	23	2,582	0	0	0	29	08/19/2029	1FM
36228F	EC 6	GSMPS 2001-2 A CMO	7.500	03/19/2012	PAID ON PRINCIPAL		15,388	15,388	15,965	15,390	1,041	(1,043)	0	(2)	15,388	0	0	0	219	06/15/2032	2FM
36242D	UQ 4	GSR 2005-AR1 4A1 CMO	5.003	01/25/2012	PAID ON PRINCIPAL		1,703	1,703	1,726	1,640	0	63	0	63	1,703	0	0	0	7	01/25/2035	1FM
36242D	UQ 4	GSR 2005-AR1 4A1 CMO	5.004	03/25/2012	PAID ON PRINCIPAL		42,988	42,988	43,572	41,407	0	1,581	0	1,581	42,988	0	0	0	522	01/25/2035	1FM
36298B	AG 5	GSR 2006-6F 2A4 CMO	6.000	03/25/2012	PAID ON PRINCIPAL		390,797	390,797	366,404	366,404	0	24,394	0	24,394	390,797	0	0	0	3,236	06/20/2036	3FM
362290	AP 3	GSR 2007-AR1 6A1 CMO	4.725	03/25/2012	PAID ON PRINCIPAL		977,524	977,524	891,195	802,850	0	174,673	0	174,673	977,524	0	0	0	11,508	03/25/2037	1FM
362290	AP 3	GSR 2007-AR1 6A1 CMO	4.736	01/25/2012	PAID ON PRINCIPAL		1,405,593	1,405,593	1,281,460	1,154,428	(0)	251,165	0	251,165	1,405,593	0	0	0	5,549	03/25/2037	1FM
46628M	AE 6	JPMAC 2006-CW1 A4	.391	03/26/2012	PAID ON PRINCIPAL		162,888	162,888	132,754	143,329	0	19,560	0	19,560	162,888	0	0	0	172	05/25/2036	1FM
46628M	AE 6	JPMAC 2006-CW1 A4	.394	02/27/2012	PAID ON PRINCIPAL		112,998	112,998	92,094	99,429	0	13,569	0	13,569	112,998	0	0	0	85	05/25/2036	1FM
46628M	AE 6	JPMAC 2006-CW1 A4	.426	01/25/2012	PAID ON PRINCIPAL		57,312	57,312	46,709	50,430	0	6,882	0	6,882	57,312	0	0	0	20	05/25/2036	1FM
466247	UP 6	JPMMT 2005-S2 1A3 CMO	5.000	03/25/2012	PAID ON PRINCIPAL		521,424	521,424	505,781	493,887	0	27,537	0	27,537	521,424	0	0	0	3,467	08/25/2020	1FM
46630G	AD 7	JPMMT 2007-A1 2A2 (CMO	2.761	03/25/2012	PAID ON PRINCIPAL		28,363	28,363	25,030	25,030	0	3,333	0	3,333	28,363	0	0	0	65	07/25/2035	1AM
52521R	AE 1	LMT 2007-5 1A3 CMO	5.750	03/25/2012	PAID ON PRINCIPAL		597,206	597,206	543,445	525,931	12,564	58,711	0	71,275	597,206	0	0	0	5,780	05/25/2037	2FM
576434	EM 2	MALT 2003-4 4A1 CMO	5.500	03/25/2012	PAID ON PRINCIPAL		265,918	265,918	266,366	265,952	0	(35)	0	(35)	265,918	0	0	0	2,295	06/25/2018	1FM

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		21,375	21,375	21,586	21,753	0	(378)	0	(378)	0	21,375	0	0	0	192	12/25/2017	1FM
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		761,258	761,258	749,150	756,320	0	4,938	0	4,938	0	761,258	0	0	0	4,038	05/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		554,845	554,845	554,894	553,939	0	906	0	906	0	554,845	0	0	0	3,838	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 (CMO) 5.250		03/26/2012	PAID ON PRINCIPAL		32,689	32,689	31,709	31,709	0	981	0	981	0	32,689	0	0	0	142	11/25/2035	4AM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		54,758	54,758	56,041	56,716	0	(1,958)	0	(1,958)	0	54,758	0	0	0	578	02/25/2034	1FM
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		157,722	157,722	159,792	159,746	0	(2,024)	0	(2,024)	0	157,722	0	0	0	1,362	04/25/2033	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		313,150	313,150	309,774	311,021	0	2,129	0	2,129	0	313,150	0	0	0	2,073	10/25/2018	1FM
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		416,786	416,786	418,642	416,468	0	317	0	317	0	416,786	0	0	0	3,410	02/25/2020	1FM
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		95,113	95,113	93,984	94,466	0	647	0	647	0	95,113	0	0	0	729	10/25/2018	1FM
94981A AA 1	WFMBS 2003-14 1A1 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		674,171	674,171	667,806	669,913	0	4,258	0	4,258	0	674,171	0	0	0	5,301	12/25/2018	1FM
94980W AB 2	WFMBS 2003-15 1A2 CMO 4.750		03/25/2012	PAID ON PRINCIPAL		693,303	693,303	689,376	690,234	0	3,069	0	3,069	0	693,303	0	0	0	5,677	11/25/2018	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		537,684	537,684	525,369	528,655	0	9,028	0	9,028	0	537,684	0	0	0	4,285	09/25/2020	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		262,987	262,987	257,104	253,084	4,021	5,883	0	9,904	0	262,987	0	0	0	2,544	08/25/2036	3FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		03/25/2012	PAID ON PRINCIPAL		109,642	109,642	92,865	92,731	0	16,912	0	16,912	0	109,642	0	0	0	1,292	03/25/2036	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		03/25/2012	PAID ON PRINCIPAL		221,816	221,816	186,325	163,719	0	58,097	0	58,097	0	221,816	0	0	0	1,916	09/25/2037	1FM
05522P AC 6	BACS-0101 CMO (ARS) (1 8.000	D.	03/16/2012	PAID ON PRINCIPAL		20,939	20,939	18,558	6,855	8,803	5,419	0	14,222	6,903	27,980	(7,041)	0	(7,041)	288	05/01/2020	6FE
199650 AJ 1	CCIC 2002-CCL1 A-2 5.943	C.	02/13/2012	PAID ON PRINCIPAL		2,018,160	2,018,160	2,018,160	2,016,223	0	1,937	0	1,937	0	2,018,160	0	0	0	19,465	05/12/2034	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C.	03/12/2012	PAID ON PRINCIPAL		71,495	71,495	71,492	71,430	0	64	0	64	0	71,495	0	0	0	530	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	03/12/2012	PAID ON PRINCIPAL		13,871	13,871	13,871	13,856	0	15	0	15	0	13,871	0	0	0	107	09/12/2019	1FE
83415G BH 1	SOLAR TRUST S2003-CC1 5.330	C.	03/12/2012	PAID ON PRINCIPAL		190,648	190,648	190,633	190,369	0	279	0	279	0	190,648	0	0	0	1,871	01/12/2013	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		03/15/2012	PAID ON PRINCIPAL		897,039	897,039	928,317	897,102	0	(63)	0	(63)	0	897,039	0	0	0	12,193	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		03/10/2012	PAID ON PRINCIPAL		212,657	212,657	274,328	208,019	0	4,639	0	4,639	0	212,657	0	0	0	2,417	01/10/2028	4AM
066053 AB 5	BAMH 1998-1 M 6.940		03/10/2012	PAID ON PRINCIPAL		263,955	263,955	267,915	264,024	0	(69)	0	(69)	0	263,955	0	0	0	2,701	04/10/2023	3AM
20846Q HN 1	CNF 2001-3 A4 6.910		03/01/2012	PAID ON PRINCIPAL		157,222	157,222	157,213	157,217	0	5	0	5	0	157,222	0	0	0	1,884	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		03/01/2012	PAID ON PRINCIPAL		93,395	93,395	93,599	93,447	0	(52)	0	(52)	0	93,395	0	0	0	938	03/01/2033	4AM
393505 BC 5	GT 1993-2 B 8.000		03/28/2012	VARIOUS		99,567	108,881	101,237	73,722	0	31,800	0	31,800	0	105,523	0	(5,956)	(5,956)	2,495	07/15/2018	6FE
393505 T3 6	GT 1999-1 A6 6.370		03/01/2012	PAID ON PRINCIPAL		2,050,051	2,050,051	2,000,053	2,057,005	(0)	(6,954)	0	(6,954)	0	2,050,051	0	0	0	21,845	07/01/2025	5AM
393505 Y2 2	GT 1999-3 M1 6.960		03/28/2012	WRITTEN OFF		21	174,423	57,849	17	0	0	0	0	17	0	0	4	1,768	02/01/2031	6FE	
393505 Z4 7	GT 1999-4 A7 7.410		03/01/2012	PAID ON PRINCIPAL		222,262	222,262	185,911	166,172	0	56,090	0	56,090	0	222,262	0	0	0	2,705	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		03/01/2012	PAID ON PRINCIPAL		115,551	115,551	115,498	85,576	0	29,974	0	29,974	0	115,551	0	0	0	1,535	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		02/27/2012	WRITTEN OFF		10	7,412	462	0	0	0	0	0	0	0	0	10	10	87	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2012	PAID ON PRINCIPAL		88,121	88,121	80,601	76,401	0	11,720	0	11,720	0	88,121	0	0	0	837	11/15/2032	5AM
921796 MZ 8	VMF 2003-A A4 6.210		03/07/2012	PAID ON PRINCIPAL		207,012	207,012	188,381	192,448	0	14,564	0	14,564	0	207,012	0	0	0	2,204	05/07/2026	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					79,013,660	78,901,269	82,933,643	77,730,493	123,156	1,094,911	0	1,218,066	6,903	78,955,462	(7,041)	65,238	58,198	1,853,175	XXX	XXX
8399997.	Total - Bonds - Part 4					254,276,363	253,898,212	262,969,808	252,580,038	124,799	1,227,436	0	1,352,235	326,912	254,259,185	(220,158)	237,337	17,178	5,360,410	XXX	XXX
8399999.	Total - Bonds					254,276,363	253,898,212	262,969,808	252,580,038	124,799	1,227,436	0	1,352,235	326,912	254,259,185	(220,158)	237,337	17,178	5,360,410	XXX	XXX

QE05.14

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
74460D 25 7	PUBLIC STORAGE INC SER L 6.75%.....		02/09/2012	ISSUE CALLED at 25.000.....	40,000,000	1,000,000	25.00	694,000	1,029,200	(335,200)	0	0	(335,200)	0	694,000	0	306,000	306,000	7,125	XXX	P2LFE..
8499999	Total - Preferred Stocks - Industrial & Miscellaneous.....					1,000,000	XXX	694,000	1,029,200	(335,200)	0	0	(335,200)	0	694,000	0	306,000	306,000	7,125	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					1,000,000	XXX	694,000	1,029,200	(335,200)	0	0	(335,200)	0	694,000	0	306,000	306,000	7,125	XXX	XXX
8999999	Total - Preferred Stocks.....					1,000,000	XXX	694,000	1,029,200	(335,200)	0	0	(335,200)	0	694,000	0	306,000	306,000	7,125	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY.....		01/30/2012	CREDIT SUISSE ALGO.....	600,000	43,141	XXX	21,214	41,382	(20,168)	0	0	(20,168)	0	21,214	0	21,928	21,928	294	XXX	L.....
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....		02/10/2012	VARIOUS.....	14,400,000	613,735	XXX	405,092	604,224	(199,132)	0	0	(199,132)	0	405,092	0	208,643	208,643	3,510	XXX	L.....
03834A 10 3	APPROACH RESOURCES INC.....		03/30/2012	CITIGROUP GLOBAL MARKETS.....	1,496,000	55,073	XXX	53,781	0	0	0	0	0	53,781	0	1,292	1,292	0	XXX	L.....	
229663 10 9	CUBESMART.....		01/30/2012	CREDIT SUISSE ALGO.....	6,200,000	69,401	XXX	32,550	65,968	(33,418)	0	0	(33,418)	0	32,550	0	36,851	36,851	496	XXX	L.....
23317H 10 2	DDR CORP.....		01/30/2012	CREDIT SUISSE ALGO.....	900,000	12,405	XXX	7,698	10,953	(3,255)	0	0	(3,255)	0	7,698	0	4,706	4,706	72	XXX	L.....
29472R 10 8	EQUITY LIFESTYLE PROPERTIES REITS.....		02/07/2012	VARIOUS.....	8,000,000	553,049	XXX	433,981	533,520	(99,539)	0	0	(99,539)	0	433,981	0	119,068	119,068	3,000	XXX	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		01/20/2012	RBC ALGO.....	4,600,000	255,360	XXX	110,866	262,338	(151,472)	0	0	(151,472)	0	110,866	0	144,494	144,494	2,611	XXX	L.....
313747 20 6	FEDERAL REALTY INV TRUST.....		02/10/2012	GREEN STREET ADVISORS.....	1,500,000	143,222	XXX	69,000	136,125	(67,125)	0	0	(67,125)	0	69,000	0	74,222	74,222	1,035	XXX	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		01/30/2012	VARIOUS.....	14,200,000	257,816	XXX	201,064	242,528	(41,464)	0	0	(41,464)	0	201,064	0	56,752	56,752	1,738	XXX	L.....
40414L 10 9	HCP INC.....		02/10/2012	VARIOUS.....	14,900,000	617,668	XXX	468,874	617,307	(148,433)	0	0	(148,433)	0	468,874	0	148,793	148,793	5,700	XXX	L.....
42217K 10 6	HEALTH CARE REIT INC.....		01/30/2012	CREDIT SUISSE ALGO.....	1,300,000	73,805	XXX	60,840	70,889	(10,049)	0	0	(10,049)	0	60,840	0	12,965	12,965	0	XXX	L.....
49427F 10 8	KILROY REALTY CORP.....		01/30/2012	CREDIT SUISSE ALGO.....	300,000	12,531	XXX	8,919	11,421	(2,502)	0	0	(2,502)	0	8,919	0	3,612	3,612	105	XXX	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		02/29/2012	SELL FRACTIONAL SHARE.....	0.180	16	XXX	6	14	(8)	0	0	(8)	0	6	0	10	10	0	XXX	L.....
74460D 10 9	PUBLIC STORAGE INC.....		03/09/2012	MERRILL LYNCH.....	600,000	78,302	XXX	33,150	80,676	(47,526)	0	0	(47,526)	0	33,150	0	45,152	45,152	0	XXX	L.....
779287 10 1	ROUSE PROPERTIES INC.....		02/08/2012	VARIOUS.....	3,707,420	40,492	XXX	34,150	0	0	0	0	0	34,150	0	6,341	6,341	0	XXX	L.....	
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		02/10/2012	GREEN STREET ADVISORS.....	1,500,000	43,635	XXX	21,474	43,980	(22,506)	0	0	(22,506)	0	21,474	0	22,161	22,161	300	XXX	L.....
92276F 10 0	VENTAS INC.....		03/09/2012	JP MORGAN.....	2,100,000	116,497	XXX	47,481	115,773	(68,292)	0	0	(68,292)	0	47,481	0	69,016	69,016	1,302	XXX	L.....
929042 10 9	VORNADO REALTY TRUST.....		03/02/2012	GREEN STREET ADVISORS.....	6,600,000	540,634	XXX	215,235	507,276	(292,041)	0	0	(292,041)	0	215,235	0	325,399	325,399	4,554	XXX	L.....
9099999	Total - Common Stocks - Industrial & Miscellaneous.....					3,526,780	XXX	2,225,374	3,344,374	(1,206,931)	0	0	(1,206,931)	0	2,225,374	0	1,301,406	1,301,406	24,716	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					3,526,780	XXX	2,225,374	3,344,374	(1,206,931)	0	0	(1,206,931)	0	2,225,374	0	1,301,406	1,301,406	24,716	XXX	XXX
9799999	Total - Common Stocks.....					3,526,780	XXX	2,225,374	3,344,374	(1,206,931)	0	0	(1,206,931)	0	2,225,374	0	1,301,406	1,301,406	24,716	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					4,526,780	XXX	2,919,374	4,373,574	(1,542,131)	0	0	(1,542,131)	0	2,919,374	0	1,607,406	1,607,406	31,841	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					258,803,143	XXX	265,889,182	256,953,612	(1,417,332)	1,227,436	0	(189,896)	326,912	257,178,559	(220,158)	1,844,742	1,624,584	5,392,251	XXX	XXX

QE05.15

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

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



**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
<b>Short Futures</b>																			
<b>Hedging Other</b>																			
FVM2.....	(2,250)	(2,250,000)	US 5YR NOTE (CBT) Jun12.....	Portfolio Hedge.....	D-1.....	Interest.....	.07/05/2012...	Chicago Board of Trade	.02/28/2012...	123.3125	122.5391	1,740,240	0	1,740,240	1,740,240	0	0	1,462,500	0001.....
13429999. Total-Short Futures-Hedging Other.....												1,740,240	0	1,740,240	1,740,240	0	0	1,462,500	XXX.....
1389999. Total-Short Futures.....												1,740,240	0	1,740,240	1,740,240	0	0	1,462,500	XXX.....
1409999. Total-Hedging Other.....												1,740,240	0	1,740,240	1,740,240	0	0	1,462,500	XXX.....
1449999. TOTAL.....												1,740,240	0	1,740,240	1,740,240	0	0	1,462,500	XXX.....

QE07

Broker Name	Net Cash Deposits
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**NONE**

## SCHEDULE DB - PART D

### Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Exchange Traded.....	...XXX...	...XXX...	.....XXX.....	.....0	.....0	.....0	.....1,740,240	.....0	.....1,740,240	.....1,462,500	.....1,462,500
0899999. Totals.....			.....0	.....0	.....0	.....0	.....1,740,240	.....0	.....1,740,240	.....1,462,500	.....1,462,500

QE08

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	827,644	827,644	04/02/2012...
	REPO - DEU A TREASURY.....		1.....	7,862,624	7,862,624	04/02/2012...
	REPO - RBS A TREASURY.....		1.....	7,862,624	7,862,624	04/02/2012...
0199999.	U.S. Government - Issuer Obligations.....			16,552,892	16,552,892	...XXX.....
0599999.	Total - U.S. Government.....			16,552,892	16,552,892	...XXX.....
6199999.	Total - Issuer Obligations.....			16,552,892	16,552,892	...XXX.....
6599999.	Subtotal - Bonds.....			16,552,892	16,552,892	...XXX.....
9999999.	Totals.....			16,552,892	16,552,892	...XXX.....

General Interrogatories:

1. The activity for the year to date: Fair Value \$.....1,882,408 Book/Adjusted Carrying Value \$.....1,882,408
2. Average balance for the year to date: Fair Value \$.....15,003,678 Book/Adjusted Carrying Value \$.....15,003,678
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....16,552,892 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$.....16,552,892 Book/Adjusted Carrying Value \$.....16,552,892

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....134,833	.....(252,794)	.....145,763	XXX..
Bank of America, N.A. - NM.....	Albuquerque, NM.....	.....0.250	.....(4)	.....0	.....0	.....0	.....0	XXX..
American Business Bank.....	Los Angeles, CA.....	.....0.000	.....0	.....0	.....0	.....0	.....1,061,850	XXX..
Bank of America.....	Concord, CA.....	.....0.000	.....0	.....0	.....0	.....0	.....569,342	XXX..
First National Bank of Anchorage.....	Anchorage, AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX..
Grand Bank.....	Dallas, TX.....	.....0.000	.....0	.....0	.....0	.....0	.....124,467	XXX..
Johnson Bank.....	Racine, WI.....	.....0.000	.....0	.....0	.....0	.....0	.....734,282	XXX..
JP Morgan Chase Bank, N.A.....	New York, NY.....	.....0.000	.....0	.....0	.....1,084,021	.....1,189,059	.....1,105,072	XXX..
JP Morgan Chase.....	San Antonio, TX.....	.....0.000	.....0	.....0	.....0	.....0	.....111,604	XXX..
Northern Trust.....	Chicago, IL.....	.....0.000	.....0	.....0	.....0	.....0	.....491,601	XXX..
Regions Bank of Arkansas.....	Little Rock, AR.....	.....0.000	.....0	.....0	.....111,454	.....111,459	.....111,463	XXX..
Royal Bank of Canada.....	Toronto, ON.....	.....0.000	.....0	.....0	.....21,781,571	.....15,266,440	.....26,579,716	XXX..
RBC Dexia.....	Toronto, ON.....	.....0.000	.....0	.....0	.....8,759	.....196,008	.....1,901	XXX..
Steele Street Bank and Trust.....	Denver, CO.....	.....0.000	.....0	.....0	.....0	.....0	.....153,120	XXX..
Suntrust Bank.....	Orlando, FL.....	.....0.000	.....0	.....0	.....0	.....0	.....217,087	XXX..
The Bank of New York Mellon.....	Pittsburgh, PA.....	.....0.000	.....0	.....0	.....(28,148)	.....7,850	.....19,091	XXX..
US Bank.....	St Paul, MN.....	.....0.000	.....0	.....0	.....0	.....0	.....2,609,868	XXX..
Wells Fargo.....	San Francisco, CA.....	.....0.000	.....0	.....0	.....0	.....0	.....759,533	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(4)	.....0	.....23,102,490	.....16,528,021	.....34,805,760	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(4)	.....0	.....23,102,490	.....16,528,021	.....34,805,760	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(4)	.....0	.....23,102,490	.....16,528,021	.....34,805,760	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
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010	3.950	11/10/2009	0	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					0	0	0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					0	0	0
8399999. Subtotals - Bonds.....					0	0	0
8699999. Total - Cash Equivalents.....					0	0	0

QE12



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(3,593)	0	0	31,093
2. Alaska.....AK	0	0	0	0	(77)	0	0	172
3. Arizona.....AZ	0	0	0	0	(12,316)	0	0	59,260
4. Arkansas.....AR	0	0	0	1	(26,683)	1,850,000	6	41,945
5. California.....CA	0	0	0	0	(20,092)	0	0	44,691
6. Colorado.....CO	0	0	0	1	(11,521)	0	0	45,634
7. Connecticut.....CT	0	0	0	0	(10,524)	7,427,710	1	17,404
8. Delaware.....DE	0	0	0	0	(2,902)	0	0	7,015
9. District of Columbia.....DC	0	0	0	1	(26,894)	1	1	48,881
10. Florida.....FL	0	0	0	0	(25,008)	25,000	0	79,762
11. Georgia.....GA	0	0	0	0	(11,305)	0	0	38,929
12. Hawaii.....HI	0	0	0	0	(1,484)	0	0	2,440
13. Idaho.....ID	0	0	0	0	(81)	0	0	329
14. Illinois.....IL	0	0	0	2	1,022,705	5,651,316	8	132,089
15. Indiana.....IN	0	0	0	0	(205)	504,502	6	33,371
16. Iowa.....IA	0	0	0	0	(36,184)	100,001	2	64,508
17. Kansas.....KS	0	0	0	0	(8,801)	0	0	13,184
18. Kentucky.....KY	0	0	0	0	(12,066)	0	0	22,098
19. Louisiana.....LA	0	0	165,476	1	27,591	1,373,884	14	60,306
20. Maine.....ME	0	0	0	0	(5,573)	200,000	1	10,713
21. Maryland.....MD	0	0	0	0	(940)	0	0	5,881
22. Massachusetts.....MA	0	0	0	0	161	580,000	5	50,453
23. Michigan.....MI	0	0	0	0	(4,256)	1,200,000	2	25,114
24. Minnesota.....MN	0	0	0	0	(22,500)	0	0	48,210
25. Mississippi.....MS	0	0	0	0	(13,925)	4,303,001	18	57,102
26. Missouri.....MO	0	0	0	0	(10,003)	1,250,000	2	46,904
27. Montana.....MT	0	0	0	1	(28,352)	0	0	20,529
28. Nebraska.....NE	0	0	0	2	(11,178)	400,000	2	19,096
29. Nevada.....NV	0	0	0	0	(3,424)	0	0	8,473
30. New Hampshire.....NH	0	0	0	0	(2,427)	0	0	2,810
31. New Jersey.....NJ	0	0	0	0	(5,182)	2,000,000	1	18,781
32. New Mexico.....NM	0	0	0	0	(788)	0	0	998
33. New York.....NY	0	189	3,341	0	(5,679)	176,704	0	19,578
34. North Carolina.....NC	0	0	0	0	(36,959)	0	0	62,377
35. North Dakota.....ND	0	0	0	0	(6,376)	0	0	16,052
36. Ohio.....OH	0	0	0	0	(7,273)	0	0	83,887
37. Oklahoma.....OK	0	0	0	0	(1,007)	0	0	4,040
38. Oregon.....OR	0	0	0	0	(1,454)	0	0	2,041
39. Pennsylvania.....PA	0	0	0	0	(4,498)	1,001	2	32,715
40. Rhode Island.....RI	0	0	0	0	(259)	0	0	2,774
41. South Carolina.....SC	0	0	0	0	266,805	500,000	1	17,520
42. South Dakota.....SD	0	0	0	0	(9,489)	0	0	14,804
43. Tennessee.....TN	0	0	250,000	0	30,291	445,000	3	146,179
44. Texas.....TX	0	0	0	0	(31,669)	1,000,000	1	96,103
45. Utah.....UT	0	0	0	0	(12,351)	0	0	43,933
46. Vermont.....VT	0	0	0	0	(334)	0	0	537
47. Virginia.....VA	0	0	0	0	(47,208)	1,200,000	2	103,445
48. Washington.....WA	0	0	0	0	(2,338)	0	0	16,014
49. West Virginia.....WV	0	0	0	0	32,241	25,000	1	135,341
50. Wisconsin.....WI	0	0	0	1	(11,385)	1	1	77,955
51. Wyoming.....WY	0	0	0	0	(690)	0	0	1,846
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	(296)	50,000	1	2,284
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	29,193
58. Aggregate Other Alien.....OT	0	0	0	0	29	0	0	37
59. Totals.....	0	189	418,817	10	882,273	30,263,121	81	1,966,830

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	29	0	0	37
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	29	0	0	37



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(5,344)	0	0	46,246
2. Alaska.....AK	0	0	0	0	(241)	0	0	539
3. Arizona.....AZ	0	0	0	0	(8,460)	0	0	40,708
4. Arkansas.....AR	0	0	0	0	(18,407)	0	0	28,936
5. California.....CA	0	0	0	0	(58,610)	928	0	130,369
6. Colorado.....CO	0	0	0	0	(12,698)	0	0	88,857
7. Connecticut.....CT	0	0	0	0	(54,683)	0	0	90,431
8. Delaware.....DE	0	0	0	0	(14,604)	0	0	35,305
9. District of Columbia.....DC	0	0	0	0	(22,772)	153,094	1	41,389
10. Florida.....FL	0	0	0	0	(63,981)	2,469	0	204,066
11. Georgia.....GA	0	0	62,378	0	726,762	862,623	3	80,013
12. Hawaii.....HI	0	0	0	0	(836)	0	0	1,373
13. Idaho.....ID	0	0	0	0	(1)	0	0	5
14. Illinois.....IL	0	0	813,850	5	(41,320)	15,706,237	21	244,799
15. Indiana.....IN	0	0	0	0	(114)	0	0	18,562
16. Iowa.....IA	0	0	0	0	(10,769)	0	0	19,199
17. Kansas.....KS	0	0	0	1	(18,219)	0	0	19,801
18. Kentucky.....KY	0	0	0	0	(9,124)	0	0	16,711
19. Louisiana.....LA	0	0	0	0	(24,501)	595,000	6	39,001
20. Maine.....ME	0	0	0	0	(7,812)	0	0	15,017
21. Maryland.....MD	0	0	0	0	(4,511)	0	0	28,241
22. Massachusetts.....MA	0	0	1,000,000	0	56	1,000,002	3	17,668
23. Michigan.....MI	0	0	0	0	(6,178)	0	0	36,458
24. Minnesota.....MN	0	0	0	0	(19,308)	0	0	41,371
25. Mississippi.....MS	0	0	0	0	(2,404)	0	0	9,858
26. Missouri.....MO	0	0	0	0	(2,862)	0	0	13,422
27. Montana.....MT	0	0	0	0	(3,344)	0	0	20,482
28. Nebraska.....NE	0	0	0	0	(12,494)	0	0	21,349
29. Nevada.....NV	0	0	0	0	(3,573)	0	0	8,841
30. New Hampshire.....NH	0	0	0	0	(7,602)	0	0	8,805
31. New Jersey.....NJ	0	0	0	0	(7,244)	0	0	26,257
32. New Mexico.....NM	0	0	0	0	(10,720)	0	0	13,565
33. New York.....NY	0	0	0	0	(12,824)	500,000	2	66,653
34. North Carolina.....NC	0	0	0	0	(73,797)	0	0	124,549
35. North Dakota.....ND	0	0	0	0	(4,858)	0	0	12,230
36. Ohio.....OH	0	0	0	1	(6,294)	248,626	2	72,584
37. Oklahoma.....OK	0	0	0	0	(5,812)	0	0	23,326
38. Oregon.....OR	0	0	0	0	(9,394)	0	0	13,184
39. Pennsylvania.....PA	0	0	0	0	(14,194)	1,000,001	3	103,238
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(17,709)	450,000	2	37,862
42. South Dakota.....SD	0	0	0	0	(7,299)	0	0	11,387
43. Tennessee.....TN	0	0	0	1	(723,754)	0	0	367,948
44. Texas.....TX	0	0	0	0	(32,461)	0	0	98,505
45. Utah.....UT	0	0	0	0	(5,415)	0	0	19,259
46. Vermont.....VT	0	0	0	0	(1,729)	0	0	2,778
47. Virginia.....VA	0	0	0	0	(11,733)	0	0	25,710
48. Washington.....WA	0	0	0	1	(60,442)	6,384	0	71,534
49. West Virginia.....WV	0	0	0	0	2,511	2,554,931	1	46,928
50. Wisconsin.....WI	0	0	0	0	(1,621)	0	0	32,522
51. Wyoming.....WY	0	0	0	0	(881)	0	0	2,359
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	(1,200)	1,250,000	6	9,256
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	101,928
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	1,876,228	9	(714,827)	24,330,295	50	2,651,386

**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.

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(354)	0	0	3,066
2. Alaska.....AK	0	0	0	0	(215)	0	0	480
3. Arizona.....AZ	0	0	0	0	(551)	0	0	2,650
4. Arkansas.....AR	0	0	0	0	(4,456)	205,000	2	7,005
5. California.....CA	0	0	0	0	(5,934)	0	0	13,199
6. Colorado.....CO	0	0	0	0	(2,313)	0	0	16,187
7. Connecticut.....CT	0	0	0	0	(1,307)	0	0	2,161
8. Delaware.....DE	0	0	0	0	(436)	0	0	1,055
9. District of Columbia.....DC	0	0	0	0	(361)	0	0	656
10. Florida.....FL	0	0	0	0	(9,852)	1,000,000	4	31,421
11. Georgia.....GA	0	0	0	0	(773)	0	0	2,663
12. Hawaii.....HI	0	0	0	0	(324)	0	0	533
13. Idaho.....ID	0	0	0	0	(499)	0	0	2,023
14. Illinois.....IL	0	0	0	0	(935)	0	0	5,537
15. Indiana.....IN	0	0	0	0	(23)	0	0	3,752
16. Iowa.....IA	0	0	0	0	(4,092)	0	0	7,296
17. Kansas.....KS	0	0	0	0	(7,842)	0	0	11,747
18. Kentucky.....KY	0	0	0	0	(2,518)	0	0	4,611
19. Louisiana.....LA	0	0	0	0	(4,461)	0	1	7,101
20. Maine.....ME	0	0	0	0	(1,013)	0	0	1,948
21. Maryland.....MD	0	0	0	0	(971)	0	0	6,076
22. Massachusetts.....MA	0	0	0	0	28	0	0	8,834
23. Michigan.....MI	0	0	0	0	(968)	0	0	5,711
24. Minnesota.....MN	0	0	0	0	(3,244)	0	0	6,951
25. Mississippi.....MS	0	0	0	0	(444)	0	0	1,820
26. Missouri.....MO	0	0	0	0	(1,058)	0	0	4,960
27. Montana.....MT	0	0	0	0	(524)	0	0	3,209
28. Nebraska.....NE	0	0	0	0	(2,449)	0	0	4,184
29. Nevada.....NV	0	0	0	0	(529)	0	0	1,310
30. New Hampshire.....NH	0	0	0	0	(545)	0	0	632
31. New Jersey.....NJ	0	0	0	0	(2,625)	0	0	9,514
32. New Mexico.....NM	0	0	0	0	(827)	0	0	1,046
33. New York.....NY	0	0	0	1	(10,472)	1,400,000	5	49,234
34. North Carolina.....NC	0	0	0	0	(4,742)	0	0	8,002
35. North Dakota.....ND	0	0	0	0	(234)	0	0	588
36. Ohio.....OH	0	0	0	0	(597)	399,000	1	6,888
37. Oklahoma.....OK	0	0	0	0	(2,630)	0	0	10,555
38. Oregon.....OR	0	0	0	0	(441)	0	0	619
39. Pennsylvania.....PA	0	0	0	0	(1,422)	550,000	2	10,339
40. Rhode Island.....RI	0	0	0	0	(47)	0	0	498
41. South Carolina.....SC	0	0	0	0	(825)	0	0	1,764
42. South Dakota.....SD	0	0	0	0	(1,480)	0	0	2,308
43. Tennessee.....TN	0	0	0	0	2,764	1	1	13,340
44. Texas.....TX	0	0	0	0	(8,947)	0	0	27,149
45. Utah.....UT	0	0	0	0	(694)	0	0	2,467
46. Vermont.....VT	0	0	0	0	(318)	0	0	511
47. Virginia.....VA	0	0	0	0	(4,969)	100,000	1	10,889
48. Washington.....WA	0	0	0	0	(546)	0	0	3,740
49. West Virginia.....WV	0	0	0	0	121	0	0	2,253
50. Wisconsin.....WI	0	0	0	0	(194)	0	0	3,898
51. Wyoming.....WY	0	0	0	0	(292)	0	0	783
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	(3)	0	0	24
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	220,184
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	165
59. Totals.....	0	0	0	1	(98,381)	3,654,001	17	555,536

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	0	0	0	165
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	165



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(830)	5,000,000	1	7,182
2. Alaska.....AK	0	0	0	0	(37)	0	0	83
3. Arizona.....AZ	0	0	0	0	(705)	0	0	3,392
4. Arkansas.....AR	0	0	(61,450)	1	(64,951)	0	0	5,504
5. California.....CA	0	0	0	0	(19,467)	0	0	43,302
6. Colorado.....CO	0	0	0	0	(3,076)	0	0	21,525
7. Connecticut.....CT	0	0	0	0	(2,270)	0	0	3,754
8. Delaware.....DE	0	0	0	0	(1,024)	0	0	2,476
9. District of Columbia.....DC	0	0	0	0	(1,494)	0	0	2,716
10. Florida.....FL	0	0	0	0	(9,419)	0	0	30,040
11. Georgia.....GA	0	0	0	0	(1,510)	0	0	5,199
12. Hawaii.....HI	0	0	0	0	(60)	0	0	98
13. Idaho.....ID	0	0	0	0	(771)	0	0	3,125
14. Illinois.....IL	0	0	0	0	(2,203)	0	0	13,051
15. Indiana.....IN	0	0	0	0	(62)	0	0	10,136
16. Iowa.....IA	0	0	0	0	(2,800)	0	0	4,992
17. Kansas.....KS	0	0	0	0	(4,383)	0	0	6,566
18. Kentucky.....KY	0	0	0	0	(1,222)	0	0	2,237
19. Louisiana.....LA	0	0	0	0	(3,966)	100,000	1	6,312
20. Maine.....ME	0	0	0	0	(1,945)	0	0	3,739
21. Maryland.....MD	0	0	0	0	(1,343)	76,500	2	8,409
22. Massachusetts.....MA	0	0	0	0	45	0	0	14,116
23. Michigan.....MI	0	0	0	0	(1,856)	0	0	10,953
24. Minnesota.....MN	0	0	0	0	(7,273)	0	0	15,584
25. Mississippi.....MS	0	0	0	0	(1,720)	0	0	7,052
26. Missouri.....MO	0	0	0	0	(1,633)	0	0	7,659
27. Montana.....MT	0	0	0	0	(485)	76,000	4	2,973
28. Nebraska.....NE	0	0	0	0	(5,274)	0	0	9,012
29. Nevada.....NV	0	0	0	0	(744)	0	0	1,842
30. New Hampshire.....NH	0	0	0	0	(557)	0	0	645
31. New Jersey.....NJ	0	0	0	0	(1,994)	0	0	7,228
32. New Mexico.....NM	0	0	0	0	(382)	0	0	483
33. New York.....NY	0	0	0	0	(1,634)	250,000	1	8,494
34. North Carolina.....NC	0	0	0	0	(6,079)	0	0	10,259
35. North Dakota.....ND	0	0	0	0	(210)	0	0	529
36. Ohio.....OH	0	0	0	0	(1,148)	0	0	13,245
37. Oklahoma.....OK	0	0	0	0	(1,375)	0	0	5,517
38. Oregon.....OR	0	0	0	0	(632)	0	0	887
39. Pennsylvania.....PA	0	0	0	0	(1,103)	0	0	8,024
40. Rhode Island.....RI	0	0	0	0	(129)	0	0	1,383
41. South Carolina.....SC	0	0	0	0	(770)	0	0	1,646
42. South Dakota.....SD	0	0	0	0	(1,460)	0	0	2,277
43. Tennessee.....TN	0	0	0	0	5,874	0	0	28,346
44. Texas.....TX	0	0	0	0	(6,096)	0	0	18,500
45. Utah.....UT	0	0	0	0	(809)	0	0	2,879
46. Vermont.....VT	0	0	0	0	(291)	0	0	468
47. Virginia.....VA	0	0	0	0	(5,107)	0	0	11,191
48. Washington.....WA	0	0	0	0	(672)	0	0	4,603
49. West Virginia.....WV	0	0	0	0	171	0	0	3,191
50. Wisconsin.....WI	0	0	0	0	(370)	0	0	7,430
51. Wyoming.....WY	0	0	0	0	(196)	0	0	524
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	(76)	250,000	1	583
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	143,490
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	3,592
59. Totals.....	0	0	(61,450)	1	(167,525)	5,752,500	10	538,442

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	0	0	0	0	0	0	0	3,592
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	3,592

**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2012

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE 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
.....3,806,315	.....4,319,067	.....(145,544)

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ ]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
  - 2.31 Amount quantified: ..... \$.....0
  - 2.32 Amount estimated using reasonable assumptions: ..... \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \$.....0