

QUARTERLY STATEMENT AS OF JUNE 30, 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 RYNDIA	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

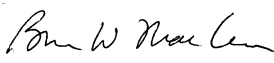
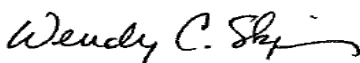
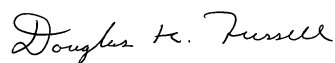
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STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

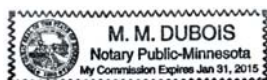
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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 July, 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.....	10,665,541,416	0	10,665,541,416	10,805,141,236
2. Stocks:				
2.1 Preferred stocks.....	3,001,260	0	3,001,260	6,384,220
2.2 Common stocks.....	3,714,450,280	11,960,887	3,702,489,392	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).....	81,878,777	0	81,878,777	83,602,210
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	654,920,535	0	654,920,535	618,607,408
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	6,115,676
5. Cash (\$.....27,259,395), cash equivalents (\$.....3,999,516) and short-term investments (\$.....69,692,278).....	100,951,189	0	100,951,189	181,073,128
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	941,088,423	23,367,153	917,721,270	852,178,296
9. Receivables for securities.....	4,009,592	0	4,009,592	0
10. Securities lending reinvested collateral assets.....	24,826,666	0	24,826,666	14,670,484
11. Aggregate write-ins for invested assets.....	(583,942)	0	(583,942)	(1,069,707)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,235,334,197	35,328,040	16,200,006,157	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.....	129,879,119	0	129,879,119	133,724,307
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	553,377,334	42,571,517	510,805,816	483,626,014
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....21,165,023 earned but unbilled premiums).....	1,043,990,201	8,231,330	1,035,758,871	941,647,858
15.3 Accrued retrospective premiums.....	31,845,572	711,345	31,134,227	46,153,623
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	81,716,154	0	81,716,154	78,385,210
16.2 Funds held by or deposited with reinsured companies.....	17,117,225	0	17,117,225	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.....	51,293,604	0	51,293,604	43,015,158
18.2 Net deferred tax asset.....	525,777,390	134,480,342	391,297,048	404,535,748
19. Guaranty funds receivable or on deposit.....	805,906	0	805,906	1,794,387
20. Electronic data processing equipment and software.....	237,556	0	237,556	340,676
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,550,627	15,550,627	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	9,450,014	0	9,450,014	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	75,749,925	4,709,249	71,040,676	93,004,300
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,772,124,823	241,582,450	18,530,542,373	18,414,741,674
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,772,124,823	241,582,450	18,530,542,373	18,414,741,674

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(583,942)	0	(583,942)	(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).....	(583,942)	0	(583,942)	(1,069,707)
2501. Equities and deposits in pools and associations.....	21,279,679	0	21,279,679	36,291,148
2502. Real estate operating fund.....	15,409,118	0	15,409,118	14,401,568
2503. State surcharges receivable.....	12,455,232	0	12,455,232	11,884,082
2598. Summary of remaining write-ins for Line 25 from overflow page.....	26,605,896	4,709,249	21,896,647	30,427,503
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	75,749,925	4,709,249	71,040,676	93,004,300

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,014,991,368).....	7,736,635,531	7,714,594,475
2. Reinsurance payable on paid losses and loss adjustment expenses.....	279,150,418	289,002,328
3. Loss adjustment expenses.....	1,760,140,834	1,779,413,979
4. Commissions payable, contingent commissions and other similar charges.....	103,449,508	140,550,156
5. Other expenses (excluding taxes, licenses and fees).....	103,744,339	123,035,873
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	79,557,749	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 \$.....414,379,523 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.....	2,266,381,121	2,190,352,385
10. Advance premium.....	168,750	168,750
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,981,706	11,462,308
12. Ceded reinsurance premiums payable (net of ceding commissions).....	98,961,723	105,196,080
13. Funds held by company under reinsurance treaties.....	2,828,068	3,648,159
14. Amounts withheld or retained by company for account of others.....	57,921,520	56,866,654
15. Remittances and items not allocated.....	12,756,540	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.....	7,451,370	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.....	15,715,734	52,906,228
22. Payable for securities lending.....	24,826,666	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.....	28,836,643	33,398,638
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,625,460,631	12,701,137,921
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,625,460,631	12,701,137,921
29. Aggregate write-ins for special surplus funds.....	29,895,188	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).....	2,616,804,022	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).....	5,905,081,742	5,713,603,754
38. Totals.....	18,530,542,373	18,414,741,674

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,235,851
2502. Investment real estate liability.....	15,848,772	17,424,621
2503. Interest deposit liability.....	600,321	600,321
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(30,732,451)	(27,862,156)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	28,836,643	33,398,638
2901. Special surplus from retroactive reinsurance.....	28,895,188	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).....	29,895,188	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

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....530,410,336).....	582,768,762	584,034,194	1,177,062,685
1.2 Assumed..... (written \$.....2,463,686,067).....	2,387,793,368	2,325,492,411	4,734,497,808
1.3 Ceded..... (written \$.....459,475,155).....	515,426,664	511,824,407	1,029,424,169
1.4 Net..... (written \$.....2,534,621,248).....	2,455,135,467	2,397,702,198	4,882,136,325
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,461,158,599):			
2.1 Direct.....	111,469,306	283,783,528	486,534,958
2.2 Assumed.....	1,350,098,734	1,544,878,691	2,948,194,149
2.3 Ceded.....	97,503,578	128,169,979	321,262,165
2.4 Net.....	1,364,064,462	1,700,492,241	3,113,466,942
3. Loss adjustment expenses incurred.....	283,984,360	270,337,213	599,549,147
4. Other underwriting expenses incurred.....	788,076,846	785,757,392	1,563,566,009
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,436,125,668	2,756,586,846	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).....	19,009,799	(358,884,648)	(394,445,772)
INVESTMENT INCOME			
9. Net investment income earned.....	298,175,412	299,728,014	790,071,702
10. Net realized capital gains (losses) less capital gains tax of \$.....2,162,735.....	5,969,589	9,668,169	2,826,208
11. Net investment gain (loss) (Lines 9 + 10).....	304,145,001	309,396,182	792,897,910
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(4,449,679) amount charged off \$.....1,513,067).....	(5,962,746)	(7,744,509)	(14,523,374)
13. Finance and service charges not included in premiums.....	11,491,610	11,368,083	22,598,552
14. Aggregate write-ins for miscellaneous income.....	7,370,630	1,245,023	(2,046,682)
15. Total other income (Lines 12 through 14).....	12,899,494	4,868,597	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).....	336,054,293	(44,619,869)	404,480,634
17. Dividends to policyholders.....	4,998,414	3,647,927	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).....	331,055,880	(48,267,796)	395,841,574
19. Federal and foreign income taxes incurred.....	55,639,436	(32,394,150)	(5,622,487)
20. Net income (Line 18 minus Line 19) (to Line 22).....	275,416,444	(15,873,646)	401,464,061
CAPITAL AND SURPLUS ACCOUNT			
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).....	275,416,444	(15,873,646)	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 \$.....11,157,208.....	135,254,015	79,054,477	15,054,022
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,020,194)	7,914,662	(22,521,830)
26. Change in net deferred income tax.....	(29,451,142)	25,574,689	2,656,238
27. Change in nonadmitted assets.....	27,000,979	(29,161,375)	(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.....	(208,000,000)	0	(500,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	6,682,457	(17,785,846)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	191,477,988	74,191,264	(107,264,529)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,905,081,742	5,895,059,547	5,713,603,754
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain/loss.....	3,973,749	(747,151)	(1,234,719)
1402. Profit and loss, miscellaneous.....	2,791,022	1,460,743	(1,314,280)
1403. Change in COLI cash values.....	656,619	557,492	714,529
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(50,760)	(26,061)	(212,211)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	7,370,630	1,245,023	(2,046,682)
3701. Change in special surplus from deferred taxes.....	0	6,682,457	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	6,682,457	(17,785,846)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,420,305,918	2,466,730,037	4,950,110,087
2. Net investment income.....	345,279,757	332,573,878	850,370,988
3. Miscellaneous income.....	12,899,494	4,868,597	6,028,497
4. Total (Lines 1 through 3).....	2,778,485,169	2,804,172,512	5,806,509,572
5. Benefit and loss related payments.....	1,357,134,417	1,332,681,238	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.....	1,158,801,919	1,166,072,876	2,156,431,215
8. Dividends paid to policyholders.....	3,479,016	1,807,843	6,443,206
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,661,816 tax on capital gains (losses).....	66,080,617	84,205,297	77,909,119
10. Total (Lines 5 through 9).....	2,585,495,969	2,584,767,254	5,178,250,591
11. Net cash from operations (Line 4 minus Line 10).....	192,989,200	219,405,258	628,258,981
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	669,689,543	786,073,495	1,404,414,956
12.2 Stocks.....	10,038,221	25,156,285	44,324,835
12.3 Mortgage loans.....	0	0	1,000,000
12.4 Real estate.....	17,216,873	0	0
12.5 Other invested assets.....	34,062,702	69,471,020	144,807,169
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(163,581)	1,703,798	(2,142)
12.7 Miscellaneous proceeds.....	(4,009,592)	38,337,204	19,160,516
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	726,834,166	920,741,802	1,613,705,334
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	550,807,463	541,980,545	1,410,662,561
13.2 Stocks.....	30,200,215	46,293,843	71,112,748
13.3 Mortgage loans.....	0	305,477	2,655,477
13.4 Real estate.....	53,650,950	7,674,854	51,038,581
13.5 Other invested assets.....	80,586,958	83,449,603	177,690,212
13.6 Miscellaneous applications.....	47,346,675	240,793	(52,343,728)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	762,592,262	679,945,115	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).....	(35,758,096)	240,796,687	(47,110,518)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	208,000,000	0	500,000,000
16.6 Other cash provided (applied).....	(29,353,041)	(106,786,556)	(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).....	(237,353,041)	(106,786,556)	(627,275,251)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(80,121,938)	353,415,390	(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).....	100,951,189	580,615,305	181,073,128
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Interest payment received in securities.....	112,464	0	0
20.0002 Stock distribution from limited partnership.....	90,818	0	0
20.0003 Exchange of stock.....	34,150	1,259,492	1,798,168
20.0004 Limited liability subsidiary dissolved.....	0	0	23,585,471
20.0005 Bond converted to stock.....	0	0	6

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2012 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 (OTTI) has been recognized, the prospective method is utilized.

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

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

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

For the six months ending June 30, 2012, the Company had no securities which changed from the retrospective to prospective valuation method.

NOTES TO FINANCIAL STATEMENTS

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

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2012)			
Present value of Cash flows is less than Amortized cost	\$1,653,028	\$155,083	\$1,725,978

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending June 30, 2012)			
Present value of Cash flows is less than Amortized cost	\$47,544,866	\$303,561	\$48,526,352

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
52521RAE1	18,317,021	18,249,392	67,629	18,249,392	18,048,000	Q2 – 2012
36298BAG5	29,227,846	28,991,914	235,932	28,991,914	30,478,352	Q2 – 2012

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

at June 30, 2012	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed and Structured securities	\$ 21,202,994	\$ 206,938	\$ 31,159,736	\$ 1,265,540	\$ 52,362,730	\$ 1,472,478

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.

NOTES TO FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

Through June 30, 2012, the Company paid dividends totaling \$208 million to its parent company, The Travelers Companies, Inc. as follows:

(in thousands)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20	\$ 58,000	-	\$ 58,000
June 20	-	150,000	150,000

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

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

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

NOTES TO FINANCIAL STATEMENTS

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	19,983,528	340,552	\$ 20,324,080
Preferred stock				
Non-redeemable preferred stock	2,001,260	-	-	2,001,260
Common stock				
	326,795,848	-	1,184,655	327,980,503
Total assets at fair value	\$ 328,797,108	19,983,528	1,525,207	\$350,305,843

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

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

	Balance at 03/31/12	Transfers in level 3	Transfers out level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases and Issuances	Sales and Settlements	Balance at 06/30/12
Bonds	\$ 342,567	-	-	5,055	4,441	-	(11,511)	\$ 340,552
Common stock	1,184,665	-	-	-	-	-	-	1,184,655
Total	\$ 1,527,222	-	-	5,055	4,441	-	(11,511)	\$ 1,525,207

(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 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 June 30, 2012) Description	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
Short term bonds	\$ 69,692,278	69,692,278	20,254,921	49,637,357	\$ -
Cash Equivalents	3,999,516	3,999,516	-	3,999,516	-
Long term bonds	11,477,089,731	10,665,541,416	786,695,440	10,678,682,407	11,711,884
Preferred stock	3,474,860	3,001,260	3,474,860	-	-
Common stock	327,980,503	327,980,503	326,795,848	-	1,184,655

(At December 31, 2011) Description	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
Short term bonds	\$ 152,727,182	152,727,182	72,703,946	75,587,566	\$ 4,435,670
Cash Equivalents	-	-	-	-	-
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 Practicable to Estimate Fair Value

(At June 30, 2012) Description	Carrying Value	Effective Interest Rate	Maturity Date
Mortgage Loans			
Oak Brook, IL	\$ 43,900,000	4.0%	2/28/15
Phoenix, AZ	1,350,000	8.0%	10/12/15

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2012 to June 30, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$121,928,000, resulting from better than expected loss and DCC development primarily in the other liability – occurrence, workers' compensation, special property, and automobile physical damage lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial and personal automobile liability lines.

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

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. 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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/24/2011.....

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....25,664,538

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

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

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	\$3,386,469,777
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$59,774,333	\$60,422,753
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,337,497,468	\$3,446,892,530
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. 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

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

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 [] No []

17.2 If no, list exceptions:

**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	31,653,981	31,653,981	0	0	181,080	181,080
Total	XXX	XXX	0	0	31,653,981	31,653,981	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

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	3,756,378	5,783,180	2,900,514	4,392,437	69,162,174	80,762,231
2. Alaska.....AK	L	2,129,328	3,011,923	1,908,488	525,288	9,446,808	9,011,378
3. Arizona.....AZ	L	2,286,794	4,656,642	3,188,527	10,042,047	44,051,981	53,425,864
4. Arkansas.....AR	L	2,597,222	2,323,758	596,902	1,648,826	20,919,164	24,245,343
5. California.....CA	L	42,289,760	45,402,330	36,290,954	32,337,019	305,984,087	356,991,596
6. Colorado.....CO	L	10,244,586	11,058,175	5,470,746	6,549,133	80,075,959	94,502,205
7. Connecticut.....CT	L	5,188,914	6,491,621	2,347,767	3,614,504	58,206,784	66,509,677
8. Delaware.....DE	L	477,139	929,341	442,137	560,118	8,985,479	12,927,618
9. District of Columbia.....DC	L	1,365,198	1,608,069	602,699	9,006,663	17,758,446	20,171,485
10. Florida.....FL	L	24,576,806	32,942,173	23,106,897	23,141,421	127,067,786	162,298,595
11. Georgia.....GA	L	3,866,188	5,243,948	2,141,359	(3,778,902)	59,152,504	67,318,245
12. Hawaii.....HI	L	589,164	1,298,419	1,049,920	694,117	9,756,531	11,686,122
13. Idaho.....ID	L	423,301	626,808	205,286	4,703	4,123,600	5,219,284
14. Illinois.....IL	L	18,052,733	18,879,409	13,514,149	16,314,943	212,823,380	241,809,381
15. Indiana.....IN	L	3,131,224	4,444,633	2,005,569	4,643,279	45,803,414	46,232,048
16. Iowa.....IA	L	3,103,141	3,204,346	5,519,024	1,103,926	40,088,679	44,917,684
17. Kansas.....KS	L	5,871,028	4,958,769	2,406,060	3,464,536	38,137,061	45,094,070
18. Kentucky.....KY	L	1,724,807	2,613,730	3,879,154	1,668,956	28,652,510	36,223,890
19. Louisiana.....LA	L	18,466,203	19,946,474	11,064,110	10,707,131	89,833,308	100,131,957
20. Maine.....ME	L	618,851	1,732,731	471,080	694,078	5,912,361	7,180,336
21. Maryland.....MD	L	3,815,229	6,807,124	4,886,868	5,032,743	65,811,920	71,472,273
22. Massachusetts.....MA	L	5,477,119	8,279,976	5,199,645	4,924,917	139,913,573	114,605,379
23. Michigan.....MI	L	8,109,847	8,253,106	5,743,021	3,818,779	90,905,357	87,947,322
24. Minnesota.....MN	L	5,377,452	7,335,816	3,794,937	4,395,657	103,661,384	123,898,393
25. Mississippi.....MS	L	3,728,814	4,060,684	629,794	2,310,422	37,019,962	43,182,503
26. Missouri.....MO	L	4,633,679	5,167,844	10,672,458	4,100,109	63,773,257	69,861,396
27. Montana.....MT	L	3,417,690	2,627,412	1,495,161	646,181	10,471,949	9,570,950
28. Nebraska.....NE	L	1,600,479	2,435,270	1,222,249	1,034,213	25,107,160	26,784,425
29. Nevada.....NV	L	2,041,012	1,881,068	3,065,702	3,136,337	37,633,104	36,090,598
30. New Hampshire.....NH	L	455,167	1,313,440	431,636	1,096,777	16,190,853	18,565,759
31. New Jersey.....NJ	L	10,116,047	14,175,388	6,765,097	12,421,806	131,172,762	133,203,763
32. New Mexico.....NM	L	12,373,393	10,602,027	5,247,385	4,319,550	43,482,395	43,923,637
33. New York.....NY	L	48,277,634	54,354,177	33,801,337	30,710,395	353,089,110	413,875,052
34. North Carolina.....NC	L	4,440,949	5,775,551	821,074	905,168	37,126,522	47,978,979
35. North Dakota.....ND	L	8,270,584	4,991,142	3,320,723	4,880,215	13,152,321	11,000,921
36. Ohio.....OH	L	6,993,123	8,989,016	2,471,437	8,341,259	91,473,288	75,955,501
37. Oklahoma.....OK	L	12,303,027	9,834,949	2,894,808	4,548,567	36,610,284	35,684,406
38. Oregon.....OR	L	1,877,162	3,336,547	1,425,744	3,422,105	14,505,835	18,741,630
39. Pennsylvania.....PA	L	18,469,258	21,780,509	8,848,969	16,382,771	126,287,827	152,016,241
40. Rhode Island.....RI	L	1,035,893	1,797,886	16,372	1,226,798	20,507,672	24,010,752
41. South Carolina.....SC	L	1,577,907	2,952,040	939,537	3,390,749	26,555,381	27,412,598
42. South Dakota.....SD	L	984,821	985,059	162,183	163,888	13,579,201	15,449,862
43. Tennessee.....TN	L	2,837,749	3,689,119	2,965,917	6,025,172	44,055,772	55,464,385
44. Texas.....TX	L	82,813,709	70,508,230	48,860,316	32,395,777	337,492,009	345,475,223
45. Utah.....UT	L	3,916,441	4,055,753	923,444	3,599,905	23,386,983	26,793,216
46. Vermont.....VT	L	162,002	781,697	249,271	138,259	7,980,173	9,023,329
47. Virginia.....VA	L	5,116,311	7,217,900	5,250,921	2,316,116	62,830,528	71,016,176
48. Washington.....WA	L	4,342,709	8,185,578	4,731,970	15,548,595	74,133,708	82,109,552
49. West Virginia.....WV	L	4,959,353	2,728,212	2,564,291	2,129,221	19,858,120	25,500,153
50. Wisconsin.....WI	L	10,282,046	11,036,846	3,858,062	3,800,729	63,990,218	72,357,193
51. Wyoming.....WY	L	9,018,272	8,804,770	6,042,358	6,031,506	20,385,410	21,948,912
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	1,200	(6,831)	0	0	6,671	9,075
54. Puerto Rico.....PR	L	203,419	278,264	152,364	83,221	4,493,115	5,994,191
55. US Virgin Islands.....VI	L	57,723	192,567	128,598	51,718	558,286	1,260,215
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	L	85,757,629	94,379,515	61,017,372	47,413,921	348,074,438	434,766,994
58. Aggregate Other Alien.....OT	XXX	4,806,722	5,775,197	3,089,472	8,124,102	43,272,781	55,363,050
59. Totals.....	(a) 54	530,410,336	582,519,327	362,801,834	376,201,870	3,824,491,347	4,294,973,009

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	1,514,263	2,767,792	644,674	5,564,556	23,110,690	34,005,385
5802. Bermuda.....	XXX	881,342	599,680	0	0	6,026,101	6,764,789
5803. Singapore.....	XXX	795,388	203,557	397,613	114,610	1,020,510	427,128
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	1,615,729	2,204,169	2,047,185	2,444,936	13,115,479	14,165,749
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	4,806,722	5,775,197	3,089,472	8,124,102	43,272,781	55,363,050

(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**

Q11

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. English Turn Limited Partnership (99%)	Maryland	59-2635727
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. Athena Assurance Company (41769) *	Connecticut	41-1435765	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. St. Paul Medical Liability Insurance Company (41750) *	Connecticut	41-1435766	... Camperdown Corporation	Delaware	41-1762781
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... Travelers Underwriting Agency Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Syndicate Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Travelers London Limited	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Jago Capital Limited	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Jago Dedicated Limited (11.1%)	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. St. Paul Risk Management International Limited	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. MFCM Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Insurance Company of Canada *	Canada	
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370

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	The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (43.4%)	Brazil		TravCo Insurance Company (28188) *	Connecticut	35-1838077
J. Malucelli Resseguradora S.A. *	Brazil		TINDY Foreign, Inc	Delaware	20-4403403
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
J. Malucelli Seguradora S.A. *	Brazil		Travelers Distribution Alliance, Inc.	Delaware	62-1657094
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Seguros S.A. *	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	Travelers Marine, LLC	Delaware	06-0566050
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			

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000.....	41-0518860.....		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	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.....					Aprilgrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					F&G U.K. Underwriters Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Underwriting Agency Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Syndicate Management Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Asia Pte. Ltd.....	SG.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Surety Europe Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Corporate Trustee Ltd.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers London Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	

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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.....					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 Insurance Company of Canada.....	CA.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Coronation Insurance Company Limited.....	CA.....	IA.....	Travelers Insurance Company of Canada.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BR.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....43.400	The Travelers Companies, Inc.....	0111.....

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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.....	
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.....	

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.....	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.													

Q12.5

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.....	31,625,453	12,902,023	40.8	149.7
2. Allied lines.....	9,069,938	(6,204,118)	(68.4)	2.7
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(2,274)	0.0	0.0
5. Commercial multiple peril.....	4,777,212	(4,002,410)	(83.8)	(20.0)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	97,667,427	38,614,814	39.5	48.8
9. Inland marine.....	18,839,922	705,077	3.7	32.8
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	189	245,466	129,876.2	0.0
11.2. Medical professional liability - claims-made.....	0	(478,622)	0.0	0.0
12. Earthquake.....	1,597,780	735,931	46.1	73.5
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	25,351	(16,783)	(66.2)	(314.6)
16. Workers' compensation.....	1,280,174	(39,052,513)	(3,050.6)	20.0
17.1. Other liability-occurrence.....	268,942,396	61,705,214	22.9	21.7
17.2. Other liability-claims made.....	30,180,960	(4,501,917)	(14.9)	134.3
17.3. Excess workers' compensation.....	0	702,647	0.0	0.0
18.1. Products liability-occurrence.....	38,082,628	16,095,463	42.3	13.1
18.2. Products liability-claims made.....	1,259,406	(5,704,925)	(453.0)	(154.0)
19.1, 19.2. Private passenger auto liability.....	0	(41,767)	0.0	(94,602.0)
19.3, 19.4. Commercial auto liability.....	47,668,031	32,007,108	67.1	108.8
21. Auto physical damage.....	15,289,510	5,731,175	37.5	33.8
22. Aircraft (all perils).....	0	(503,150)	0.0	72,652.8
23. Fidelity.....	11,660,870	6,065,484	52.0	32.1
24. Surety.....	1,042,152	(4,909,896)	(471.1)	(506.2)
26. Burglary and theft.....	675,442	283,404	42.0	(31.8)
27. Boiler and machinery.....	1,381,436	(66,709)	(4.8)	(30.4)
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.....	1,702,486	1,160,585	68.2	75.9
35. Totals.....	582,768,762	111,469,306	19.1	48.6
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	1,702,486	1,160,585	68.2	75.9
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).....	1,702,486	1,160,585	68.2	75.9

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	17,901,253	32,219,072	35,139,988
2. Allied lines.....	3,618,662	7,415,666	9,747,534
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	2,842,612	5,726,443	6,149,302
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	25,490,423	48,950,640	120,522,555
9. Inland marine.....	9,755,321	18,246,417	19,309,132
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.....	417,565	1,226,495	1,303,805
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	13,420	29,141	29,099
16. Workers' compensation.....	947,972	1,257,174	508,698
17.1. Other liability-occurrence.....	142,797,808	280,667,592	251,944,942
17.2. Other liability-claims made.....	12,722,869	23,148,795	27,465,016
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	19,104,793	35,882,719	30,407,086
18.2. Products liability-claims made.....	554,145	990,818	1,729,765
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	24,088,467	46,231,985	45,690,752
21. Auto physical damage.....	7,670,373	14,941,202	13,891,227
22. Aircraft (all perils).....	0	0	(573)
23. Fidelity.....	5,391,623	10,341,643	11,599,984
24. Surety.....	414,132	945,500	1,999,348
26. Burglary and theft.....	300,120	530,774	705,750
27. Boiler and machinery.....	553,272	1,294,209	1,577,112
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.....	114,899	364,051	2,798,803
35. Totals.....	274,699,731	530,410,336	582,519,327
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	114,899	364,051	2,798,803
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).....	114,899	364,051	2,798,803

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	361,427	39,769	401,197	2,446,392	30,247	3,155,197	5,631,836	118,061	(261,095)	(143,034)
2. 2010.....	530,105	711,140	1,241,245	172,945	11,902	184,847	448,357	20,925	581,539	1,050,821	91,197	(96,773)	(5,576)
3. Subtotals 2010 + Prior.....	3,219,863	4,197,448	7,417,311	534,372	51,672	586,043	2,894,749	51,173	3,736,736	6,682,657	209,258	(357,868)	(148,610)
4. 2011.....	787,738	1,288,960	2,076,698	432,907	77,396	510,303	611,953	63,000	918,123	1,593,077	257,122	(230,440)	26,682
5. Subtotals 2011 + Prior.....	4,007,601	5,486,408	9,494,008	967,278	129,068	1,096,346	3,506,702	114,173	4,654,859	8,275,734	466,380	(588,308)	(121,928)
6. 2012.....	XXX	XXX	XXX	XXX	548,935	548,935	XXX	343,659	877,383	1,221,042	XXX	XXX	XXX
7. Totals.....	4,007,601	5,486,408	9,494,008	967,278	678,003	1,645,281	3,506,702	457,832	5,532,242	9,496,776	466,380	(588,308)	(121,928)
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. ....11.6 %	2. ....(10.7)%	3. ....(1.3)%
													Col. 13, Line 7 Line 8
													4. ....(2.1)%

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 June 30, 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. Amounts receivable under high deductible policies.....	14,253,898	2,483,696	11,770,201	12,148,296
2505. Suspense, undistributed payments.....	5,497,381	0	5,497,381	13,980,190
2506. COLI supplemental benefits trust.....	4,562,282	0	4,562,282	3,905,663
2507. Ceded deposit asset.....	1,784,928	0	1,784,928	1,866,221
2508. Other assets nonadmitted.....	2,225,552	2,225,552	0	0
2509. Assumed reinsurance receivable and payable.....	(100,106)	0	(100,106)	(130,868)
2510. Other assets.....	(1,618,040)	0	(1,618,040)	(1,341,999)
2597. Summary of remaining write-ins for Line 25.....	26,605,896	4,709,249	21,896,647	30,427,503

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	562,179	563,883
2505. Federal excise tax-reins contracts.....	644	644
2506. Escheat liability.....	(754,865)	(534,397)
2507. Retroactive reinsurance reserve ceded.....	(30,540,409)	(27,892,286)
2597. Summary of remaining write-ins for Line 25.....	(30,732,451)	(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. Fines and penalties of regulatory authorities.....	(50,760)	(26,061)	(212,211)
1497. Summary of remaining write-ins for Line 14.....	(50,760)	(26,061)	(212,211)

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. Netherlands.....	XXX	482,022	333,537	105,064	416,910	342,664	627,692
5805. Afghanistan.....	XXX	366,455	338,168	271,650	0	947,418	581,839
5806. Belgium.....	XXX	309,085	3,526	0	(1,021)	457,692	150,863
5807. Mexico.....	XXX	149,152	131,803	29,685	104,675	42,935	178,568
5808. Brazil.....	XXX	49,785	11,825	5,897	13,355	96,857	149,269
5809. Hong Kong, Special Administrative Region.....	XXX	41,301	62,299	78,189	26,820	92,508	105,728
5810. Russian Federation.....	XXX	22,814	23,478	0	0	63,809	78,962
5811. Hungary.....	XXX	20,881	18,462	0	0	26,643	26,599
5812. Argentina.....	XXX	17,593	16,064	1,072,002	384,757	114,491	44,661
5813. Dominican Republic.....	XXX	17,429	2,331	0	0	24,820	49,593
5814. Japan.....	XXX	16,823	15,351	0	0	205,324	242,073
5815. Chile.....	XXX	16,427	10,504	34,337	16,897	876,808	890,562
5816. Italy.....	XXX	15,927	14,573	0	11,918	72,407	107,024
5817. Australia.....	XXX	15,240	19,124	0	39,593	225,095	312,895
5818. El Salvador.....	XXX	12,835	24,614	4,312	399	17,178	23,150
5819. Nicaragua.....	XXX	11,806	57,480	0	0	31,301	23,275
5820. China.....	XXX	11,751	202,992	0	225,950	917,842	611,243
5821. Cayman Islands.....	XXX	11,713	22,502	0	0	166,090	114,133
5822. Costa Rica.....	XXX	11,653	9,065	3,282	104,078	23,788	33,749
5823. Trinidad and Tobago.....	XXX	9,440	1,053	0	42,338	34,845	42,668
5824. United Arab Emirates.....	XXX	8,990	8,947	0	0	36,541	70,147
5825. Malaysia.....	XXX	7,734	34,210	1,001	1,966	41,580	53,865
5826. Indonesia.....	XXX	7,325	11,122	0	0	52,949	75,816
5827. Qatar.....	XXX	7,003	1,814	0	0	13,338	16,749
5828. Germany.....	XXX	6,209	35,244	31,965	477,221	333,703	489,961
5829. Colombia.....	XXX	5,987	10,088	8,816	12,237	15,571	22,073
5830. Taiwan, Republic of China.....	XXX	5,757	30,459	0	23,152	55,057	66,532
5831. Ireland.....	XXX	5,181	6,939	0	442	168,522	370,940
5832. India.....	XXX	4,790	8,076	0	0	124,849	180,539
5833. Philippines.....	XXX	4,590	6,086	0	0	27,568	37,798
5834. Turkey.....	XXX	4,246	6,985	0	0	14,692	16,830
5835. Israel.....	XXX	3,648	6,882	3,797	37,557	76,752	159,883
5836. Saudi Arabia.....	XXX	3,463	3,613	0	0	10,206	17,313
5837. Guatemala.....	XXX	3,421	279	0	399	29,787	38,492
5838. Poland.....	XXX	2,877	9,444	0	23,583	45,328	50,166
5839. Bolivia.....	XXX	2,752	102	0	0	2,534	2,300
5840. Panama.....	XXX	2,196	(49)	0	0	26,746	42,315
5841. Venezuela (Bolivarian Republic of).....	XXX	2,111	176	0	0	22,867	39,946
5842. Martinique.....	XXX	2,033	1,000	0	0	266	210
5843. Ecuador.....	XXX	1,939	1,012	0	0	2,236	3,331
5844. Viet Nam.....	XXX	1,781	809	0	0	15,348	23,643
5845. Denmark.....	XXX	1,600	4,136	0	0	38,323	56,509
5846. Thailand.....	XXX	1,339	2,713	0	0	16,916	23,135
5847. Bulgaria.....	XXX	699	367	0	0	1,688	2,276
5848. Turkmenistan.....	XXX	628	0	0	0	109	0
5849. Sweden.....	XXX	619	4,959	0	423	37,821	49,379
5850. Korea, Republic of.....	XXX	619	1,589	0	0	25,081	32,070
5851. Ukraine.....	XXX	397	931	0	0	6,616	7,125
5852. Pakistan.....	XXX	375	0	0	0	768	863
5853. Egypt.....	XXX	141	7	0	0	4,343	7,910
5854. Azerbaijan.....	XXX	98	0	0	0	0	0
5855. Estonia.....	XXX	75	950	0	0	370	563
5856. Haiti.....	XXX	19	0	0	0	2,840	2,732
5857. Antigua and Barbuda.....	XXX	7	0	0	0	212	825
5858. Peru.....	XXX	6	639	0	0	10,937	23,355
5859. Aruba.....	XXX	1	(9,777)	73,500	0	56,375	116,120
5860. Romania.....	XXX	1	0	0	0	15,501	21,307
5861. Guadeloupe.....	XXX	1	0	0	0	341	562
5862. Netherlands Antilles.....	XXX	1	0	0	0	119	284
5863. Suriname.....	XXX	1	0	0	0	62	65
5864. Dominica.....	XXX	1	0	0	0	0	0
5865. Saint Kitts and Nevis.....	XXX	1	0	0	0	0	0
5866. Austria.....	XXX	(134)	18,045	0	0	31,567	24,708
5867. Barbados.....	XXX	(350)	278,588	0	20,870	53,825	85,306
5868. Honduras.....	XXX	(645)	2,500	0	0	236,244	30,302
5869. Jamaica.....	XXX	(2,051)	(1,309)	285,000	37,542	1,212,607	2,174,488
5870. France.....	XXX	(2,249)	21,641	0	404	2,187,381	1,918,172
5871. United Kingdom.....	XXX	(89,635)	214,465	25,649	426,740	2,664,134	2,648,854
5872. Norway.....	XXX	0	14,113	0	(14,874)	203,995	205,513
5873. Tunisia.....	XXX	0	0	0	0	75,228	78,785
5874. Niger.....	XXX	0	0	12,320	0	52,124	51,802
5875. Spain.....	XXX	0	(2,779)	0	0	34,710	52,767
5876. Switzerland.....	XXX	0	13,716	0	0	33,959	82,961
5877. Czech Republic.....	XXX	0	129	0	0	32,379	41,894
5878. South Africa.....	XXX	0	82	0	0	27,838	45,347
5879. New Zealand.....	XXX	0	(181)	0	10,000	20,633	24,364
5880. Belize.....	XXX	0	1,297	0	0	17,745	2,065
5881. Finland.....	XXX	0	(391)	719	606	16,152	22,419
5882. Greece.....	XXX	0	0	0	0	11,601	12,798
5883. Albania.....	XXX	0	0	0	0	11,193	30,848
5884. Maldives.....	XXX	0	82,994	0	0	9,772	33,528
5885. Morocco.....	XXX	0	20,867	0	0	9,279	4,306
5886. Tanzania, United Republic of.....	XXX	0	153	0	0	8,991	9,620
5887. Cameroon.....	XXX	0	0	0	0	8,229	8,230
5888. Guinea.....	XXX	0	0	0	0	8,226	8,226
5889. Madagascar.....	XXX	0	0	0	0	6,729	9,671
5890. British Virgin Islands.....	XXX	0	0	0	0	4,438	5,183
5891. Papua New Guinea.....	XXX	0	0	0	0	4,246	4,684
5892. Libyan Arab Jamahiriya.....	XXX	0	7	0	0	4,000	7,578
5893. Nigeria.....	XXX	0	0	0	0	3,741	11,335
5894. Zimbabwe.....	XXX	0	0	0	0	3,533	4,094
5895. Mauritius.....	XXX	0	0	0	0	2,839	2,992
5896. Bahrain.....	XXX	0	31,728	0	0	2,763	4,435
5897. Summary of remaining write-ins for Line 58 from overflow.....	XXX	1,615,729	2,204,169	2,047,185	2,444,936	13,115,479	14,165,749

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.....	47,919,342	35,849,034
2.2 Additional investment made after acquisition.....	5,731,608	15,189,547
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	8,536,590	0
5. Deduct amounts received on disposals.....	17,216,873	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.....	16,496,649	32,826,840
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	736,799,312	708,325,294
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	736,799,312	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.....	1,121,361	2,614,353
2.2 Additional investment made after acquisition.....	79,465,596	175,075,859
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	8,188	16,626
5. Unrealized valuation increase (decrease).....	25,040,971	26,744,578
6. Total gain (loss) on disposals.....	(109,678)	3,533,891
7. Deduct amounts received on disposals.....	34,062,702	144,807,169
8. Deduct amortization of premium and depreciation.....	8,453	20,093
9. Total foreign exchange change in book/adjusted carrying value.....	(707,362)	(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).....	941,088,423	870,340,500
12. Deduct total nonadmitted amounts.....	23,367,153	18,162,205
13. Statement value at end of current period (Line 11 minus Line 12).....	917,721,270	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.....	581,007,679	1,481,775,309
3. Accrual of discount.....	3,877,052	6,558,159
4. Unrealized valuation increase (decrease).....	118,123,194	(3,293,648)
5. Total gain (loss) on disposals.....	6,720,980	59,064,580
6. Deduct consideration for bonds and stocks disposed of.....	679,727,765	1,448,739,791
7. Deduct amortization of premium.....	31,453,561	63,021,878
8. Total foreign exchange change in book/adjusted carrying value.....	74,032	(12,819,792)
9. Deduct current year's other than temporary impairment recognized.....	1,100,015	6,106,942
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,382,992,956	14,385,471,361
11. Deduct total nonadmitted amounts.....	11,960,887	12,573,530
12. Statement value at end of current period (Line 10 minus Line 11).....	14,371,032,068	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
BONDS								
1. Class 1 (a).....	9,754,077,289	1,126,459,764	1,331,282,882	26,070,845	9,754,077,289	9,575,325,016	0	9,795,930,593
2. Class 2 (a).....	948,958,195	35,970,420	17,949,576	1,186,019	948,958,195	968,165,058	0	934,367,002
3. Class 3 (a).....	157,321,195	0	4,185,228	(43,205,122)	157,321,195	109,930,846	0	134,841,353
4. Class 4 (a).....	58,197,767	0	1,405,619	(1,806,049)	58,197,767	54,986,099	0	58,798,208
5. Class 5 (a).....	16,163,602	0	2,290,982	2,704,542	16,163,602	16,577,161	0	18,330,118
6. Class 6 (a).....	14,703,110	191,999	1,268,988	622,911	14,703,110	14,249,032	0	15,601,146
7. Total Bonds.....	10,949,421,158	1,162,622,183	1,358,383,275	(14,426,853)	10,949,421,158	10,739,233,212	0	10,957,868,419
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	1,998,120	0	0	3,140	1,998,120	2,001,260	0	4,384,220
10. Class 3.....	3,000,000	0	2,000,000	0	3,000,000	1,000,000	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.....	4,998,120	0	2,000,000	3,140	4,998,120	3,001,260	0	6,384,220
15. Total Bonds and Preferred Stock.....	10,954,419,278	1,162,622,183	1,360,383,275	(14,423,713)	10,954,419,278	10,742,234,472	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.....	69,692,278	XXX.....	70,911,360	14,567	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.....	1,669,600,898	4,323,841,132
3. Accrual of discount.....	93,745	299,263
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(193,498)	(919)
6. Deduct consideration received on disposals.....	1,752,699,196	4,365,030,107
7. Deduct amortization of premium.....	67,944	28,460
8. Total foreign exchange change in book/adjusted carrying value.....	231,091	(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).....	69,692,278	152,727,182
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	69,692,278	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.....	281,250
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.....	281,250
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.....	(5,414,085)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(5,414,085)
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.....	281,250
9.	Total (Line 7 plus Line 8).....	<u>281,250</u>
10.	Part D, Column 8.....	281,250
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.....	65,976,210	188,890,680
3. Accrual of discount.....	109,282	88,163
4. Unrealized valuation increase (decrease).....	94,758	0
5. Total gain (loss) on disposals.....	110	(1,223)
6. Deduct consideration received on disposals.....	62,180,843	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).....	3,999,516	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,999,516	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	39,703
El Camino Road.....	Los Altos	CA	06/27/2012	Various	47,919,342	0	0	0
39 warehouses and land located at:.....					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	151,372
6 warehouses and land located at:.....					0	0	0	0
Hawthorne Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	162,832
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	464,472
9 warehouses and land located at:.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	(9,861)
8 warehouses and land located at:.....					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	136,713
14 warehouses and land located at:.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta	GA	12/20/1996	Various	0	0	0	60,835
14 warehouses and land located at:.....					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	600,829
12 Warehouses and land located at:.....					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	0
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	32,419
Portland Industrial located at:.....					0	0	0	0
7210 NW Evergreen Parkway.....	Hillsboro	OR	09/10/2007	Various	0	0	0	26,749
					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						
Commercial Office Properties:					0	0	0	0
buildings and land located at:					0	0	0	0
12720 Hillcrest Road.....	Dallas.....	TX.....	12/31/1990	Various.....	0	0	0	166,253
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	72,295
55 North Arizona Place.....	Chandler.....	AZ.....	11/01/2011	Various.....	0	0	0	113,850
1100 University Drive.....	Tempe.....	AZ.....	03/27/1995	Various.....	0	0	0	38,497
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	0
10375 East Harvard Avenue.....	Denver.....	CO.....	10/10/1996	Various.....	0	0	0	0
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	142,164
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	0
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	349,579
9780 S Meridian Blvd.....	Denver.....	CO.....	12/21/2006	Various.....	0	0	0	1,200
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	1,719
Commercial Retail Properties:					0	0	0	0
buildings and land located at:					0	0	0	0
1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	12/29/1993	Various.....	0	0	0	64,452
0199999. Totals.....					47,919,342	0	0	2,616,072
0399999. Totals.....					47,919,342	0	0	2,616,072

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 Book/Adjusted Carrying Value Less Encumbrances Prior Year	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 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	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.							

Property Disposed

6060 South Willow Drive.....	Englewood.....	CO.	06/30/2012	Griffin Capital Corporation.....	6,115,676	0	0	49,524	0	0	(49,524)	0	6,066,152	14,076,850	0	8,010,698	8,010,698	0	0
3070 Long Lake Road.....	Roseville.....	MN.	04/02/2012	Citi Cargo.....	2,614,131	0	0	0	0	0	0	0	2,614,131	3,140,023	0	525,892	525,892	0	0
0199999. Totals.....					8,729,807	0	0	49,524	0	0	(49,524)	0	8,680,283	17,216,873	0	8,536,590	8,536,590	0	0
0399999. Totals.....					8,729,807	0	0	49,524	0	0	(49,524)	0	8,680,283	17,216,873	0	8,536,590	8,536,590	0	0

QE01.2

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 Designation	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 Fixed Income - Unaffiliated

	GS Mezzanine Partners III, L.P.....	New York.....	NY.....	The Goldman Sachs Group.....		09/25/2003....	.....2	.....0	.....18,890	.....0	.....0	.....1.1
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....293,456	.....0	.....2,306,662	.....9.6
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....3,949	.....0	.....330,917	.....7.6
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											.....XXX.....

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

QE03	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....900,000	.....0	.....4,900,000	.....1.5
	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	.....3	.....0	.....1,452,000	.....0	.....6,207,324	.....6.0
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....571,694	.....0	.....4,393,030	.....0.3
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004....	.....3	.....0	.....41,140	.....0	.....2,401,394	.....0.3
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....(315,229)	.....0	.....7,711,938	.....0.1
	Century Capital Partners IV, L.P.....	Boston.....	MA.....	Century Capital Partners.....		04/30/2007....	.....3	.....0	.....554,722	.....0	.....1,410,572	.....9.0
	Element Partners II, L.P.....	Radnor.....	PA.....	Element Venture Partners.....		04/25/2008....	.....1	.....0	.....729,392	.....0	.....5,600,608	.....2.5
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....11,521	.....0	.....2,811,439	.....7.9
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....394,734	.....0	.....9,901,805	.....2.2
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009....	.....3	.....0	.....73,036	.....0	.....7,821,810	.....0.2
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	.....3	.....0	.....2,598,794	.....0	.....15,268,158	.....6.4
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	.....3	.....0	.....(171,096)	.....0	.....1,673,881	.....11.8
	Onex Partners III LP.....	Toronto.....	ON.....	Onex Partners.....		09/30/2009....	.....3	.....0	.....91,502	.....0	.....5,240,755	.....0.3
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008....	.....1	.....0	.....475,000	.....0	.....15,833,334	.....8.4
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	.....1	.....0	.....1,102,000	.....0	.....6,783,000	.....19.0
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007....	.....3	.....0	.....366,435	.....0	.....3,401,667	.....0.8
	Trilantic Capital Partners IV LP.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007....	.....3	.....0	.....585,584	.....0	.....1,252,671	.....0.9
	VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007....	.....3	.....0	.....17,958	.....0	.....3,026,179	.....4.7
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											.....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	.....400,000	.....0	.....0	.....50.0
	CT Opportunity Partners I, L.P.....	New York.....	NY.....	CT Mezzanine Partners.....		08/06/2008....	.....0	.....0	.....1,100,204	.....0	.....17,361,576	.....5.4
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....238,450	.....0	.....0	.....50.0
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Miller Global.....		02/29/2008....	.....0	.....0	.....733,333	.....0	.....9,677,768	.....7.6
	Orion European Real Estate Fund II, C.V.....	Paris.....	FR.....	Orion European Real Estate.....		04/29/2005....	.....0	.....0	.....1,576,560	.....0	.....8,104,320	.....4.3
	Orion European Real Estate Fund III, C.V.....	Paris.....	FR.....	Orion European Real Estate.....		05/14/2009....	.....0	.....0	.....2,878,279	.....0	.....15,013,947	.....1.6
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL.....	Transwestern MultiFamily Partners.....		09/26/2007....	.....0	.....0	.....2,200,000	.....0	.....800,000	.....8.8
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH.....	RockBridge Hospitality Fund.....		03/31/2008....	.....0	.....0	.....1,361	.....0	.....564,622	.....12.4
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA.....	Secured Capital Japan Real Estate Partners.....		03/30/2007....	.....0	.....0	.....520,968	.....0	.....0	.....2.0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											.....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	.....1,777,386	.....0	.....1,777,386	.....3.1
	Cowen Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....1,225,380	.....0	.....1,225,380	.....5.9
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009....	.....0	.....0	.....195,762	.....0	.....195,762	.....1.2
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	.....0	.....0	.....954,128	.....0	.....954,128	.....0.7
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011....	.....0	.....0	.....560,937	.....0	.....560,937	.....0.3
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX.....	Energy Spectrum Capital.....		12/15/2004....	.....0	.....0	.....91,216	.....0	.....91,216	.....4.5
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	.....0	.....0	.....103,059	.....0	.....103,059	.....2.6
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007....	.....3	.....0	.....(266,667)	.....0	.....(266,667)	.....6.7

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	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	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	
		City	State										
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	481,702	.....0	481,702	.....0.5
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	30,952	.....0	30,952	.....0.7
	NGP Natural Resources X, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		10/12/2011.....	.....0	.....0	856,655	.....0	856,655	.....1.4
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/18/2010.....	.....0	.....0	1,875,000	.....0	1,875,000	.....0.5
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007.....	.....0	.....0	824,096	.....0	824,096	.....5.4
	SFC Energy Partners II, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		03/31/2011.....	.....0	.....0	137,367	.....0	137,367	.....2.9
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008.....	.....0	.....0	20,041	.....0	20,041	.....1.2
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010.....	.....0	.....0	4,282,746	.....0	4,282,746	.....1.6
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009.....	.....0	.....0	208,866	.....0	208,866	.....0.9
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		05/07/2012.....	.....0	150,000	.....0	.....0	19,850,000	.....2.3
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								150,000	13,358,6260	33,208,626	...XXX.....
3999999.	Subtotal - Unaffiliated.....								150,000	32,803,2640	193,008,002	...XXX.....
4199999.	Totals.....								150,000	32,803,2640	193,008,002	...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	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
	GS Mezzanine Partners III, L.P.....	New York.....	NY...	Distribution.....	09/25/2003	05/24/2012	1,330,418	.....0	.....0	.....0	.....0	.....0	.....0	1,330,418	1,330,418	.....0	.....0	.....0	.....0
	Hancock Capital Partners IV, L.P.....	Boston.....	MA...	Distribution.....	04/04/2008	05/16/2012	1,228,353	.....0	.....0	.....0	.....0	.....0	.....0	1,228,353	1,228,353	.....0	.....0	.....0	.....0
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								2,558,77100000	2,558,771	2,558,7710000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Carlyle Europe Partners II, L.P.....	London.....	GB...	Distribution.....	12/13/2004	04/27/2012	233,542	.....0	.....0	.....0	.....0	.....0	.....0	233,542	225,080	(8,462)	.....0	(8,462)	.....0
	Eton Park Fund, L.P.....	New York.....	NY...	Distribution.....	11/01/2004	05/22/2012	388,196	.....0	.....0	.....0	.....0	.....0	.....0	388,196	388,196	.....0	.....0	.....0	.....0
	Eureka II, L.P.....	Philadelphia.....	PA...	Distribution.....	02/28/2007	05/02/2012	955,759	.....0	.....0	.....0	.....0	.....0	.....0	955,759	955,759	.....0	.....0	.....0	.....0
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	08/13/2007	05/18/2012	330,373	.....0	.....0	.....0	.....0	.....0	.....0	330,373	330,373	.....0	.....0	.....0	.....0
	JFL Equity Investors III, L.P.....	New York.....	NY...	Distribution.....	09/30/2010	04/30/2012	328,318	.....0	.....0	.....0	.....0	.....0	.....0	328,318	328,318	.....0	.....0	.....0	.....0
	MTS Health Investors II, L.P.....	New York.....	NY...	Distribution.....	08/17/2007	04/16/2012	(309,709)	.....0	.....0	.....0	.....0	.....0	.....0	(309,709)	(309,709)	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY...	Distribution.....	04/30/2008	06/19/2012	192,736	.....0	.....0	.....0	.....0	.....0	.....0	192,736	192,736	.....0	.....0	.....0	.....0
	Onex Partners III LP.....	Toronto.....	ON...	Distribution.....	09/30/2009	06/25/2012	18,216	.....0	.....0	.....0	.....0	.....0	.....0	18,216	18,216	.....0	.....0	.....0	.....0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								2,137,43000000	2,137,430	2,128,968	(8,462)0	(8,462)0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
	Windamere LLC.....	San Diego.....	CA...	Distribution.....	01/29/1999	06/30/2012	234,719	.....0	.....0	.....0	.....0	.....0	.....0	234,719	234,719	.....0	.....0	.....0	.....0
	Flying W Capital LLC.....	Eden Prairie.....	MN...	Distribution.....	05/12/1999	06/30/2012	32,110	.....0	.....0	.....0	.....0	.....0	.....0	32,110	32,110	.....0	.....0	.....0	.....0
1699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								266,82900000	266,829	266,8290000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	06/29/2012	92,219	.....0	.....0	.....0	.....0	.....0	.....0	92,219	92,219	.....0	.....0	.....0	.....0
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	06/29/2012	563,986	.....0	.....0	.....0	.....0	.....0	.....0	563,986	563,986	.....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.							
	Miller Global Fund VI LLC.....	Denver.....	CO...	Distribution.....	02/29/2008	04/10/2012	.....38,194	.....0	.....0	.....0	.....0	.....0	.....0	.....38,194	.....38,194	.....0	.....0	.....0	.....0
	North American Real Estate Partners, LP.....	Minnetonka.....	MN...	Distribution.....	12/23/2004	04/30/2012	.....419,948	.....0	.....0	.....0	.....0	.....0	.....0	.....419,948	.....419,948	.....0	.....0	.....0	.....0
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL...	Distribution.....	09/26/2007	06/29/2012	.....132,310	.....0	.....0	.....0	.....0	.....0	.....0	.....132,310	.....132,310	.....0	.....0	.....0	.....0
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH...	Distribution.....	03/31/2008	05/03/2012	.....(434,689)	.....0	.....0	.....0	.....0	.....0	.....0	.....(434,689)	.....(434,689)	.....0	.....0	.....0	.....0
	Savanna Real Estate Fund I, L.P.....	New York.....	NY...	Distribution.....	11/29/2007	06/25/2012	.....629,093	.....0	.....0	.....0	.....0	.....0	.....0	.....629,093	.....629,093	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....1,441,061	.....0	.....0	.....0	.....0	.....0	.....0	.....1,441,061	.....1,441,061	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Avenue Special Situations Fund V, L.P.....	New York.....	NY...	Distribution.....	05/04/2007	05/17/2012	.....347,701	.....0	.....0	.....0	.....0	.....0	.....0	.....347,701	.....347,701	.....0	.....0	.....0	.....0
	Cowen Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Distribution.....	02/10/2010	06/29/2012	.....1,143,102	.....0	.....0	.....0	.....0	.....0	.....0	.....1,143,102	.....1,143,102	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	04/18/2012	.....12,859	.....0	.....0	.....0	.....0	.....0	.....0	.....12,859	.....12,859	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	05/04/2012	.....2,554,685	.....0	.....0	.....0	.....0	.....0	.....0	.....2,554,685	.....2,554,685	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX...	Distribution.....	07/31/2007	05/07/2012	.....453,664	.....0	.....0	.....0	.....0	.....0	.....0	.....453,664	.....453,664	.....0	.....0	.....0	.....0
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX...	Distribution.....	12/15/2004	06/29/2012	.....899,531	.....0	.....0	.....0	.....0	.....0	.....0	.....899,531	.....899,531	.....0	.....0	.....0	.....0
	Energy Spectrum Partners V LP.....	Dallas.....	TX...	Distribution.....	09/30/2007	06/08/2012	.....2,412,383	.....0	.....0	.....0	.....0	.....0	.....0	.....2,412,383	.....2,412,383	.....0	.....0	.....0	.....0
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX...	Distribution.....	08/03/2007	04/26/2012	.....793,541	.....0	.....0	.....0	.....0	.....0	.....0	.....793,541	.....793,541	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN...	Distribution.....	11/02/2007	04/09/2012	.....723,001	.....0	.....0	.....0	.....0	.....0	.....0	.....723,001	.....723,001	.....0	.....0	.....0	.....0
	Yorktown Energy Partners IX, L.P.....	New York.....	NY...	Distribution.....	10/05/2010	04/03/2012	.....81,761	.....0	.....0	.....0	.....0	.....0	.....0	.....81,761	.....81,761	.....0	.....0	.....0	.....0
	Yorktown Energy Partners VII, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	05/25/2012	.....8,967	.....0	.....0	.....0	.....0	.....0	.....0	.....8,967	.....8,967	.....0	.....0	.....0	.....0
	Oscar S. Schafer & Partners II LP.....	New York.....	NY...	Liquidation.....	04/30/2008	04/06/2012	.....1,062,844	.....92,077	.....0	.....0	.....0	.....0	.....92,077	.....1,154,921	.....1,063,008	.....0	.....(91,913)	.....(91,913)	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....10,494,039	.....92,077	.....0	.....0	.....0	.....0	.....92,077	.....10,586,116	.....10,494,203	.....0	.....(91,913)	.....(91,913)	.....0
3999999. Subtotal - Unaffiliated.....							.....16,631,302	.....92,077	.....0	.....0	.....0	.....0	.....92,077	.....16,723,379	.....16,623,004	.....(8,462)	.....(91,913)	.....(100,375)	.....0
4099999. Subtotal - Affiliated.....						266,829000000266,829266,82900000
4199999. Totals.....							.....16,898,131	.....92,077	.....0	.....0	.....0	.....0	.....92,077	.....16,990,208	.....16,889,832	.....(8,462)	.....(91,913)	.....(100,375)	.....0

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)
Bonds - U.S. Government									
912810 EV 6	U S TREASURY BONDS 6.875 2025 08.....		...06/29/2012	BAS-MERRILL LYNCH.....		7,829,512	5,000,000	0	1
0599999.	Total - Bonds - U.S. Government.....					7,829,512	5,000,000	0	XXX
Bonds - All Other Government									
013051 CZ 8	ALBERTA (PROVINCE OF) 4.000 2019 12.....	C.....	...05/31/2012	VARIOUS.....		2,227,580	2,000,000	18,082	1FE.....
013051 DF 1	ALBERTA (PROVINCE OF) 1.750 2017 06.....	C.....	...06/04/2012	VARIOUS.....		9,980,990	10,000,000	1,582	1FE.....
110709 GB 2	BRITISH COLUMBIA (PROVIN) 2.700 2022 12.....	C.....	...05/29/2012	NATIONAL BANK OF CANADA FINANCIAL.....		995,820	1,000,000	0	1FE.....
626209 JK 7	BRITISH COLUMBIA MUNICIP 3.350 2022 06.....	C.....	...05/02/2012	NATIONAL BANK OF CANADA FINANCIAL.....		1,009,250	1,000,000	2,386	1FE.....
13509P DF 7	CANADA HOUSING TRUST 2.050 2017 06.....	C.....	...05/16/2012	VARIOUS.....		3,012,370	3,000,000	8,256	1FE.....
13509P DJ 9	CANADA HOUSING TRUST (14 2.050 2017 06.....	C.....	...06/13/2012	VARIOUS.....		15,244,200	15,000,000	4,212	1FE.....
135087 ZG 2	CANADA TREASURY BONDS 2.500 2013 09.....	C.....	...06/08/2012	TD SECURITIES.....		1,017,880	1,000,000	7,055	1FE.....
135087 ZN 7	CANADA TREASURY BONDS 2.000 2014 03.....	C.....	...06/27/2012	VARIOUS.....		25,412,240	25,000,000	154,740	1FE.....
135087 ZQ 0	CANADA TREASURY BONDS 2.750 2016 09.....	C.....	...06/22/2012	VARIOUS.....		14,854,180	14,000,000	112,788	1FE.....
26682C LQ 4	DURHAM REGIONAL MUNICIPA 2.250 2017 07.....	C.....	...06/19/2012	CIBC WORLD MARKETS.....		2,000,000	2,000,000	0	1FE.....
40649C UH 7	HALTON REGIONAL MUNICIPA 2.650 2018 06.....	C.....	...05/09/2012	CIBC WORLD MARKETS.....		999,450	1,000,000	0	1FE.....
40649C UJ 3	HALTON REGIONAL MUNICIPA 2.850 2019 06.....	C.....	...05/09/2012	CIBC WORLD MARKETS.....		998,110	1,000,000	0	1FE.....
68323A AW 4	ONTARIO (PROVINCE OF) 3.150 2022 06.....	C.....	...05/24/2012	NATIONAL BANK OF CANADA FINANCIAL.....		1,018,700	1,000,000	15,448	1FE.....
689551 DX 4	OTTAWA (CITY OF) 2.650 2018 05.....	C.....	...05/15/2012	CIBC WORLD MARKETS.....		998,900	1,000,000	0	1FE.....
689551 DY 2	OTTAWA (CITY OF) 2.850 2019 05.....	C.....	...05/15/2012	CIBC WORLD MARKETS.....		998,110	1,000,000	0	1FE.....
74814Z EL 3	QUEBEC (PROVINCE OF) 3.500 2022 12.....	C.....	...06/07/2012	NATIONAL BANK OF CANADA FINANCIAL.....		521,585	500,000	527	1FE.....
891288 DE 9	TORONTO (CITY OF) 3.500 2021 12.....	C.....	...05/08/2012	RBC DOMINION GLOBAL MARKETS.....		2,030,060	2,000,000	31,452	1FE.....
000000 00 0	UK GILT TREASURY (P-1.6M 2.250 2014 03.....	D.....	...06/06/2012	BARCLAYS GLOBAL.....		2,563,921	2,478,080	14,275	1FE.....
1099999.	Total - Bonds - All Other Government.....					85,883,346	83,978,080	370,804	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
145628 SW 4	CARROLLTON-FARMERS BRANC 5.000 2031 02.....		...06/06/2012	MORGAN KEEGAN & CO INC.....		1,819,818	1,560,000	0	1FE.....
145628 SX 2	CARROLLTON-FARMERS BRANC 5.000 2032 02.....		...06/06/2012	MORGAN KEEGAN & CO INC.....		1,904,220	1,640,000	0	1FE.....
346766 PV 4	FORT BEND CO ROAD GO S20 5.000 2032 03.....		...04/02/2012	SIEBERT BRANDFORD SHANK & CO.....		4,902,035	4,385,000	18,271	1FE.....
886172 NC 5	THURSTON CO SD#111-OLYMP 4.500 2031 12.....		...06/14/2012	BAS-MERRILL LYNCH.....		7,619,220	7,000,000	0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					16,245,294	14,585,000	18,271	XXX
Bonds - U.S. Special Revenue and Special Assessment									
485512 LT 2	KANSAS TURNPIKE AUTHORIT 4.000 2024 09.....		...05/16/2012	PIPER JAFFRAY.....		2,815,549	2,565,000	0	1FE.....
485512 LV 7	KANSAS TURNPIKE AUTHORIT 4.000 2026 09.....		...05/16/2012	PIPER JAFFRAY.....		1,907,559	1,765,000	0	1FE.....
5758K 3G 1	MASSACHUSETTS H/E INST T 5.250 2033 07.....		...05/10/2012	WELLS FARGO SECURITIES.....		6,812,650	5,000,000	97,708	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2012 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		52,862	53,700	0	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2013 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		51,213	53,700	0	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2014 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		49,495	53,700	0	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2015 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		47,690	53,700	0	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2016 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		45,766	53,700	0	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2017 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		43,746	53,700	0	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2018 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		41,638	53,700	0	1FE.....

QE04

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2019 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		.....39,511	.....53,700	.....0	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2020 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		.....37,388	.....53,700	.....0	1FE.....
000000 00 0	PUERTO RICO PUBLIC FIN C -- 2020 12.....		...06/22/2012	BAS-MERRILL LYNCH.....		.....696,874	.....1,000,000	.....0	1FE.....
771902 GC 1	ROCHESTER HLTH CARE FACS 4.250 2041 11.....		...05/10/2012	RBC DAIN RAUSCHER INC.....		.....2,203,534	.....2,135,000	.....0	1FE.....
79061A BE 6	ST JOSEPH CO (UNIV NOTRE .130 2042 03.....		...05/16/2012	GOLDMAN SACHS & CO.....		.....35,000,000	.....35,000,000	.....0	1FE.....
36230S DW 1	G2 757317 4.317 2061 02.....		...06/20/2012	PAY IN KIND.....		.....56,524	.....56,524	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....49,901,998	.....48,004,824	.....97,708	.....XXX.....
Bonds - Industrial and Miscellaneous									
00038A AA 1	ABB TREASURY USA (144A) 2.500 2016 06.....		...04/03/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,911,499	.....1,877,000	.....14,860	1FE.....
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500 2021 11.....		...04/19/2012	SUNTRUST.....		.....1,046,490	.....1,000,000	.....15,556	1FE.....
03523T BH 0	ANHEUSER BUSCH INBEV WOR 6.875 2019 11.....		...06/22/2012	CORTVIEW CAPITAL SECURITIES.....		.....1,296,070	.....1,000,000	.....0	1FE.....
00206R AJ 1	AT&T INC 5.500 2018 02.....		...04/16/2012	ROYAL BANK OF SCOTLAND.....		.....1,182,430	.....1,000,000	.....11,917	1FE.....
00206R AX 0	AT&T INC 4.450 2021 05.....		...06/20/2012	WELLS FARGO SECURITIES.....		.....1,133,990	.....1,000,000	.....4,944	1FE.....
00206R BD 3	AT&T INC 3.000 2022 02.....		...06/11/2012	CITIGROUP GLOBAL MARKETS.....		.....1,004,320	.....1,000,000	.....10,083	1FE.....
05530Q AB 6	BAT INTL FINANCE (144A) 9.500 2018 11.....		...05/23/2012	BARCLAYS CAPITAL INC.....		.....1,359,280	.....1,000,000	.....3,694	2FE.....
073730 AD 5	BEAM INC 1.875 2017 05.....		...05/10/2012	BAS-MERRILL LYNCH.....		.....1,995,360	.....2,000,000	.....0	2FE.....
099724 AG 1	BORG-WARNER AUTO 4.625 2020 09.....		...04/16/2012	CORTVIEW CAPITAL SECURITIES.....		.....1,084,240	.....1,000,000	.....4,368	2FE.....
12189L AF 8	BURLINGTON NORTHERN SANT 3.450 2021 09.....		...04/18/2012	CITIGROUP GLOBAL MARKETS.....		.....1,322,252	.....1,275,000	.....4,643	2FE.....
13342B AJ 4	CAMERON INTERNATIONAL CO 3.600 2022 04.....		...05/14/2012	CITIGROUP GLOBAL MARKETS.....		.....997,440	.....1,000,000	.....0	2FE.....
14149Y AV 0	CARDINAL HEALTH 3.200 2022 06.....		...05/16/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,790	.....1,000,000	.....0	2FE.....
149123 BX 8	CATERPILLAR INC 2.600 2022 06.....		...06/22/2012	RBC CAPITAL MARKETS.....		.....997,030	.....1,000,000	.....72	1FE.....
15189W AG 5	CENTERPOINT ENERGY RESOU 4.500 2021 01.....		...05/24/2012	GOLDMAN SACHS & CO.....		.....1,086,880	.....1,000,000	.....16,875	2FE.....
20030N BD 2	COMCAST CORP 3.125 2022 07.....		...06/26/2012	WELLS FARGO SECURITIES.....		.....999,140	.....1,000,000	.....0	2FE.....
25179M AP 8	DEVON ENERGY CORPORATION 3.250 2022 05.....		...05/07/2012	GOLDMAN SACHS & CO.....		.....994,080	.....1,000,000	.....0	2FE.....
25245B AB 3	DIAGEO INVESTMENT CORP 2.875 2022 05.....		...05/08/2012	DEUTSCHE BANC.....		.....996,380	.....1,000,000	.....0	1FE.....
260543 BX 0	DOW CHEMICAL CO 8.550 2019 05.....		...05/11/2012	RBC CAPITAL MARKETS.....		.....1,335,400	.....1,000,000	.....238	2FE.....
263534 CB 3	DUPONT EI NEMOUR 3.625 2021 01.....		...04/18/2012	GOLDMAN SACHS & CO.....		.....1,082,640	.....1,000,000	.....9,868	1FE.....
277432 AH 3	EASTMAN CHEMICAL 5.500 2019 11.....		...04/20/2012	STIFEL NICOLAUS & CO INC.....		.....231,299	.....205,000	.....5,011	2FE.....
277432 AN 0	EASTMAN CHEMICAL 3.600 2022 08.....		...05/29/2012	CITIGROUP GLOBAL MARKETS.....		.....992,240	.....1,000,000	.....0	2FE.....
29266R AC 2	ENERGIZER HOLDINGS INC 4.700 2022 05.....		...05/21/2012	GOLDMAN SACHS & CO.....		.....997,160	.....1,000,000	.....0	2FE.....
341099 CP 2	FLORIDA POWER CORP 3.100 2021 08.....		...06/18/2012	STIFEL NICOLAUS & CO INC.....		.....1,047,450	.....1,000,000	.....10,850	1FE.....
345397 VC 4	FORD MOTOR CREDIT 8.000 2016 12.....		...06/19/2012	GOLDMAN SACHS & CO.....		.....1,189,580	.....1,000,000	.....1,556	2FE.....
437076 AP 7	HOME DEPOT INC 5.400 2016 03.....		...05/14/2012	U S BANCORP.....		.....1,157,550	.....1,000,000	.....11,400	1FE.....
459200 HE 4	IBM CORP 1.875 2019 05.....		...05/08/2012	HSBC.....		.....3,994,000	.....4,000,000	.....0	1FE.....
50076Q AA 4	KRAFT FOODS GROUP INC (1 2.250 2017 06.....		...05/30/2012	CITIGROUP GLOBAL MARKETS.....		.....998,170	.....1,000,000	.....0	2FE.....
50076Q AF 3	KRAFT FOODS GROUP INC (1 3.500 2022 06.....		...05/30/2012	ROYAL BANK OF SCOTLAND.....		.....1,982,000	.....2,000,000	.....0	2FE.....
501044 CQ 2	KROGER CO 3.400 2022 04.....		...04/10/2012	CITIGROUP GLOBAL MARKETS.....		.....1,987,100	.....2,000,000	.....0	2FE.....
620076 AZ 2	MOTOROLA INC 6.000 2017 11.....		...04/12/2012	MORGAN STANLEY.....		.....1,165,340	.....1,000,000	.....25,333	2FE.....
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750 2022 05.....		...05/08/2012	GOLDMAN SACHS & CO.....		.....2,989,110	.....3,000,000	.....0	2FE.....
63946B AE 0	NBC UNIVERSAL 4.375 2021 04.....		...04/17/2012	CITIGROUP GLOBAL MARKETS.....		.....1,091,430	.....1,000,000	.....2,309	2FE.....

QE04.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
674599 CE 3	OCCIDENTAL PETROLEUM 2.700 2023 02		06/19/2012	BAS-MERRILL LYNCH		997,390	1,000,000	0	1FE
68389X AC 9	ORACLE CORP 5.750 2018 04		06/11/2012	BAS-MERRILL LYNCH		1,217,070	1,000,000	9,424	1FE
695156 AP 4	PACKAGING CORP 3.900 2022 06		06/21/2012	BAS-MERRILL LYNCH		999,110	1,000,000	0	2FE
742718 DY 2	PROCTER & GAMBLE CO 2.300 2022 02		05/21/2012	CITIGROUP GLOBAL MARKETS		996,700	1,000,000	6,900	1FE
760759 AP 5	REPUBLIC SERVICES 3.550 2022 06		05/15/2012	VARIOUS		1,997,810	2,000,000	0	2FE
779382 AP 5	ROWAN COMPANIES 4.875 2022 06		05/16/2012	RBC CAPITAL MARKETS		993,330	1,000,000	0	2FE
79604Y AB 5	SAMSUNG ELECTRONICS AMER 1.750 2017 04		04/02/2012	CITIGROUP GLOBAL MARKETS		996,340	1,000,000	0	1FE
826552 AA 9	SIGMA-ALDRICH 3.375 2020 11		04/11/2012	mitsubishi securities (usa) inc		1,047,430	1,000,000	15,469	1FE
878055 AD 4	TCF NATIONAL BANK 6.250 2022 06		06/05/2012	BARCLAYS CAPITAL INC		990,860	1,000,000	0	2FE
89233P 6D 3	TOYOTA MOTOR CREDIT 1.750 2017 05		05/17/2012	HSBC		996,340	1,000,000	0	1FE
911312 AM 8	UNITED PARCEL SERVICE 3.125 2021 01		04/13/2012	BARCLAYS CAPITAL INC		215,877	204,000	1,647	1FE
913017 BV 0	UNITED TECHNOLOGIES CORP 3.100 2022 06		05/24/2012	BAS-MERRILL LYNCH		999,230	1,000,000	0	1FE
96332H CE 7	WHIRLPOOL CORP 4.700 2022 06		05/29/2012	J P MORGAN CHASE SECURITIES INC		998,500	1,000,000	0	2FE
88579Y AF 8	3M COMPANY 2.000 2022 06		06/21/2012	MORGAN STANLEY		1,970,300	2,000,000	0	1FE
063671 WW 7	BANK OF MONTREAL 6.020 2018 05	C	05/30/2012	TD SECURITIES		1,180,450	1,000,000	5,443	1FE
07813Z BB 9	BELL CANADA (CAD) 3.350 2019 06	C	06/13/2012	NATIONAL BANK OF CANADA FINANCIAL		998,390	1,000,000	0	2FE
136375 BT 8	CANADIAN NATIONAL RAILWA 5.550 2019 03	A	05/22/2012	CORTVIEW CAPITAL SECURITIES		1,210,000	1,000,000	12,950	1FE
36158Z BX 3	GENERAL ELECTRIC CAPITAL 3.550 2019 06	C	06/06/2012	TD SECURITIES		99,773	100,000	0	1FE
47787Z AA 0	JOHN DEERE CANADA FUNDIN 2.300 2016 07	C	06/27/2012	RBC DOMINION SECURITES		99,977	100,000	0	1FE
73755L AJ 6	POTASH CORP 3.250 2017 12	A	04/13/2012	DEUTSCHE BANC		1,208,869	1,125,000	13,914	2FE
780085 7T 7	ROYAL BANK OF CANADA 2.580 2017 04	C	04/10/2012	RBC DOMINION GLOBAL MARKETS		1,999,720	2,000,000	0	1FE
918423 AD 6	VW CREDIT CANADA 2.900 2017 06	C	05/23/2012	TD SECURITIES		450,000	450,000	0	1FE
05530Q AF 7	BAT INTL FINANCE (144A) 3.250 2022 06	F	05/31/2012	J P MORGAN CHASE SECURITIES INC		990,640	1,000,000	0	2FE
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200 2022 06	F	05/22/2012	DEUTSCHE BANC		996,920	1,000,000	0	1FE
23636T AA 8	DANONE (144A) 3.000 2022 06	F	05/29/2012	J P MORGAN CHASE SECURITIES INC		996,990	1,000,000	0	1FE
25243Y AM 1	DIAGEO CAPITAL PLC 5.750 2017 10	F	04/23/2012	BNP PARIBAS		1,213,300	1,000,000	479	1FE
502441 AA 6	LVMH MOET HENNESSY LOUIS 1.625 2017 06	F	06/26/2012	CITIGROUP GLOBAL MARKETS		997,130	1,000,000	0	1FE
822582 AM 4	SHELL INTERNATIONAL FIN 4.375 2020 03	F	05/30/2012	NOMURA SECURITIES INTL		1,166,870	1,000,000	8,385	1FE
89153V AC 3	TOTAL CAPITAL INTERNATIO 1.550 2017 06	F	06/21/2012	BARCLAYS CAPITAL INC		998,130	1,000,000	0	1FE
92852T AE 2	VIVENDI SA (144A) 4.750 2022 04	F	04/03/2012	BAS-MERRILL LYNCH		996,620	1,000,000	0	2FE
393505 Z4 7	GT 1999-4 A7 7.410 2031 05		05/01/2012	FACTOR CORRECTION ADJUSTMENT		191,999	191,999	0	6FE
3899999.	Total - Bonds - Industrial & Miscellaneous					73,858,205	70,527,999	228,188	XXX
8399997.	Total - Bonds - Part 3					233,718,354	222,095,903	714,971	XXX
8399999.	Total - Bonds					233,718,354	222,095,903	714,971	XXX

QE04.2

Common Stocks - Industrial and Miscellaneous

03027X 10 0	AMERICAN TOWER CORP		06/15/2012	VARIOUS	6,000,000	396,795	XXX	0	L
03834A 10 3	APPROACH RESOURCES INC		05/24/2012	DISTRIBUTION FROM PARTNERSHIP	1,300,000	37,037	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		06/29/2012	COWEN & COMPANY	600,000	84,720	XXX	0	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		05/21/2012	VARIOUS	5,200,000	94,287	XXX	0	L
23317H 10 2	DDR CORP		05/21/2012	KEEFE, BRUYETTE & WOODS INC	6,600,000	90,787	XXX	0	L

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)
264411 50 5	DUKE REALTY CORPORATION.....		...06/19/2012	VARIOUS.....	.....15,300.000	.....216,887	.....XXX	.....0	L.....
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP.....		...06/04/2012	VARIOUS.....	.....70,000.000	.....2,017,407	.....XXX	.....0	L.....
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP.....		...06/04/2012	VARIOUS.....	.....115,000.000	.....5,530,559	.....XXX	.....0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		...06/29/2012	COWEN & COMPANY.....	.....2,400.000	.....148,871	.....XXX	.....0	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		...04/10/2012	JEFFERIES & COMPANY INC.....	.....1,000.000	.....147,743	.....XXX	.....0	L.....
313747 20 6	FEDERAL REALTY INV TRUST.....		...06/15/2012	VARIOUS.....	.....1,700.000	.....167,650	.....XXX	.....0	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		...06/15/2012	BARCLAYS.....	.....10,200.000	.....175,163	.....XXX	.....0	L.....
421946 10 4	HEALTHCARE REALTY TRUST INC.....		...06/15/2012	VARIOUS.....	.....25,200.000	.....559,565	.....XXX	.....0	L.....
431284 10 8	HIGHWOODS PROPERTIES INC.....		...06/07/2012	WELLS FARGO SECURITIES ALGO.....	.....5,900.000	.....194,508	.....XXX	.....0	L.....
49427F 10 8	KILROY REALTY CORP.....		...05/21/2012	MKM PARTNERS, LLC.....	.....2,200.000	.....100,840	.....XXX	.....0	L.....
49446R 10 9	KIMCO REALTY CORP.....		...05/07/2012	JEFFERIES & COMPANY INC.....	.....8,500.000	.....167,768	.....XXX	.....0	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		...06/11/2012	VARIOUS.....	.....14,000.490	.....1,001,553	.....XXX	.....0	L.....
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP.....		...06/04/2012	RBC CAPITAL MARKETS.....	.....36,000.000	.....2,463,621	.....XXX	.....0	L.....
68268N 10 3	ONEOK PARTNERS LP.....		...06/04/2012	VARIOUS.....	.....54,000.000	.....2,981,704	.....XXX	.....0	L.....
726503 10 5	PLAINS ALL AMER PIPELINE LP.....		...06/04/2012	VARIOUS.....	.....44,000.000	.....3,479,946	.....XXX	.....0	L.....
737464 10 7	POST PROPERTIES INC.....		...06/07/2012	VARIOUS.....	.....7,000.000	.....335,042	.....XXX	.....0	L.....
74340W 10 3	PROLOGIS INC.....		...04/26/2012	CREDIT SUISSE FIRST BOSTON.....	.....5,000.000	.....174,098	.....XXX	.....0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		...06/19/2012	GREEN STREET ADVISORS.....	.....900.000	.....136,167	.....XXX	.....0	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		...06/15/2012	ITG ALGO.....	.....1,300.000	.....40,277	.....XXX	.....0	L.....
902653 10 4	UDR INC.....		...05/31/2012	VARIOUS.....	.....9,400.000	.....243,053	.....XXX	.....0	L.....
92276F 10 0	VENTAS INC.....		...06/15/2012	VARIOUS.....	.....3,500.000	.....207,792	.....XXX	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....21,193,840	.....XXX	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....21,193,840	.....XXX	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....21,193,840	.....XXX	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....21,193,840	.....XXX	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....254,912,194	.....XXX	.....714,971	.....XXX.....

QE04.3

(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 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.							

Bonds - U.S. Government

QE05

217194	AA	7	COP I LLC	3.613	06/05/2012	PAID ON PRINCIPAL		54,755	54,755	54,755	54,755	0	0	0	0	54,755	0	0	0	989	12/05/2021	1FE
29356J	AA	5	ENSCO OFFSHORE	4.650	04/15/2012	PAID ON PRINCIPAL		52,000	52,000	52,000	52,000	0	0	0	0	52,000	0	0	0	1,209	10/15/2020	1FE
29358B	AA	0	ENSCO OFFSHORE	6.360	06/01/2012	PAID ON PRINCIPAL		26,665	26,665	29,309	27,699	0	(1,034)	0	(1,034)	26,665	0	0	0	848	12/01/2015	1FE
71646Y	AA	4	PETRODRILL FIVE LTD	4.390	04/24/2012	PAID ON PRINCIPAL		41,665	41,665	41,665	41,665	0	0	0	0	41,665	0	0	0	915	04/15/2016	1
742651	CW	0	PRIVATE EXPORT FUNDING	5.685	05/15/2012	MATURED		10,200,000	10,200,000	10,739,306	10,224,425	0	(24,425)	0	(24,425)	10,200,000	0	0	0	289,935	05/15/2012	1FE
779382	AJ	9	ROWAN COMPANIES	4.330	05/01/2012	VARIOUS		4,223,643	3,749,924	3,852,553	3,826,685	0	(7,852)	0	(7,852)	3,818,833	0	404,811	404,811	81,186	05/01/2019	1FE
89152T	AC	9	TOTEM OCEAN	4.514	06/18/2012	PAID ON PRINCIPAL		46,875	46,875	46,875	46,875	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1
912810	ES	3	U S TREASURY BONDS	7.500	06/29/2012	CITIGROUP GLOBAL MARK		3,724,014	2,300,000	2,924,293	2,794,328	0	(13,714)	0	(13,714)	2,780,613	0	943,401	943,401	86,250	11/15/2024	1
925387	AC	6	VESSEL MANAGEMENT SERV	5.850	05/01/2012	PAID ON PRINCIPAL		77,000	77,000	77,000	77,000	0	0	0	0	77,000	0	0	0	2,252	05/01/2027	1FE
71375Q	AB	6	PERFORADORA CENTRAL	5.240	06/21/2012	PAID ON PRINCIPAL		166,606	166,606	166,606	166,606	0	0	0	0	166,606	0	0	0	4,365	12/15/2018	1FE
36202F	2L	9	GNMA II PASS #00005279	3.500	06/20/2012	PAID ON PRINCIPAL		252,513	252,513	262,968	262,968	0	(10,456)	0	(10,456)	252,513	0	0	0	3,021	01/20/2042	1
36202A	DF	1	GNMA II PASS #102	8.000	06/20/2012	PAID ON PRINCIPAL		194	194	200	199	0	(4)	0	(4)	194	0	0	0	6	08/20/2022	1
36202B	EE	1	GNMA II PASS #1033	7.500	06/20/2012	PAID ON PRINCIPAL		789	789	808	805	0	(15)	0	(15)	789	0	0	0	23	04/20/2023	1
36202B	HZ	1	GNMA II PASS #1148	8.000	06/20/2012	PAID ON PRINCIPAL		101	101	103	102	0	(2)	0	(2)	101	0	0	0	3	05/20/2023	1
36202A	D8	7	GNMA II PASS #127	12.500	06/20/2012	PAID ON PRINCIPAL		194	194	207	200	0	(6)	0	(6)	194	0	0	0	10	05/20/2014	1
36202B	SS	5	GNMA II PASS #1429	7.500	06/20/2012	PAID ON PRINCIPAL		1,009	1,009	1,015	1,021	0	(12)	0	(12)	1,009	0	0	0	35	10/20/2023	1
36202A	FM	4	GNMA II PASS #172	8.000	06/20/2012	PAID ON PRINCIPAL		14	14	14	14	0	(0)	0	(0)	14	0	0	0	0	09/20/2022	1
36202B	7C	3	GNMA II PASS #1791	7.500	06/20/2012	PAID ON PRINCIPAL		124	124	126	126	0	(2)	0	(2)	124	0	0	0	4	03/20/2022	1
36202C	CF	8	GNMA II PASS #1870	8.500	06/20/2012	PAID ON PRINCIPAL		31	31	32	33	0	(2)	0	(2)	31	0	0	0	1	09/20/2024	1
36202C	CV	3	GNMA II PASS #1884	8.000	06/20/2012	PAID ON PRINCIPAL		896	896	918	918	0	(21)	0	(21)	896	0	0	0	30	10/20/2024	1
36202C	D3	4	GNMA II PASS #1922	8.000	06/20/2012	PAID ON PRINCIPAL		256	256	262	262	0	(6)	0	(6)	256	0	0	0	8	12/20/2024	1
36202C	EL	3	GNMA II PASS #1939	8.500	06/20/2012	PAID ON PRINCIPAL		1	1	2	2	0	(0)	0	(0)	1	0	0	0	0	01/20/2025	1
36202C	E5	8	GNMA II PASS #1956	8.500	06/20/2012	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	14	0	0	0	0	02/20/2025	1
36202C	GM	9	GNMA II PASS #2004	7.500	06/20/2012	PAID ON PRINCIPAL		139	139	140	140	0	(2)	0	(2)	139	0	0	0	4	05/20/2025	1
36202C	GN	7	GNMA II PASS #2005	8.000	06/20/2012	PAID ON PRINCIPAL		1,391	1,391	1,419	1,426	0	(35)	0	(35)	1,391	0	0	0	47	05/20/2025	1
36202C	GP	2	GNMA II PASS #2006	8.500	06/20/2012	PAID ON PRINCIPAL		30	30	31	31	0	(1)	0	(1)	30	0	0	0	1	05/20/2025	1
36202C	G3	1	GNMA II PASS #2018	7.500	06/20/2012	PAID ON PRINCIPAL		5,893	5,893	5,930	5,960	0	(67)	0	(67)	5,893	0	0	0	184	06/20/2025	1
36202C	G4	9	GNMA II PASS #2019	8.000	06/20/2012	PAID ON PRINCIPAL		847	847	867	867	0	(20)	0	(20)	847	0	0	0	28	06/20/2025	1
36202C	HK	2	GNMA II PASS #2034	7.500	06/20/2012	PAID ON PRINCIPAL		2,500	2,500	2,552	2,548	0	(48)	0	(48)	2,500	0	0	0	78	07/20/2025	1
36202C	HM	8	GNMA II PASS #2036	8.000	06/20/2012	PAID ON PRINCIPAL		759	759	771	771	0	(12)	0	(12)	759	0	0	0	28	07/20/2025	1
36202C	HP	1	GNMA II PASS #2038	8.500	06/20/2012	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	6	0	0	0	0	07/20/2025	1
36202C	JC	8	GNMA II PASS #2059	8.000	06/20/2012	PAID ON PRINCIPAL		276	276	281	281	0	(5)	0	(5)	276	0	0	0	9	08/20/2025	1
36202C	JE	4	GNMA II PASS #2061	8.500	06/20/2012	PAID ON PRINCIPAL		12	12	12	13	0	(1)	0	(1)	12	0	0	0	0	08/20/2025	1
36202C	JZ	7	GNMA II PASS #2080	7.500	06/20/2012	PAID ON PRINCIPAL		213	213	218	217	0	(3)	0	(3)	213	0	0	0	6	09/20/2025	1
36202C	J3	8	GNMA II PASS #2082	8.000	06/20/2012	PAID ON PRINCIPAL		279	279	284	284	0	(5)	0	(5)	279	0	0	0	9	09/20/2025	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 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)
36202C KL 6	GNMA II PASS #2099	7.500	06/20/2012	PAID ON PRINCIPAL		1,607	1,607	1,636	1,632	0	(25)	0	(25)	0	1,607	0	0	0	49	10/20/2025	1
36202C KP 7	GNMA II PASS #2102	8.000	06/20/2012	PAID ON PRINCIPAL		1,029	1,029	1,052	1,050	0	(21)	0	(21)	0	1,029	0	0	0	34	09/20/2025	1
36202C K7 7	GNMA II PASS #2118	7.500	06/20/2012	PAID ON PRINCIPAL		18,926	18,926	19,245	19,194	0	(267)	0	(267)	0	18,926	0	0	0	585	11/20/2025	1
36202C LC 5	GNMA II PASS #2123	8.500	06/20/2012	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	1	11/20/2025	1
36202C LX 9	GNMA II PASS #2142	8.500	06/20/2012	PAID ON PRINCIPAL		1,871	1,871	1,942	1,952	0	(80)	0	(80)	0	1,871	0	0	0	66	12/20/2025	1
36202C MF 7	GNMA II PASS #2158	8.500	06/20/2012	PAID ON PRINCIPAL		63	63	66	66	0	(3)	0	(3)	0	63	0	0	0	2	01/20/2026	1
36202C ND 1	GNMA II PASS #2188	8.500	06/20/2012	PAID ON PRINCIPAL		496	496	510	515	0	(19)	0	(19)	0	496	0	0	0	21	03/20/2026	1
36202C NX 7	GNMA II PASS #2206	8.500	06/20/2012	PAID ON PRINCIPAL		12	12	12	13	0	(1)	0	(1)	0	12	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #2220	8.500	06/20/2012	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	1	05/20/2026	1
36202C PS 6	GNMA II PASS #2233	7.500	06/20/2012	PAID ON PRINCIPAL		6,409	6,409	6,309	6,313	0	96	0	96	0	6,409	0	0	0	207	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	06/20/2012	PAID ON PRINCIPAL		1,052	1,052	1,077	1,089	0	(37)	0	(37)	0	1,052	0	0	0	37	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	06/20/2012	PAID ON PRINCIPAL		4,009	4,009	4,077	4,115	0	(106)	0	(106)	0	4,009	0	0	0	142	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	06/20/2012	PAID ON PRINCIPAL		159	159	157	156	0	3	0	3	0	159	0	0	0	6	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	06/20/2012	PAID ON PRINCIPAL		6,819	6,819	6,903	7,081	0	(262)	0	(262)	0	6,819	0	0	0	201	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	06/20/2012	PAID ON PRINCIPAL		3,577	3,577	3,515	3,476	0	102	0	102	0	3,577	0	0	0	129	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	06/20/2012	PAID ON PRINCIPAL		43,907	43,907	42,069	42,282	0	1,625	0	1,625	0	43,907	0	0	0	1,089	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	06/20/2012	PAID ON PRINCIPAL		23,869	23,869	22,769	23,040	0	829	0	829	0	23,869	0	0	0	461	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	06/20/2012	PAID ON PRINCIPAL		22,510	22,510	22,468	22,465	0	44	0	44	0	22,510	0	0	0	509	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	06/20/2012	PAID ON PRINCIPAL		179,154	179,154	178,818	178,802	0	352	0	352	0	179,154	0	0	0	4,081	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	06/20/2012	PAID ON PRINCIPAL		223,417	223,417	224,848	224,637	0	(1,220)	0	(1,220)	0	223,417	0	0	0	5,075	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	06/20/2012	PAID ON PRINCIPAL		1,168,284	1,168,284	1,092,109	1,114,487	0	53,797	0	53,797	0	1,168,284	0	0	0	21,878	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	06/20/2012	PAID ON PRINCIPAL		52,325	52,325	48,449	49,349	0	2,975	0	2,975	0	52,325	0	0	0	1,102	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	06/20/2012	PAID ON PRINCIPAL		707,819	707,819	676,520	684,123	0	23,695	0	23,695	0	707,819	0	0	0	14,315	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554	4.500	06/20/2012	PAID ON PRINCIPAL		304,618	304,618	282,057	289,304	0	15,314	0	15,314	0	304,618	0	0	0	5,776	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	06/20/2012	PAID ON PRINCIPAL		60	60	63	61	0	(1)	0	(1)	0	60	0	0	0	3	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	06/20/2012	PAID ON PRINCIPAL		2,064,799	2,064,799	2,011,888	2,028,152	0	36,647	0	36,647	0	2,064,799	0	0	0	42,232	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	06/20/2012	PAID ON PRINCIPAL		579	579	592	592	0	(13)	0	(13)	0	579	0	0	0	19	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	06/20/2012	PAID ON PRINCIPAL		197	197	202	200	0	(3)	0	(3)	0	197	0	0	0	7	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	06/20/2012	PAID ON PRINCIPAL		157	157	161	160	0	(3)	0	(3)	0	157	0	0	0	5	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	06/20/2012	PAID ON PRINCIPAL		216	216	212	213	0	3	0	3	0	216	0	0	0	7	06/20/2026	1
36206J ED 2	GNMA II PASS #412432	8.000	04/20/2012	PAID ON PRINCIPAL		40,431	40,431	41,373	41,205	0	(774)	0	(774)	0	40,431	0	0	0	1,078	06/20/2025	1
36206P FC 9	GNMA II PASS #416963	8.000	06/20/2012	PAID ON PRINCIPAL		121	121	123	123	0	(2)	0	(2)	0	121	0	0	0	4	08/20/2020	1
36202E XT 1	GNMA II PASS #4290	5.500	06/20/2012	PAID ON PRINCIPAL		803,663	803,663	800,312	800,418	0	3,244	0	3,244	0	803,663	0	0	0	18,117	11/20/2038	1
36202A WU 7	GNMA II PASS #659	8.500	06/20/2012	PAID ON PRINCIPAL		381	381	369	376	0	5	0	5	0	381	0	0	0	14	11/20/2016	1
36202A AH 0	GNMA II PASS #8	8.000	06/20/2012	PAID ON PRINCIPAL		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	2	07/20/2022	1
36176S SV 3	GNMA PASS TH #0074832	3.500	06/15/2012	PAID ON PRINCIPAL		16,050	16,050	16,775	16,775	0	(725)	0	(725)	0	16,050	0	0	0	69	04/15/2042	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
36176J GJ 3	GNMA PASS TH #00767301 3.500		06/15/2012	PAID ON PRINCIPAL		16,158	16,158	16,887	16,887	0	(730)	0	(730)	0	16,158	0	0	0	73	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		06/15/2012	PAID ON PRINCIPAL		219,345	219,345	230,278	230,278	0	(10,933)	0	(10,933)	0	219,345	0	0	0	1,509	03/15/2042	1
36224B C3 1	GNMA PASS TH #323290 8.500		06/15/2012	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		06/15/2012	PAID ON PRINCIPAL		56	56	58	59	0	(3)	0	(3)	0	56	0	0	0	2	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593 8.500		06/15/2012	PAID ON PRINCIPAL		478	478	495	496	0	(18)	0	(18)	0	478	0	0	0	17	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735 8.500		06/15/2012	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781 8.500		06/15/2012	PAID ON PRINCIPAL		834	834	862	868	0	(35)	0	(35)	0	834	0	0	0	30	07/15/2026	1
36205S FK 6	GNMA PASS TH #398970 8.500		06/15/2012	PAID ON PRINCIPAL		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	1	11/15/2026	1
36205T ZB 2	GNMA PASS TH #400438 8.500		06/15/2012	PAID ON PRINCIPAL		433	433	447	447	0	(14)	0	(14)	0	433	0	0	0	16	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472 8.500		06/15/2012	PAID ON PRINCIPAL		60	60	62	63	0	(3)	0	(3)	0	60	0	0	0	2	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560 8.500		06/15/2012	PAID ON PRINCIPAL		42	42	43	43	0	(2)	0	(2)	0	42	0	0	0	2	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606 8.500		06/15/2012	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619 8.500		06/15/2012	PAID ON PRINCIPAL		60	60	62	62	0	(2)	0	(2)	0	60	0	0	0	2	06/15/2026	1
36206J LR 3	GNMA PASS TH #412636 8.500		06/15/2012	PAID ON PRINCIPAL		585	585	605	611	0	(26)	0	(26)	0	585	0	0	0	25	07/15/2026	1
36206J MC 5	GNMA PASS TH #412655 8.500		06/15/2012	PAID ON PRINCIPAL		50	50	52	52	0	(2)	0	(2)	0	50	0	0	0	2	08/15/2026	1
36206N LS 2	GNMA PASS TH #416237 8.500		06/15/2012	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		06/15/2012	PAID ON PRINCIPAL		64	64	65	66	0	(3)	0	(3)	0	64	0	0	0	2	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612 8.500		06/15/2012	PAID ON PRINCIPAL		64	64	66	67	0	(2)	0	(2)	0	64	0	0	0	2	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775 8.500		06/15/2012	PAID ON PRINCIPAL		287	287	296	292	0	(5)	0	(5)	0	287	0	0	0	11	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667 8.500		06/15/2012	PAID ON PRINCIPAL		52	52	54	54	0	(2)	0	(2)	0	52	0	0	0	2	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841 8.500		06/15/2012	PAID ON PRINCIPAL		50	50	52	52	0	(2)	0	(2)	0	50	0	0	0	2	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909 8.500		06/15/2012	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		06/15/2012	PAID ON PRINCIPAL		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972 4.000		06/15/2012	PAID ON PRINCIPAL		363,036	363,036	354,300	358,348	0	4,687	0	4,687	0	363,036	0	0	0	5,902	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585 8.500		06/15/2012	PAID ON PRINCIPAL		56	56	58	59	0	(3)	0	(3)	0	56	0	0	0	2	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015 8.500		06/15/2012	PAID ON PRINCIPAL		816	816	838	841	0	(25)	0	(25)	0	816	0	0	0	23	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048 8.500		06/15/2012	PAID ON PRINCIPAL		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	2	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080 8.500		06/15/2012	PAID ON PRINCIPAL		66	66	68	68	0	(2)	0	(2)	0	66	0	0	0	2	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163 8.500		06/15/2012	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		06/15/2012	PAID ON PRINCIPAL		44	44	45	46	0	(2)	0	(2)	0	44	0	0	0	2	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363 8.500		06/15/2012	PAID ON PRINCIPAL		374	374	387	388	0	(14)	0	(14)	0	374	0	0	0	13	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212 7.000		06/15/2012	PAID ON PRINCIPAL		1,242	1,242	1,297	1,368	0	(126)	0	(126)	0	1,242	0	0	0	36	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385 8.500		06/15/2012	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	1	08/15/2026	1
36207F 3U 3	GNMA PASS TH #431111 8.500		05/15/2012	PAID ON PRINCIPAL		2,363	2,363	2,430	2,496	0	(134)	0	(134)	0	2,363	0	0	0	65	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336 8.500		06/15/2012	PAID ON PRINCIPAL		31	31	32	31	0	(0)	0	(0)	0	31	0	0	0	1	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929 7.750		06/15/2012	PAID ON PRINCIPAL		472	472	479	490	0	(18)	0	(18)	0	472	0	0	0	15	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	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)
36207G ZG 7	GNMA PASS TH #431943	8.500	06/15/2012	PAID ON PRINCIPAL		55	55	56	57	0	(2)	0	(2)	0	55	0	0	0	2	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744	8.500	06/15/2012	PAID ON PRINCIPAL		52	52	53	54	0	(2)	0	(2)	0	52	0	0	0	2	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760	8.500	06/15/2012	PAID ON PRINCIPAL		22	22	23	22	0	(0)	0	(0)	0	22	0	0	0	1	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815	8.500	06/15/2012	PAID ON PRINCIPAL		558	558	578	581	0	(23)	0	(23)	0	558	0	0	0	20	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955	8.500	06/15/2012	PAID ON PRINCIPAL		66	66	68	70	0	(3)	0	(3)	0	66	0	0	0	2	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137	8.500	06/15/2012	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	8.500	06/15/2012	PAID ON PRINCIPAL		104	104	107	108	0	(4)	0	(4)	0	104	0	0	0	4	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316	8.500	06/15/2012	PAID ON PRINCIPAL		212	212	217	217	0	(6)	0	(6)	0	212	0	0	0	8	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319	8.500	06/15/2012	PAID ON PRINCIPAL		495	495	512	505	0	(10)	0	(10)	0	495	0	0	0	17	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651	8.500	06/15/2012	PAID ON PRINCIPAL		43	43	44	45	0	(2)	0	(2)	0	43	0	0	0	2	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651	8.500	06/15/2012	PAID ON PRINCIPAL		53	53	55	55	0	(1)	0	(1)	0	53	0	0	0	2	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725	8.500	06/15/2012	PAID ON PRINCIPAL		99	99	102	103	0	(4)	0	(4)	0	99	0	0	0	4	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	06/15/2012	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	8.500	06/15/2012	PAID ON PRINCIPAL		1,946	1,946	2,012	2,033	0	(87)	0	(87)	0	1,946	0	0	0	56	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	06/15/2012	PAID ON PRINCIPAL		31	31	32	32	0	(2)	0	(2)	0	31	0	0	0	1	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	06/15/2012	PAID ON PRINCIPAL		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	1	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541	8.500	06/15/2012	PAID ON PRINCIPAL		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	1	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	06/15/2012	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	06/15/2012	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	06/15/2012	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	8.500	06/15/2012	PAID ON PRINCIPAL		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	06/15/2012	PAID ON PRINCIPAL		165	165	170	171	0	(6)	0	(6)	0	165	0	0	0	6	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	06/15/2012	PAID ON PRINCIPAL		1,204	1,204	1,242	1,260	0	(56)	0	(56)	0	1,204	0	0	0	39	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	06/15/2012	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	06/15/2012	PAID ON PRINCIPAL		93	93	96	98	0	(4)	0	(4)	0	93	0	0	0	3	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	06/15/2012	PAID ON PRINCIPAL		54	54	55	56	0	(3)	0	(3)	0	54	0	0	0	2	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	06/15/2012	PAID ON PRINCIPAL		442	442	456	461	0	(19)	0	(19)	0	442	0	0	0	16	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	06/15/2012	PAID ON PRINCIPAL		34,073	34,073	34,941	35,148	0	(1,075)	0	(1,075)	0	34,073	0	0	0	879	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	06/15/2012	PAID ON PRINCIPAL		26,047	26,047	25,444	25,515	0	532	0	532	0	26,047	0	0	0	555	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	06/15/2012	PAID ON PRINCIPAL		12,674	12,674	12,634	12,635	0	39	0	39	0	12,674	0	0	0	316	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	06/15/2012	PAID ON PRINCIPAL		29,081	29,081	28,477	28,382	0	700	0	700	0	29,081	0	0	0	726	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	06/15/2012	PAID ON PRINCIPAL		57,059	57,059	56,348	56,276	0	783	0	783	0	57,059	0	0	0	1,475	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	06/15/2012	PAID ON PRINCIPAL		180,991	180,991	179,181	179,212	0	1,779	0	1,779	0	180,991	0	0	0	4,017	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	06/15/2012	PAID ON PRINCIPAL		191,680	191,680	189,464	189,880	0	1,800	0	1,800	0	191,680	0	0	0	4,146	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	06/15/2012	PAID ON PRINCIPAL		912,754	912,754	898,306	902,479	0	10,276	0	10,276	0	912,754	0	0	0	18,507	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	06/15/2012	PAID ON PRINCIPAL		6,523	6,523	6,503	6,503	0	20	0	20	0	6,523	0	0	0	164	09/15/2031	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 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 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 B9 6	GNMA PASS TH #551864	6.000	06/15/2012	PAID ON PRINCIPAL		3,727	3,727	3,660	3,656	0	71	0	71	0	3,727	0	0	0	93	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	06/15/2012	PAID ON PRINCIPAL		16,502	16,502	16,112	16,082	0	419	0	419	0	16,502	0	0	0	459	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	06/15/2012	PAID ON PRINCIPAL		54,441	54,441	53,335	53,228	0	1,213	0	1,213	0	54,441	0	0	0	1,280	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384	6.000	06/15/2012	PAID ON PRINCIPAL		16,019	16,019	15,536	15,388	0	630	0	630	0	16,019	0	0	0	336	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	06/15/2012	PAID ON PRINCIPAL		8,060	8,060	8,520	8,609	0	(548)	0	(548)	0	8,060	0	0	0	218	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	06/15/2012	PAID ON PRINCIPAL		4,246	4,246	4,488	4,557	0	(311)	0	(311)	0	4,246	0	0	0	115	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928	5.000	06/15/2012	PAID ON PRINCIPAL		45,952	45,952	46,742	46,250	0	(298)	0	(298)	0	45,952	0	0	0	956	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929	5.000	06/15/2012	PAID ON PRINCIPAL		106,297	106,297	107,808	106,922	0	(625)	0	(625)	0	106,297	0	0	0	2,052	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165	6.000	06/15/2012	PAID ON PRINCIPAL		69,034	69,034	72,507	71,921	0	(2,887)	0	(2,887)	0	69,034	0	0	0	1,729	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361	5.500	06/15/2012	PAID ON PRINCIPAL		120,503	120,503	119,580	119,812	0	690	0	690	0	120,503	0	0	0	2,964	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204	6.000	06/15/2012	PAID ON PRINCIPAL		693	693	680	679	0	14	0	14	0	693	0	0	0	17	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554	6.000	06/15/2012	PAID ON PRINCIPAL		5,928	5,928	5,869	5,860	0	68	0	68	0	5,928	0	0	0	148	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631	5.000	06/15/2012	PAID ON PRINCIPAL		20,390	20,390	20,639	20,469	0	(78)	0	(78)	0	20,390	0	0	0	428	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107	6.000	06/15/2012	PAID ON PRINCIPAL		135,852	135,852	138,485	137,911	0	(2,059)	0	(2,059)	0	135,852	0	0	0	3,167	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876	6.000	06/15/2012	PAID ON PRINCIPAL		64,761	64,761	65,668	65,724	0	(963)	0	(963)	0	64,761	0	0	0	1,909	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934	5.000	06/15/2012	PAID ON PRINCIPAL		42,086	42,086	42,684	42,388	0	(302)	0	(302)	0	42,086	0	0	0	736	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235	6.000	06/15/2012	PAID ON PRINCIPAL		76,957	76,957	78,448	79,150	0	(2,193)	0	(2,193)	0	76,957	0	0	0	1,968	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552	6.000	06/15/2012	PAID ON PRINCIPAL		85,812	85,812	85,718	85,739	0	73	0	73	0	85,812	0	0	0	2,180	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569	6.000	06/15/2012	PAID ON PRINCIPAL		168,913	168,913	164,268	164,066	0	4,847	0	4,847	0	168,913	0	0	0	4,378	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456	6.000	06/15/2012	PAID ON PRINCIPAL		44,129	44,129	44,291	44,304	0	(174)	0	(174)	0	44,129	0	0	0	1,191	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707	6.000	06/15/2012	PAID ON PRINCIPAL		4,694	4,694	4,625	4,630	0	64	0	64	0	4,694	0	0	0	118	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725	6.000	06/15/2012	PAID ON PRINCIPAL		1,907	1,907	1,887	1,883	0	24	0	24	0	1,907	0	0	0	48	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729	6.000	06/15/2012	PAID ON PRINCIPAL		8,087	8,087	7,999	8,010	0	77	0	77	0	8,087	0	0	0	202	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740	6.000	06/15/2012	PAID ON PRINCIPAL		6,763	6,763	6,638	6,648	0	115	0	115	0	6,763	0	0	0	169	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352	6.000	06/15/2012	PAID ON PRINCIPAL		31,201	31,201	30,465	30,424	0	777	0	777	0	31,201	0	0	0	780	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171	6.000	06/15/2012	PAID ON PRINCIPAL		2,474	2,474	2,441	2,437	0	37	0	37	0	2,474	0	0	0	61	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351	6.000	06/15/2012	PAID ON PRINCIPAL		52,724	52,724	52,041	52,039	0	686	0	686	0	52,724	0	0	0	1,084	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873	6.000	06/15/2012	PAID ON PRINCIPAL		58,514	58,514	57,700	57,692	0	822	0	822	0	58,514	0	0	0	1,351	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357	6.000	06/15/2012	PAID ON PRINCIPAL		12,376	12,376	12,314	12,309	0	68	0	68	0	12,376	0	0	0	306	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471	6.000	06/15/2012	PAID ON PRINCIPAL		4,477	4,477	4,342	4,301	0	176	0	176	0	4,477	0	0	0	112	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886	6.000	06/15/2012	PAID ON PRINCIPAL		7,615	7,615	7,503	7,500	0	115	0	115	0	7,615	0	0	0	192	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906	6.000	06/15/2012	PAID ON PRINCIPAL		134,478	134,478	132,702	132,403	0	2,074	0	2,074	0	134,478	0	0	0	3,357	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404	6.000	06/15/2012	PAID ON PRINCIPAL		80,768	80,768	79,691	79,702	0	1,066	0	1,066	0	80,768	0	0	0	2,026	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433	6.000	06/15/2012	PAID ON PRINCIPAL		13,545	13,545	13,493	13,493	0	52	0	52	0	13,545	0	0	0	336	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533	6.000	06/15/2012	PAID ON PRINCIPAL		3,864	3,864	3,813	3,798	0	65	0	65	0	3,864	0	0	0	97	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685	6.000	06/15/2012	PAID ON PRINCIPAL		88,046	88,046	89,752	90,500	0	(2,454)	0	(2,454)	0	88,046	0	0	0	1,805	10/15/2032	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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
36201A 3T 3	GNMA PASS TH #577810	6.000	06/15/2012	PAID ON PRINCIPAL		58,898	58,898	57,799	57,799	0	1,099	0	-1,099	0	58,898	0	0	0	1,352	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395	6.000	06/15/2012	PAID ON PRINCIPAL		2,824	2,824	2,864	2,864	0	(60)	0	(60)	0	2,824	0	0	0	71	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398	6.000	06/15/2012	PAID ON PRINCIPAL		5,060	5,060	5,158	5,201	0	(141)	0	(141)	0	5,060	0	0	0	127	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077	6.000	06/15/2012	PAID ON PRINCIPAL		45,216	45,216	44,552	44,510	0	706	0	706	0	45,216	0	0	0	1,221	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094	6.000	06/15/2012	PAID ON PRINCIPAL		10,003	10,003	9,856	9,842	0	161	0	161	0	10,003	0	0	0	255	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121	6.000	06/15/2012	PAID ON PRINCIPAL		167,817	167,817	165,475	165,435	0	2,382	0	2,382	0	167,817	0	0	0	4,106	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144	6.000	06/15/2012	PAID ON PRINCIPAL		141,745	141,745	137,758	136,977	0	4,767	0	4,767	0	141,745	0	0	0	3,945	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	06/15/2012	PAID ON PRINCIPAL		149,397	149,397	144,891	144,454	0	4,942	0	4,942	0	149,397	0	0	0	4,443	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	06/15/2012	PAID ON PRINCIPAL		2,235	2,235	2,274	2,252	0	(17)	0	(17)	0	2,235	0	0	0	47	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	06/15/2012	PAID ON PRINCIPAL		38,366	38,366	37,599	37,978	0	388	0	388	0	38,366	0	0	0	792	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	06/15/2012	PAID ON PRINCIPAL		163,830	163,830	161,398	161,557	0	2,273	0	2,273	0	163,830	0	0	0	3,952	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	06/15/2012	PAID ON PRINCIPAL		48,190	48,190	48,469	48,299	0	(109)	0	(109)	0	48,190	0	0	0	1,068	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	06/15/2012	PAID ON PRINCIPAL		3,159	3,159	3,125	3,124	0	36	0	36	0	3,159	0	0	0	79	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	06/15/2012	PAID ON PRINCIPAL		14,216	14,216	14,415	14,511	0	(296)	0	(296)	0	14,216	0	0	0	356	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	06/15/2012	PAID ON PRINCIPAL		160,949	160,949	163,204	163,581	0	(2,631)	0	(2,631)	0	160,949	0	0	0	4,425	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	06/15/2012	PAID ON PRINCIPAL		50,413	50,413	50,157	50,141	0	272	0	272	0	50,413	0	0	0	1,251	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	06/15/2012	PAID ON PRINCIPAL		5,736	5,736	5,847	5,887	0	(152)	0	(152)	0	5,736	0	0	0	144	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	06/15/2012	PAID ON PRINCIPAL		7,118	7,118	7,255	7,258	0	(141)	0	(141)	0	7,118	0	0	0	178	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	06/15/2012	PAID ON PRINCIPAL		3,226	3,226	3,245	3,244	0	(18)	0	(18)	0	3,226	0	0	0	61	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	06/15/2012	PAID ON PRINCIPAL		134,604	134,604	133,673	133,647	0	957	0	957	0	134,604	0	0	0	3,396	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	06/15/2012	PAID ON PRINCIPAL		193,608	193,608	195,756	194,454	0	(846)	0	(846)	0	193,608	0	0	0	4,016	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	06/15/2012	PAID ON PRINCIPAL		5,809	5,809	5,873	5,835	0	(26)	0	(26)	0	5,809	0	0	0	125	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	06/15/2012	PAID ON PRINCIPAL		28,010	28,010	28,408	28,161	0	(151)	0	(151)	0	28,010	0	0	0	582	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	06/15/2012	PAID ON PRINCIPAL		12,098	12,098	12,306	12,201	0	(103)	0	(103)	0	12,098	0	0	0	252	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	06/15/2012	PAID ON PRINCIPAL		38,611	38,611	40,173	40,139	0	(1,528)	0	(1,528)	0	38,611	0	0	0	967	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	06/15/2012	PAID ON PRINCIPAL		242,001	242,001	246,312	243,811	0	(1,809)	0	(1,809)	0	242,001	0	0	0	5,134	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	06/15/2012	PAID ON PRINCIPAL		59,230	59,230	59,184	59,168	0	62	0	62	0	59,230	0	0	0	1,263	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	06/15/2012	PAID ON PRINCIPAL		372,233	372,233	352,479	358,581	0	13,652	0	13,652	0	372,233	0	0	0	6,264	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	06/15/2012	PAID ON PRINCIPAL		106,469	106,469	100,912	102,303	0	4,166	0	4,166	0	106,469	0	0	0	2,024	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	06/15/2012	PAID ON PRINCIPAL		138,833	138,833	135,493	137,186	0	1,647	0	1,647	0	138,833	0	0	0	2,123	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	06/15/2012	PAID ON PRINCIPAL		114,441	114,441	111,687	112,994	0	1,446	0	1,446	0	114,441	0	0	0	1,906	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	06/15/2012	PAID ON PRINCIPAL		138,272	138,272	139,353	138,949	0	(677)	0	(677)	0	138,272	0	0	0	2,630	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	06/15/2012	PAID ON PRINCIPAL		4,186	4,186	4,267	4,312	0	(126)	0	(126)	0	4,186	0	0	0	105	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	06/15/2012	PAID ON PRINCIPAL		13,410	13,410	13,640	13,520	0	(110)	0	(110)	0	13,410	0	0	0	280	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	06/15/2012	PAID ON PRINCIPAL		335,364	335,364	341,128	338,015	0	(2,651)	0	(2,651)	0	335,364	0	0	0	6,706	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	06/15/2012	PAID ON PRINCIPAL		11,838	11,838	12,041	11,935	0	(97)	0	(97)	0	11,838	0	0	0	248	12/15/2017	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 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)
36200D 3B 7	GNMA PASS TH #598494	5.000	06/15/2012	PAID ON PRINCIPAL		48,176	48,176	48,861	48,463	0	(287)	0	(287)	0	48,176	0	0	0	1,004	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	06/15/2012	PAID ON PRINCIPAL		178,103	178,103	182,123	181,998	0	(3,895)	0	(3,895)	0	178,103	0	0	0	4,058	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	06/15/2012	PAID ON PRINCIPAL		139,930	139,930	142,343	141,288	0	(1,358)	0	(1,358)	0	139,930	0	0	0	2,938	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	06/15/2012	PAID ON PRINCIPAL		11,177	11,177	11,449	11,395	0	(218)	0	(218)	0	11,177	0	0	0	287	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	06/15/2012	PAID ON PRINCIPAL		100,310	100,310	100,392	100,305	0	5	0	5	0	100,310	0	0	0	2,157	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	06/15/2012	PAID ON PRINCIPAL		136,543	136,543	144,449	143,011	0	(6,468)	0	(6,468)	0	136,543	0	0	0	2,716	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	06/15/2012	PAID ON PRINCIPAL		235,487	235,487	237,290	236,642	0	(1,155)	0	(1,155)	0	235,487	0	0	0	3,934	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	06/15/2012	PAID ON PRINCIPAL		270,988	270,988	250,073	255,174	0	15,814	0	15,814	0	270,988	0	0	0	5,009	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	06/15/2012	PAID ON PRINCIPAL		290,065	290,065	291,289	290,852	0	(786)	0	(786)	0	290,065	0	0	0	5,573	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	06/15/2012	PAID ON PRINCIPAL		13,501	13,501	13,231	13,351	0	150	0	150	0	13,501	0	0	0	237	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	06/15/2012	PAID ON PRINCIPAL		214,951	214,951	209,644	212,034	0	2,917	0	2,917	0	214,951	0	0	0	3,593	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	06/15/2012	PAID ON PRINCIPAL		608,120	608,120	608,614	607,896	0	224	0	224	0	608,120	0	0	0	11,456	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	06/15/2012	PAID ON PRINCIPAL		347,650	347,650	345,694	346,051	0	1,599	0	1,599	0	347,650	0	0	0	6,718	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	06/15/2012	PAID ON PRINCIPAL		363,758	363,758	344,021	348,741	0	15,017	0	15,017	0	363,758	0	0	0	6,765	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	06/15/2012	PAID ON PRINCIPAL		147,552	147,552	138,939	140,825	0	6,728	0	6,728	0	147,552	0	0	0	2,639	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	06/15/2012	PAID ON PRINCIPAL		25,183	25,183	23,849	24,204	0	978	0	978	0	25,183	0	0	0	466	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	06/15/2012	PAID ON PRINCIPAL		333,363	333,363	329,353	330,182	0	3,181	0	3,181	0	333,363	0	0	0	6,785	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	06/15/2012	PAID ON PRINCIPAL		221,212	221,212	222,249	221,534	0	(323)	0	(323)	0	221,212	0	0	0	4,024	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	06/15/2012	PAID ON PRINCIPAL		92,736	92,736	91,577	92,129	0	608	0	608	0	92,736	0	0	0	1,866	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	06/15/2012	PAID ON PRINCIPAL		1,901	1,901	1,912	1,908	0	(7)	0	(7)	0	1,901	0	0	0	36	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	06/15/2012	PAID ON PRINCIPAL		73,204	73,204	73,547	73,360	0	(156)	0	(156)	0	73,204	0	0	0	1,220	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	06/15/2012	PAID ON PRINCIPAL		150,950	150,950	150,101	150,412	0	538	0	538	0	150,950	0	0	0	2,639	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	06/15/2012	PAID ON PRINCIPAL		13,393	13,393	14,168	13,920	0	(528)	0	(528)	0	13,393	0	0	0	252	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	06/15/2012	PAID ON PRINCIPAL		24,628	24,628	26,054	25,595	0	(967)	0	(967)	0	24,628	0	0	0	462	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	06/15/2012	PAID ON PRINCIPAL		27,320	27,320	28,902	28,482	0	(1,162)	0	(1,162)	0	27,320	0	0	0	509	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	06/15/2012	PAID ON PRINCIPAL		149,040	149,040	150,158	149,715	0	(675)	0	(675)	0	149,040	0	0	0	2,736	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	06/15/2012	PAID ON PRINCIPAL		90,805	90,805	91,486	91,284	0	(479)	0	(479)	0	90,805	0	0	0	1,702	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	06/15/2012	PAID ON PRINCIPAL		38,711	38,711	38,227	38,446	0	265	0	265	0	38,711	0	0	0	721	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	06/15/2012	PAID ON PRINCIPAL		144,815	144,815	145,653	145,344	0	(529)	0	(529)	0	144,815	0	0	0	2,706	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	06/15/2012	PAID ON PRINCIPAL		356,811	356,811	329,772	336,520	0	20,291	0	20,291	0	356,811	0	0	0	6,195	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	06/15/2012	PAID ON PRINCIPAL		167,743	167,743	158,832	161,345	0	6,399	0	6,399	0	167,743	0	0	0	3,127	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	06/15/2012	PAID ON PRINCIPAL		226,031	226,031	211,370	213,989	0	12,043	0	12,043	0	226,031	0	0	0	4,174	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	06/15/2012	PAID ON PRINCIPAL		113,516	113,516	107,317	108,940	0	4,575	0	4,575	0	113,516	0	0	0	2,310	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	06/15/2012	PAID ON PRINCIPAL		7,280	7,280	6,733	6,883	0	397	0	397	0	7,280	0	0	0	137	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	06/15/2012	PAID ON PRINCIPAL		98,329	98,329	96,363	97,284	0	1,045	0	1,045	0	98,329	0	0	0	1,669	08/15/2018	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36290X JW 1	GNMA PASS TH #620477 4.500		06/15/2012	PAID ON PRINCIPAL		46,663	46,663	44,300	44,923	0	1,739	0	1,739	0	46,663	0	0	0	875	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		06/15/2012	PAID ON PRINCIPAL		150,457	150,457	142,840	145,126	0	5,331	0	5,331	0	150,457	0	0	0	3,301	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		06/15/2012	PAID ON PRINCIPAL		75,981	75,981	71,944	73,017	0	2,963	0	2,963	0	75,981	0	0	0	1,175	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		06/15/2012	PAID ON PRINCIPAL		173,365	173,365	174,665	173,853	0	(488)	0	(488)	0	173,365	0	0	0	2,946	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		06/15/2012	PAID ON PRINCIPAL		199,877	199,877	201,314	200,435	0	(558)	0	(558)	0	199,877	0	0	0	3,770	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		06/15/2012	PAID ON PRINCIPAL		53,807	53,807	54,686	54,344	0	(538)	0	(538)	0	53,807	0	0	0	1,123	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		06/15/2012	PAID ON PRINCIPAL		89,886	89,886	91,355	90,715	0	(829)	0	(829)	0	89,886	0	0	0	1,873	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		06/15/2012	PAID ON PRINCIPAL		115,666	115,666	114,274	114,759	0	907	0	907	0	115,666	0	0	0	2,460	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		06/15/2012	PAID ON PRINCIPAL		179,705	179,705	182,642	181,693	0	(1,988)	0	(1,988)	0	179,705	0	0	0	3,741	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		06/15/2012	PAID ON PRINCIPAL		258,629	258,629	255,638	256,356	0	2,274	0	2,274	0	258,629	0	0	0	4,930	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		06/15/2012	PAID ON PRINCIPAL		252,356	252,356	249,437	250,378	0	1,978	0	1,978	0	252,356	0	0	0	5,711	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		06/15/2012	PAID ON PRINCIPAL		22,973	22,973	23,981	23,981	0	(1,009)	0	(1,009)	0	22,973	0	0	0	268	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		06/15/2012	PAID ON PRINCIPAL		423,530	423,530	442,125	442,125	0	(18,596)	0	(18,596)	0	423,530	0	0	0	3,803	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		06/15/2012	PAID ON PRINCIPAL		262,731	262,731	274,266	274,266	0	(11,536)	0	(11,536)	0	262,731	0	0	0	3,065	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		06/15/2012	PAID ON PRINCIPAL		13,587	13,587	14,183	14,183	0	(597)	0	(597)	0	13,587	0	0	0	158	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		06/15/2012	PAID ON PRINCIPAL		189,571	189,571	197,894	197,894	0	(8,323)	0	(8,323)	0	189,571	0	0	0	2,688	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		06/15/2012	PAID ON PRINCIPAL		4,508	4,508	4,620	4,701	0	(194)	0	(194)	0	4,508	0	0	0	136	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		06/15/2012	PAID ON PRINCIPAL		2,038	2,038	2,089	2,136	0	(98)	0	(98)	0	2,038	0	0	0	63	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		06/15/2012	PAID ON PRINCIPAL		219,186	219,186	213,912	216,147	0	3,039	0	3,039	0	219,186	0	0	0	3,583	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		06/15/2012	PAID ON PRINCIPAL		139,629	139,629	152,345	153,188	0	(13,559)	0	(13,559)	0	139,629	0	0	0	4,399	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		06/15/2012	PAID ON PRINCIPAL		149,595	149,595	161,932	160,783	0	(11,188)	0	(11,188)	0	149,595	0	0	0	4,461	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		06/15/2012	PAID ON PRINCIPAL		142,703	142,703	150,513	149,190	0	(6,487)	0	(6,487)	0	142,703	0	0	0	3,572	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		06/15/2012	PAID ON PRINCIPAL		1,188,313	1,188,313	1,251,164	1,252,072	0	(63,759)	0	(63,759)	0	1,188,313	0	0	0	32,648	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		06/15/2012	PAID ON PRINCIPAL		119,431	119,431	127,938	128,378	0	(8,948)	0	(8,948)	0	119,431	0	0	0	3,464	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		06/15/2012	PAID ON PRINCIPAL		97,023	97,023	103,917	104,333	0	(7,311)	0	(7,311)	0	97,023	0	0	0	3,291	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		06/15/2012	PAID ON PRINCIPAL		101,641	101,641	108,891	109,537	0	(7,896)	0	(7,896)	0	101,641	0	0	0	2,968	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		06/15/2012	PAID ON PRINCIPAL		610,168	610,168	600,509	603,053	0	7,114	0	7,114	0	610,168	0	0	0	11,988	04/15/2035	1
36225C PC 4	G2 (ARM) #80418 2.375		06/20/2012	PAID ON PRINCIPAL		3,900	3,900	3,909	3,848	0	52	0	52	0	3,900	0	0	0	36	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 1.625		06/20/2012	PAID ON PRINCIPAL		7,934	7,934	7,951	7,825	0	109	0	109	0	7,934	0	0	0	57	10/20/2026	1
831641 DK 8	SBIC 2002-P10B 1 5.199		05/10/2012	PAID ON PRINCIPAL		152,674	152,674	152,674	151,906	0	768	0	768	0	152,674	0	0	0	3,958	08/01/2012	1
0599999	Total - Bonds - U.S. Government					42,184,454	40,286,720	41,364,575	40,786,860	0	49,382	0	49,382	0	40,836,242	0	1,348,212	1,348,212	952,203	XXX	XXX

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Bonds - All Other Government

007863 AA 1	AEROPORTS DE MONTREAL 6.350	C..	04/16/2012	MATURED		1,000,000	1,000,000	1,006,076	1,000,045	0	(45)	0	(45)	0	1,000,000	0	0	0	31,750	04/16/2012	1FE
013014 BS 3	ALBERTA MUNICIPAL FINA 5.850	C..	06/01/2012	MATURED		13,000,000	13,000,000	13,252,810	13,011,770	0	(11,770)	0	(11,770)	0	13,000,000	0	0	0	380,250	06/01/2012	1FE
13509P BB 8	CANADA HOUSING TRUST 4.000	C..	06/15/2012	MATURED		5,000,000	5,000,000	4,990,400	4,998,946	0	1,054	0	1,054	0	5,000,000	0	0	0	100,000	06/15/2012	1FE
13509P BC 6	CANADA HOUSING TRUST 4.800	C..	06/15/2012	MATURED		5,000,000	5,000,000	4,998,750	4,999,663	0	337	0	337	0	5,000,000	0	0	0	120,000	06/15/2012	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Form	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
135143 AS 4	CANADA MORTGAGE & HOUS 5.500	C..	06/01/2012	MATURED		10,000,000	10,000,000	9,905,000	9,994,023	0	5,977	0	5,977	0	10,000,000	0	0	0	275,000	06/01/2012	1FE
135087 XH 2	CANADA TREASURY BONDS 5.250	C..	06/01/2012	VARIOUS		33,500,910	33,500,000	35,490,660	33,624,714	0	(124,342)	0	(124,342)	0	33,500,372	0	539	539	878,152	06/01/2012	1FE
135087 YF 5	CANADA TREASURY BONDS 4.000	C..	04/10/2012	RBC DOMINION GLOBAL M.		2,241,300	2,000,000	2,240,980	2,233,596	0	(11,728)	0	(11,728)	0	2,221,868	0	19,432	19,432	29,370	06/01/2017	1FE
135087 YL 2	CANADA TREASURY BONDS 4.250	C..	04/26/2012	BMO CAPITAL MARKETS		1,143,870	1,000,000	1,162,150	1,162,150	0	(5,190)	0	(5,190)	0	1,156,960	0	(13,090)	(13,090)	17,233	06/01/2018	1FE
135087 ZG 2	CANADA TREASURY BONDS 2.500	C..	04/26/2012	TD SECURITIES		4,061,880	4,000,000	4,112,560	4,063,270	0	(12,116)	0	(12,116)	0	4,051,154	0	10,726	10,726	65,616	09/01/2013	1FE
642866 FT 9	NEW BRUNSWICK (PROVINC 4.500	C..	05/16/2012	RBC DOMINION SECURITE.		1,073,500	1,000,000	993,520	997,610	0	260	0	260	0	997,870	0	75,630	75,630	35,815	02/04/2015	1FE
65355D VJ 1	NIAGARA REGIONAL MUNIC 5.875	C..	06/27/2012	MATURED		2,127,000	2,127,000	2,122,568	2,126,553	0	447	0	447	0	2,127,000	0	0	0	62,481	06/27/2012	1FE
1099999.	Total - Bonds - All Other Government					78,148,460	77,627,000	80,275,474	78,212,340	0	(157,116)	0	(157,116)	0	78,055,224	0	93,236	93,236	1,995,667	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341426 FJ 8	FLORIDA STATE BD OF ED 5.000		06/01/2012	REDEEMED		8,080,000	8,000,000	8,438,180	8,082,580	0	(23,900)	0	(23,900)	0	8,058,680	0	21,320	21,320	200,000	06/01/2020	1FE
341426 FL 3	FLORIDA STATE BD OF ED 4.750		06/01/2012	REDEEMED		5,050,000	5,000,000	5,089,050	5,015,250	0	(4,400)	0	(4,400)	0	5,010,850	0	39,150	39,150	118,750	06/01/2022	1FE
341426 FM 1	FLORIDA STATE BD OF ED 4.750		06/01/2012	REDEEMED		10,100,000	10,000,000	10,340,700	10,068,900	0	(19,800)	0	(19,800)	0	10,049,100	0	50,900	50,900	237,500	06/01/2023	1FE
658256 PB 2	NORTH CAROLINA GENERAL 5.000		05/01/2012	MATURED		3,000,000	3,000,000	3,339,060	3,016,470	0	(16,470)	0	(16,470)	0	3,000,000	0	0	0	75,000	05/01/2012	1FE
709141 WL 5	PENNSYLVANIA GO SECOND 5.100		05/01/2012	REDEEMED		10,000,000	10,000,000	9,826,400	9,989,400	0	10,600	0	10,600	0	10,000,000	0	0	0	255,000	05/01/2022	1FE
928109 SD 0	VIRGINIA GENERAL OBLIG 5.000		06/01/2012	REDEEMED		1,095,000	1,095,000	1,218,516	1,101,187	0	(6,187)	0	(6,187)	0	1,095,000	0	0	0	27,375	06/01/2014	1FE
928109 XF 9	VIRGINIA GENERAL OBLIG 5.000		06/01/2012	REDEEMED		365,000	365,000	406,172	367,062	0	(2,062)	0	(2,062)	0	365,000	0	0	0	9,125	06/01/2014	1FE
928109 XM 4	VIRGINIA GENERAL OBLIG 5.000		06/01/2012	REDEEMED		3,750,000	3,750,000	4,173,000	3,771,188	0	(21,188)	0	(21,188)	0	3,750,000	0	0	0	93,750	06/01/2014	1FE
928109 JR 9	VIRGINIA GENERAL OBLIG 5.000		06/01/2012	MATURED		9,300,000	9,300,000	10,240,509	9,356,079	0	(56,079)	0	(56,079)	0	9,300,000	0	0	0	232,500	06/01/2012	1FE
97705L CP 0	WISCONSIN GENERAL OBLI 5.250		05/01/2012	MATURED		5,710,000	5,710,000	6,232,294	5,734,724	0	(24,724)	0	(24,724)	0	5,710,000	0	0	0	149,888	05/01/2012	1FE
977056 2B 5	WISCONSIN GENERAL OBLI 5.250		05/01/2012	REDEEMED		2,000,000	2,000,000	2,227,260	2,011,080	0	(11,080)	0	(11,080)	0	2,000,000	0	0	0	52,500	05/01/2015	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					58,450,000	58,220,000	61,531,141	58,513,920	0	(175,290)	0	(175,290)	0	58,338,630	0	111,370	111,370	1,451,388	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
158195 DV 6	CHAMPAIGN CO GENERAL O 5.250		06/01/2012	REDEEMED		1,110,000	1,110,000	1,249,805	1,117,393	0	(7,393)	0	(7,393)	0	1,110,000	0	0	0	29,138	06/01/2016	1FE
447024 6J 4	HUNTSVILLE GEN OBLIG (6.375		05/01/2012	MATURED		5,755,000	5,755,000	5,773,819	5,755,000	0	0	0	0	0	5,755,000	0	0	0	183,441	05/01/2012	1FE
495044 PL 7	KING CO GO SD#401 HIGH 5.125		06/01/2012	REDEEMED		5,000,000	5,000,000	4,942,050	4,992,000	0	8,000	0	8,000	0	5,000,000	0	0	0	128,125	12/01/2021	1FE
539243 RG 2	LIVONIA PUB SCH GO REF 4.500		06/26/2012	GUGGENHEIM SECURITIES		7,181,568	6,775,000	7,169,034	6,879,606	0	(21,477)	0	(21,477)	0	6,858,129	0	323,439	323,439	201,556	05/01/2018	1FE
539243 RH 0	LIVONIA PUB SCH GO REF 4.500		06/26/2012	GUGGENHEIM SECURITIES		7,500,677	7,105,000	7,457,408	7,198,857	0	(19,255)	0	(19,255)	0	7,179,603	0	321,075	321,075	211,374	05/01/2019	1FE
539243 RJ 6	LIVONIA PUB SCH GO REF 4.500		06/26/2012	GUGGENHEIM SECURITIES		7,805,160	7,425,000	7,730,390	7,506,527	0	(16,706)	0	(16,706)	0	7,489,820	0	315,340	315,340	220,894	05/01/2020	1FE
613664 P4 7	MONTGOMERY CO GENERAL 5.125		05/01/2012	REDEEMED		6,005,000	6,005,000	5,953,477	6,001,577	0	3,423	0	3,423	0	6,005,000	0	0	0	153,878	05/01/2019	1FE
613664 Q4 6	MONTGOMERY CO GENERAL 5.125		05/28/2012	REDEEMED		480,000	480,000	475,882	477,792	0	115	0	115	0	477,907	0	2,093	2,093	14,145	05/01/2019	1FE
915464 AT 8	UPPER ALLEN TWSP GO RE 6.300		04/01/2012	PAID ON PRINCIPAL		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	8,978	04/01/2013	1
97942N BJ 4	WOODHAVEN-BROWNSTOWN S 5.000		05/01/2012	REDEEMED		5,000,000	5,000,000	4,904,800	4,993,700	0	6,300	0	6,300	0	5,000,000	0	0	0	125,000	05/01/2022	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					46,122,405	44,940,000	45,941,664	45,207,451	0	(46,992)	0	(46,992)	0	45,160,459	0	961,946	961,946	1,276,528	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
165843 BV 4	CHESTER WW & SEWER S75 7.875		05/01/2012	MATURED		180,000	180,000	182,716	180,007	0	(7)	0	(7)	0	180,000	0	0	0	7,088	05/01/2012	1
260480 AX 6	DOVER TWSP SEW AUTH GU 6.350		05/01/2012	MATURED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,429	05/01/2012	1

QE058

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 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)
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2012	PAID ON PRINCIPAL		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	794	06/15/2017	1
660065 AE 3	NORTH HUNTINGTON TWSP 7.100		04/01/2012	PAID ON PRINCIPAL		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,243	04/01/2016	1
79061A BE 6	ST JOSEPH CO (UNIV NOT 230		05/16/2012	TENDERED		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	35,000,000	0	0	0	31,117	03/01/2042	1FE	
79061B CA 1	ST JOSEPH CO HOSP S99 5.450		04/06/2012	PAID ON PRINCIPAL		29,806	29,806	2,712	0	2,712	27,094	0	29,806	0	29,806	0	0	0	68	02/15/2012	6*
867689 AN 1	SUNRISE WATER GAS & SE 6.375		04/01/2012	PAID ON PRINCIPAL		90,000	90,000	91,577	90,068	0	(68)	0	(68)	0	90,000	0	0	0	2,869	10/01/2012	1
882135 UX 2	TEXAS A & M UNIV FIN S 4.600		05/15/2012	REDEEMED		4,945,000	4,945,000	5,021,549	4,947,967	0	(2,967)	0	(2,967)	0	4,945,000	0	0	0	113,735	05/15/2019	1FE
914811 EG 5	UNIV OF PUERTO RICO UN 5.500		06/01/2012	MATURED		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,063	06/01/2012	2FE
956432 ES 3	WEST VIEW BORO MUN AUT 6.400		05/15/2012	PAID ON PRINCIPAL		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,880	11/15/2017	1
97710N FH 4	WISC ST HEFA (VITERBO 6.000		04/16/2012	REDEEMED		270,000	270,000	268,479	269,411	0	14	0	14	0	269,425	0	575	575	11,475	02/01/2017	1FE
977092 KY 0	WISCONSIN CLEAN WATER 5.250		06/01/2012	REDEEMED		2,650,000	2,650,000	2,873,766	2,663,992	0	(13,992)	0	(13,992)	0	2,650,000	0	0	0	69,563	06/01/2017	1FE
977092 KZ 7	WISCONSIN CLEAN WATER 5.000		06/01/2012	REDEEMED		2,775,000	2,775,000	2,922,547	2,784,185	0	(9,185)	0	(9,185)	0	2,775,000	0	0	0	69,375	06/01/2018	1FE
31349G 5Z 8	FH (ARM) #755364 2.204		06/15/2012	PAID ON PRINCIPAL		3,073	3,073	3,098	3,044	0	29	0	29	0	3,073	0	0	0	29	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.355		06/15/2012	PAID ON PRINCIPAL		5,189	5,189	5,183	5,108	0	81	0	81	0	5,189	0	0	0	52	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.355		06/15/2012	PAID ON PRINCIPAL		872	872	875	857	0	14	0	14	0	872	0	0	0	8	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		4,555	4,555	4,484	4,490	0	65	0	65	0	4,555	0	0	0	133	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		06/15/2012	PAID ON PRINCIPAL		3,587	3,587	3,541	3,537	0	50	0	50	0	3,587	0	0	0	100	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		9,831	9,831	9,678	9,692	0	140	0	140	0	9,831	0	0	0	343	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2012	PAID ON PRINCIPAL		15,896	15,896	14,843	15,219	0	677	0	677	0	15,896	0	0	0	433	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		06/15/2012	PAID ON PRINCIPAL		277	277	259	269	0	8	0	8	0	277	0	0	0	8	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2012	PAID ON PRINCIPAL		656,655	656,655	659,835	659,644	0	(2,990)	0	(2,990)	0	656,655	0	0	0	9,377	05/25/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2012	PAID ON PRINCIPAL		110,016	110,016	110,583	110,278	0	(262)	0	(262)	0	110,016	0	0	0	2,387	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		06/15/2012	PAID ON PRINCIPAL		64,474	64,474	64,514	64,465	0	8	0	8	0	64,474	0	0	0	1,350	11/15/2017	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		06/15/2012	PAID ON PRINCIPAL		175,597	175,597	182,415	184,458	0	(8,861)	0	(8,861)	0	175,597	0	0	0	4,276	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU PO 3.500		06/15/2012	PAID ON PRINCIPAL		25,799	25,799	26,448	26,448	0	(649)	0	(649)	0	25,799	0	0	0	123	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU PO 3.500		06/15/2012	PAID ON PRINCIPAL		52,108	52,108	53,436	53,436	0	(1,327)	0	(1,327)	0	52,108	0	0	0	224	03/15/2042	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		06/15/2012	PAID ON PRINCIPAL		306	306	303	303	0	3	0	3	0	306	0	0	0	10	08/15/2018	1
313375 LL 5	FHR 1727 I CMO 6.500		06/15/2012	PAID ON PRINCIPAL		277,544	277,544	276,893	276,863	0	680	0	680	0	277,544	0	0	0	7,500	05/15/2024	1
31337B JR 2	FHR 1998 PE CMO 7.500		06/17/2012	PAID ON PRINCIPAL		12,325	12,325	12,787	12,291	0	33	0	33	0	12,325	0	0	0	370	10/17/2027	1
31393J NM 6	FHR 2557 OH CMO 5.500		06/15/2012	PAID ON PRINCIPAL		1,063,520	1,063,520	1,084,458	1,062,324	0	1,196	0	1,196	0	1,063,520	0	0	0	24,504	06/15/2031	1
31395U KS 9	FHR 2978 LX CMO 4.500		06/15/2012	PAID ON PRINCIPAL		145,161	145,161	151,875	147,056	0	(1,894)	0	(1,894)	0	145,161	0	0	0	2,692	12/15/2018	1
31385S B4 9	FN (ARM) #550959 2.788		06/25/2012	PAID ON PRINCIPAL		2,099	2,099	2,132	2,076	0	23	0	23	0	2,099	0	0	0	30	08/01/2029	1
31385S B4 9	FN (ARM) #550959 2.802		05/25/2012	PAID ON PRINCIPAL		2,230	2,230	2,265	2,205	0	24	0	24	0	2,230	0	0	0	26	08/01/2029	1
31385S B4 9	FN (ARM) #550959 2.807		04/25/2012	PAID ON PRINCIPAL		2,120	2,120	2,153	2,097	0	23	0	23	0	2,120	0	0	0	20	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 2.386		05/25/2012	PAID ON PRINCIPAL		4,194	4,194	4,259	4,136	0	59	0	59	0	4,194	0	0	0	37	12/01/2027	1
31379X VF 9	FN (10/1 ARM #432714 2.387		06/25/2012	PAID ON PRINCIPAL		2,104	2,104	2,137	2,075	0	29	0	29	0	2,104	0	0	0	25	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 5.234		05/25/2012	PAID ON PRINCIPAL		6,727	6,727	7,107	7,072	0	(345)	0	(345)	0	6,727	0	0	0	132	03/25/2035	1

QE05.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402Q	5N	7	06/25/2012	FN (10/1 ARM #735353	5.251	304,080	304,080	321,248	319,667	0	(15,587)	0	(15,587)	0	304,080	0	0	0	7,962	03/25/2035	1
31405T	ZC	9	04/25/2012	FN (10/1 ARM #799139	5.124	179	179	180	179	0	0	0	0	0	179	0	0	0	3	04/01/2035	1
31405T	ZC	9	06/25/2012	FN (10/1 ARM #799139	5.205	509,960	509,960	512,271	509,647	0	314	0	314	0	509,960	0	0	0	10,888	04/01/2035	1
31402D	GG	9	05/25/2012	FN (3/1 ARM) #725699	2.476	2,925	2,925	2,938	2,892	0	33	0	33	0	2,925	0	0	0	27	08/01/2034	1
31402D	GG	9	06/25/2012	FN (3/1 ARM) #725699	2.608	1,468	1,468	1,475	1,451	0	17	0	17	0	1,468	0	0	0	18	08/01/2034	1
31404M	BN	7	06/25/2012	FN (3/1 ARM) #772345	1.994	31,488	31,488	31,508	31,058	0	431	0	431	0	31,488	0	0	0	269	03/01/2034	1
31405N	4F	9	06/25/2012	FN (3/1 ARM) #794722	2.441	10,421	10,421	10,336	10,217	0	203	0	203	0	10,421	0	0	0	106	10/01/2034	1
31385H	6B	3	06/25/2012	FN (5/1 ARM) #545466	2.200	1,174	1,174	1,181	1,158	0	16	0	16	0	1,174	0	0	0	11	01/01/2032	1
31389D	W4	5	06/25/2012	FN (5/1 ARM) #622667	2.125	5,312	5,312	5,337	5,255	0	56	0	56	0	5,312	0	0	0	47	12/01/2031	1
31392B	6U	5	06/25/2012	FNGT 2002-T4 A2 CMO	7.000	22,015	22,015	22,731	22,572	0	(556)	0	(556)	0	22,015	0	0	0	689	12/25/2041	1
31359V	YH	0	06/19/2012	FNGT 99-T2 A1 CMO	7.500	11,114	11,114	11,569	11,532	0	(418)	0	(418)	0	11,114	0	0	0	340	09/19/2025	1
31360M	4P	2	06/25/2012	FNMA PASS TH #10730	13.500	272	272	284	280	0	(7)	0	(7)	0	272	0	0	0	15	12/25/2014	1
31371F	B4	3	06/25/2012	FNMA PASS TH #250359	7.000	2,166	2,166	2,078	2,098	0	68	0	68	0	2,166	0	0	0	58	10/25/2025	1
31371F	E9	9	06/25/2012	FNMA PASS TH #250460	7.000	4,258	4,258	4,085	4,126	0	132	0	132	0	4,258	0	0	0	120	01/25/2026	1
31371M	DT	1	06/25/2012	FNMA PASS TH #255814	5.500	51,532	51,532	51,520	51,464	0	68	0	68	0	51,532	0	0	0	1,191	08/25/2035	1
31371M	3W	5	06/25/2012	FNMA PASS TH #256513	5.500	27,164	27,164	26,528	26,543	0	621	0	621	0	27,164	0	0	0	631	12/25/2036	1
31373D	EF	8	06/25/2012	FNMA PASS TH #290034	7.500	2,069	2,069	2,036	2,045	0	24	0	24	0	2,069	0	0	0	65	08/25/2024	1
31373U	BT	3	06/25/2012	FNMA PASS TH #303450	7.000	2,666	2,666	2,558	2,581	0	85	0	85	0	2,666	0	0	0	78	08/25/2025	1
31375F	MB	1	06/25/2012	FNMA PASS TH #333454	7.000	823	823	790	797	0	27	0	27	0	823	0	0	0	24	02/25/2026	1
31382M	ZX	5	06/25/2012	FNMA PASS TH #486858	7.000	90,145	90,145	91,215	90,968	0	(823)	0	(823)	0	90,145	0	0	0	2,569	03/25/2029	1
31383P	2Y	1	04/25/2012	FNMA PASS TH #509391	7.000	22,684	22,684	22,298	22,284	0	400	0	400	0	22,684	0	0	0	529	09/25/2029	1
31383V	ED	1	06/25/2012	FNMA PASS TH #514132	7.000	13,926	13,926	13,704	13,683	0	243	0	243	0	13,926	0	0	0	406	08/25/2029	1
31384D	EP	3	06/25/2012	FNMA PASS TH #520442	7.000	374	374	379	382	0	(8)	0	(8)	0	374	0	0	0	11	10/25/2029	1
31389S	3C	6	06/25/2012	FNMA PASS TH #634495	5.500	89,964	89,964	91,714	91,158	0	(1,194)	0	(1,194)	0	89,964	0	0	0	1,770	03/25/2017	1
31391T	UL	0	06/25/2012	FNMA PASS TH #676587	5.500	84,154	84,154	84,496	84,379	0	(224)	0	(224)	0	84,154	0	0	0	1,848	12/25/2032	1
31402R	F9	5	06/25/2012	FNMA PASS TH #735592	5.000	1,633,364	1,633,364	1,561,139	1,586,235	0	47,130	0	47,130	0	1,633,364	0	0	0	34,160	05/25/2034	1
31403D	SP	5	06/25/2012	FNMA PASS TH #745826	6.000	138,426	138,426	137,901	137,904	0	522	0	522	0	138,426	0	0	0	3,456	07/25/2036	1
31405N	TV	7	06/25/2012	FNMA PASS TH #794464	6.000	8,065	8,065	8,273	8,322	0	(257)	0	(257)	0	8,065	0	0	0	202	09/25/2034	1
31406Y	TU	4	06/25/2012	FNMA PASS TH #824163	5.500	58,276	58,276	58,868	58,619	0	(343)	0	(343)	0	58,276	0	0	0	1,483	04/25/2035	1
31407B	XH	7	06/25/2012	FNMA PASS TH #826080	5.000	985,093	985,093	1,025,747	1,023,318	0	(38,226)	0	(38,226)	0	985,093	0	0	0	20,845	07/25/2035	1
31408G	ZW	0	06/25/2012	FNMA PASS TH #851357	6.000	35,912	35,912	36,354	36,247	0	(335)	0	(335)	0	35,912	0	0	0	782	02/25/2036	1
31408J	D4	0	06/25/2012	FNMA PASS TH #852523	5.500	60,732	60,732	60,381	60,412	0	320	0	320	0	60,732	0	0	0	1,387	01/25/2036	1
31409T	QM	3	06/25/2012	FNMA PASS TH #878060	5.500	160,320	160,320	157,659	158,324	0	1,997	0	1,997	0	160,320	0	0	0	4,037	03/25/2036	1
31410P	VC	4	06/25/2012	FNMA PASS TH #893511	6.000	11,320	11,320	11,332	11,339	0	(19)	0	(19)	0	11,320	0	0	0	290	08/25/2036	1
31410U	3G	5	06/25/2012	FNMA PASS TH #898199	6.000	53,299	53,299	53,565	53,502	0	(203)	0	(203)	0	53,299	0	0	0	1,347	11/25/2036	1
31411A	RJ	6	06/25/2012	FNMA PASS TH #902389	5.500	60,573	60,573	59,787	59,897	0	676	0	676	0	60,573	0	0	0	1,380	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/ Stocks 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 Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31411Y VZ 3	FNMA PASS TH #918732 5.500		06/25/2012	PAID ON PRINCIPAL		26,952	26,952	26,370	26,431	0	521	0	521	0	26,952	0	0	0	620	06/25/2037	1.....
313921 DF 2	FNR 2001-55 PC CMO 6.500		06/25/2012	PAID ON PRINCIPAL		51,933	51,933	52,420	52,436	0	(503)	0	(503)	0	51,933	0	0	0	1,474	10/25/2031	1.....
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		141,457	141,457	136,358	137,583	0	3,874	0	3,874	0	141,457	0	0	0	3,455	02/25/2042	1.....
3133TL 4S 4	FSPC T-017 A5 7.160		06/25/2012	PAID ON PRINCIPAL		124,086	124,086	124,068	123,720	0	366	0	366	0	124,086	0	0	0	3,786	07/25/2029	1FE.....
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		06/25/2012	PAID ON PRINCIPAL		65,053	65,053	64,659	64,673	0	380	0	380	0	65,053	0	0	0	1,873	06/25/2032	1.....
31392M GY 2	FSPC T-42 A4 CMO 6.500		06/25/2012	PAID ON PRINCIPAL		28,171	28,171	28,133	28,133	0	39	0	39	0	28,171	0	0	0	765	02/25/2042	1.....
31393N TB 5	FSPC T-55 1A1 CMO 6.500		06/25/2012	PAID ON PRINCIPAL		22,215	22,215	23,514	24,348	0	(2,133)	0	(2,133)	0	22,215	0	0	0	649	04/25/2033	1.....
38374L VC 2	GNR 2005-44 VA CMO 5.500		06/20/2012	PAID ON PRINCIPAL		1,848,954	1,848,954	1,864,338	1,846,847	0	2,107	0	2,107	0	1,848,954	0	0	0	42,362	05/20/2033	1.....
36230S DW 1	G2 757317 4.317		06/20/2012	PAID ON PRINCIPAL		2,794	2,794	2,871	2,863	0	(68)	0	(68)	0	2,794	0	0	0	54	02/20/2061	1.....
414158 NU 5	HARRIS CO HSG FIN CORP 6.700		06/01/2012	PAID ON PRINCIPAL		11,000	11,000	10,859	10,907	0	93	0	93	0	11,000	0	0	0	369	06/01/2025	1.....
60415M RT 3	MINNESOTA HSG FIN AGCY 6.000		06/01/2012	REDEEMED		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	5,775	01/01/2016	1FE.....
911760 PZ 3	VENDE 2001-1 2K CMO 7.000		06/15/2012	PAID ON PRINCIPAL		458,619	458,619	463,531	457,479	0	1,140	0	1,140	0	458,619	0	0	0	12,883	10/15/2015	1.....
911760 RA 6	VENDE 2001-3 L CMO 6.500		05/15/2012	PAID ON PRINCIPAL		383,016	383,016	399,089	382,606	0	410	0	410	0	383,016	0	0	0	9,179	05/15/2014	1.....
31392D YG 1	FNMT 2002-T11 IO 484		04/25/2012	VARIOUS		69,539	72,740	56,543	68,867	0	3,851	0	3,851	0	72,718	0	(3,178)	(3,178)	0	04/25/2012	1.....
38373W NX 2	GNR 2002-25 C (PROJECT) 6.569		04/16/2012	PAID ON PRINCIPAL		1,263	1,263	1,369	1,267	0	(4)	0	(4)	0	1,263	0	0	0	28	09/16/2026	1.....
38373S B6 3	GNR 2003-17 B (PROJECT) 4.999		04/16/2012	PAID ON PRINCIPAL		209,653	209,653	220,017	209,616	0	37	0	37	0	209,653	0	0	0	3,494	10/16/2027	1.....
38374B BE 2	GNR 2003-49 B (PROJECT) 4.543		06/16/2012	PAID ON PRINCIPAL		1,460,206	1,460,206	1,460,092	1,457,975	0	2,231	0	2,231	0	1,460,206	0	0	0	30,184	03/16/2029	1.....
38373M LA 6	GNR 2004-20 C (PROJECT) 4.430		06/16/2012	PAID ON PRINCIPAL		429,044	429,044	422,768	428,528	0	516	0	516	0	429,044	0	0	0	8,744	04/16/2034	1.....
38373M LZ 1	GNR 2004-78 C (PROJECT) 4.658		06/16/2012	PAID ON PRINCIPAL		234,340	234,340	233,983	233,897	0	442	0	442	0	234,340	0	0	0	4,329	04/16/2029	1.....
31999999	Total - Bonds - U.S. Special Revenue & Assessment					59,027,077	59,030,277	59,500,351	59,030,783	2,712	(3,816)	0	(1,104)	0	59,029,680	0	(2,603)	(2,603)	596,951XXX...XXX...

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Bonds - Industrial and Miscellaneous

00817Y AE 8	AETNA INC 6.000		06/18/2012	WELLS FARGO SECURITIE		1,163,210	1,000,000	994,050	996,882	0	311	0	311	0	997,193	0	166,017	166,017	31,000	06/15/2016	1FE.....
03523T BE 7	ANHEUSER BUSCH INBEV W 7.750		06/18/2012	CITIGROUP GLOBAL MARK		1,326,290	1,000,000	999,230	999,359	0	(2)	0	(2)	0	999,357	0	326,933	326,933	72,333	01/15/2019	1FE.....
03939R AB 6	ARCH WESTERN 6.750		05/30/2012	REDEEMED		94,000	94,000	95,645	93,813	0	42	0	42	0	93,855	0	145	145	5,799	07/01/2013	3FE.....
058498 AL 0	BALL CORP 6.625		04/11/2012	REDEEMED		1,022,080	1,000,000	958,750	974,060	0	1,000	0	1,000	0	975,060	0	47,020	47,020	37,910	03/15/2018	3FE.....
060505 AQ 7	BANK OF AMERICA CORP 6.250		04/15/2012	MATURED		1,000,000	1,000,000	1,078,020	1,010,409	0	(10,409)	0	(10,409)	0	1,000,000	0	0	0	31,250	04/15/2012	1FE.....
064057 BA 9	BANK OF NEW YORK 6.375		04/01/2012	MATURED		3,916,000	3,916,000	4,275,632	3,942,518	0	(26,518)	0	(26,518)	0	3,916,000	0	0	0	124,823	04/01/2012	1FE.....
079860 AJ 1	BELLSOUTH CORP 4.750		06/29/2012	REDEEMED		1,016,850	1,000,000	997,560	999,634	0	125	0	125	0	999,760	0	17,090	17,090	29,556	11/15/2012	1FE.....
081437 AE 5	BEMIS CO 4.875		04/01/2012	MATURED		3,000,000	3,000,000	2,988,810	2,999,087	0	913	0	913	0	3,000,000	0	0	0	73,125	04/01/2012	2FE.....
048825 BC 6	BP AMOCO (ARCO) 8.500		04/01/2012	MATURED		10,000,000	10,000,000	12,619,850	10,082,958	0	(82,958)	0	(82,958)	0	10,000,000	0	0	0	425,000	04/01/2012	1FE.....
125152 AC 2	CE GENERATION LLC 7.416		06/15/2012	PAID ON PRINCIPAL		76,800	76,800	76,800	76,800	0	0	0	0	0	76,800	0	0	0	2,848	12/15/2018	3FE.....
15131# AA 4	CENEX HARVEST STATES C 6.810		06/21/2012	PAID ON PRINCIPAL		833,333	833,333	869,692	842,918	0	(9,585)	0	(9,585)	0	833,333	0	0	0	28,375	06/19/2013	2.....
16132N AV 8	CHARTER ONE BANK 6.375		05/15/2012	MATURED		56,000	56,000	62,400	56,236	0	(236)	0	(236)	0	56,000	0	0	0	1,785	05/15/2012	1FE.....
19416Q DB 3	COLGATE PALMOLIVE 5.980		04/25/2012	MATURED		8,250,000	8,250,000	8,862,190	8,275,890	0	(25,890)	0	(25,890)	0	8,250,000	0	0	0	246,675	04/25/2012	1FE.....
22025Y AJ 9	CORRECTIONS CORP OF AM 6.750		06/14/2012	REDEEMED		38,000	38,000	38,475	38,002	0	(2)	0	(2)	0	38,000	0	0	0	2,237	01/31/2014	3FE.....

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 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)
126650 BE 9	CVS CORP 6.125		06/20/2012	MORGAN STANLEY		1,169,770	1,000,000	996,160	997,850	0	182	0	182	0	998,032	0	171,738	171,738	52,743	08/15/2016	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		06/10/2012	PAID ON PRINCIPAL		29,588	29,588	29,912	30,003	0	(415)	0	(415)	0	29,588	0	0	0	654	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		06/10/2012	PAID ON PRINCIPAL		20,234	20,234	20,234	20,234	0	0	0	0	0	20,234	0	0	0	705	07/10/2031	2FE
29333* AA 5	ENHANCED ALABAMA SER 2		05/07/2012	TRAVELERS P/C OF AMER		326,338	326,338	326,338	326,338	0	0	0	0	0	326,338	0	0	0	0	03/01/2014	1
313309 AJ 5	FEDERAL EXPRESS 9.650		06/15/2012	MATURED		2,000,000	2,000,000	2,664,420	2,041,479	0	(41,479)	0	(41,479)	0	2,000,000	0	0	0	96,500	06/15/2012	2FE
35803Q AD 9	FRESENIUS MED 6.875		04/25/2012	DEUTSCHE BANC		2,195,000	2,000,000	1,965,000	1,974,401	0	1,053	0	1,053	0	1,975,454	0	219,546	219,546	108,854	07/15/2017	3FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		06/20/2012	PAID ON PRINCIPAL		141,194	141,194	141,194	141,194	0	0	0	0	0	141,194	0	0	0	3,641	09/20/2020	3FE
441812 JY 1	HOUSEHOLD FINANCE CORP 7.000		05/15/2012	MATURED		1,528,000	1,528,000	1,675,169	1,537,750	0	(9,750)	0	(9,750)	0	1,528,000	0	0	0	53,480	05/15/2012	1FE
45138L AK 9	IDAHO POWER CO 4.750		05/16/2012	REDEEMED		1,022,030	1,000,000	1,001,360	1,000,108	0	(19)	0	(19)	0	1,000,089	0	21,941	21,941	27,840	11/15/2012	1FE
46849E AF 4	JACKSON NATIONAL LIFE 6.125		05/30/2012	MATURED		5,000,000	5,000,000	4,985,250	4,998,548	0	1,452	0	1,452	0	5,000,000	0	0	0	153,125	05/30/2012	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		06/05/2012	PAID ON PRINCIPAL		203,994	203,994	201,946	202,766	0	1,228	0	1,228	0	203,994	0	0	0	4,159	04/30/2018	1FE
51488Y AA 7	LB BADEN-WUERTEMTEMBERG 6.350		04/01/2012	MATURED		12,755,000	12,755,000	14,230,380	12,800,732	0	(45,732)	0	(45,732)	0	12,755,000	0	0	0	404,971	04/01/2012	1FE
524908 CF 5	LEHMAN BROTHERS HOLDIN 7.875		04/17/2012	PAID ON PRINCIPAL		10,864	10,864	1,358	1,358	0	9,506	0	9,506	0	10,864	0	0	0	0	11/01/2009	6
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500		04/17/2012	PAID ON PRINCIPAL		122,887	122,887	15,361	15,361	0	107,526	0	107,526	0	122,887	0	0	0	0	04/04/2016	6
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/17/2012	PAID ON PRINCIPAL		122,847	122,847	15,356	15,356	0	107,492	0	107,492	0	122,847	0	0	0	0	03/13/2014	6
29333# AA 1	LOUISIANA TAX CREDIT N		04/15/2012	REDEEMED		55,255	55,255	55,255	55,255	0	0	0	0	0	55,255	0	0	0	2,048	03/01/2013	1
5526E2 AB 5	MBNA AMERICA BANK NA 6.625		06/15/2012	MATURED		1,000,000	1,000,000	1,088,630	1,007,181	0	(7,181)	0	(7,181)	0	1,000,000	0	0	0	33,125	06/15/2012	1FE
58405U AC 6	MEDCO HEALTH SOLUTIONS 7.250		05/07/2012	REDEEMED		1,482,820	1,370,000	1,463,874	1,396,877	0	(5,659)	0	(5,659)	0	1,391,218	0	91,602	91,602	72,287	08/15/2013	2FE
694308 GT 8	PACIFIC GAS & ELECTRIC 3.500		06/18/2012	STIFEL NICOLAUS & CO		1,078,670	1,000,000	959,410	961,200	0	1,765	0	1,765	0	962,965	0	115,705	115,705	25,278	10/01/2020	1FE
693401 AH 4	PERF 2005-2 A3 5.120		06/25/2012	PAID ON PRINCIPAL		542,160	542,160	589,163	571,649	0	(29,489)	0	(29,489)	0	542,160	0	0	0	13,879	12/25/2014	1FE
717081 DB 6	PFIZER INC 6.200		06/26/2012	NOMURA SECURITIES INT		1,258,360	1,000,000	998,990	999,139	0	40	0	40	0	999,180	0	259,180	259,180	48,911	03/15/2019	1FE
718172 AN 9	PHILIP MORRIS INTERNAT 1.625		04/27/2012	RBC CAPITAL MARKETS		1,008,590	1,000,000	991,530	991,530	0	179	0	179	0	991,709	0	16,882	16,882	1,896	03/20/2017	1FE
74005P AJ 3	PRAXAIR INC 6.375		04/01/2012	MATURED		743,000	743,000	799,896	745,533	0	(2,533)	0	(2,533)	0	743,000	0	0	0	23,683	04/01/2012	1FE
74153W AS 8	PRICOA GLOBAL FUNDING 4.625		06/25/2012	MATURED		3,000,000	3,000,000	3,127,440	3,026,338	0	(26,338)	0	(26,338)	0	3,000,000	0	0	0	69,375	06/25/2012	1FE
87316Y AB 7	TXU 2004-1 A2 4.810		05/15/2012	PAID ON PRINCIPAL		299,867	299,867	299,489	299,805	0	62	0	62	0	299,867	0	0	0	7,212	11/15/2012	1FE
05577@ AN 0	UNION PACIFIC RAILROAD 4.830		04/16/2012	PAID ON PRINCIPAL		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,415	10/15/2024	1
908594 AC 8	UNION TANK CAR 4.710		05/15/2012	PAID ON PRINCIPAL		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	10,705	05/15/2020	1
91913Y AD 2	VALERO ENERGY 6.875		04/15/2012	MATURED		1,000,000	1,000,000	1,048,440	1,002,639	0	(2,639)	0	(2,639)	0	1,000,000	0	0	0	34,375	04/15/2012	2FE
94106L AN 9	WASTE MANAGEMENT INC 7.750		06/19/2012	WELLS FARGO SECURITIE		277,372	200,000	234,990	229,205	0	(335)	0	(335)	0	228,870	0	48,502	48,502	9,343	05/15/2032	2FE
949746 FJ 5	WELLS FARGO CO 4.950		06/28/2012	TENDERED		1,049,680	1,000,000	957,010	989,952	0	2,640	0	2,640	0	992,591	0	57,089	57,089	34,650	10/16/2013	1FE
984121 BS 1	XEROX CORP 5.500		05/15/2012	MATURED		2,655,000	2,655,000	2,644,725	2,653,748	0	1,252	0	1,252	0	2,655,000	0	0	0	73,013	05/15/2012	2FE
17310Z EF 4	CITIGROUP FINANCE CANA 4.540	C..	05/16/2012	REDEEMED		2,000,000	2,000,000	1,999,200	1,999,562	0	187	0	187	0	1,999,749	0	251	251	45,400	05/16/2013	1FE
780085 PW 0	ROYAL BANK OF CANADA (4.530	C..	05/07/2012	MATURED		2,000,000	2,000,000	1,999,920	1,999,782	0	218	0	218	0	2,000,000	0	0	0	45,300	05/07/2012	1FE
781903 AG 4	RUSSEL METALS INC 6.375	A..	05/25/2012	REDEEMED		635,000	635,000	608,725	624,210	0	1,846	0	1,846	0	626,056	0	8,944	8,944	29,686	03/01/2014	3FE
87182R AC 1	SYSCO INTL CO 6.100	A..	06/01/2012	MATURED		11,225,000	11,225,000	12,265,640	11,283,918	0	(58,918)	0	(58,918)	0	11,225,000	0	0	0	342,363	06/01/2012	1FE
94975Z BF 2	WELLS FARGO FINANCIAL 5.100	C..	06/26/2012	MATURED		500,000	500,000	499,215	499,906	0	94	0	94	0	500,000	0	0	0	12,750	06/26/2012	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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)
656531 AB 6	NORSK HYDRO A/S 9.000	F...	04/15/2012	MATURED		7,000,000	7,000,000	9,307,180	7,089,810	0	(89,810)	0	(89,810)	0	7,000,000	0	0	0	315,000	04/15/2012	1FE
83364L AB 5	SOCIETE GENERALE (144A 5.750	F...	06/20/2012	TENDERED		5,005,318	5,000,000	4,989,850	4,994,433	0	528	0	528	0	4,994,961	5,318	5,039	10,357	193,264	04/20/2016	2FE
87969N AB 1	TELSTRA CORP LTD 6.375	F...	04/01/2012	MATURED		5,000,000	5,000,000	4,965,450	4,997,563	0	2,437	0	2,437	0	5,000,000	0	0	0	159,375	04/01/2012	1FE
000780 KM 7	AMAC 2003-7 A1 CMO 4.750		04/25/2012	PAID ON PRINCIPAL		1,975,453	1,975,453	1,918,658	1,942,463	0	32,989	0	32,989	0	1,975,453	0	0	0	31,278	07/25/2018	1FM
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		06/25/2012	PAID ON PRINCIPAL		264,951	264,951	251,951	257,218	0	7,733	0	7,733	0	264,951	0	0	0	5,750	06/25/2033	1FM
05946X A3 7	BAFC 2005-4 2A3 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		1,037,167	1,037,167	1,037,167	1,028,345	6,766	2,056	0	8,822	0	1,037,167	0	0	0	24,079	08/25/2035	4AM
073882 AY 8	BSARM 2006-4 4A3 CMO 5.631		06/25/2012	PAID ON PRINCIPAL		385,492	385,492	305,367	274,532	27,323	83,637	0	110,960	0	385,492	0	0	0	9,833	10/25/2046	2FM
073882 AY 8	BSARM 2006-4 4A3 CMO 5.634		04/25/2012	PAID ON PRINCIPAL		327,971	327,971	259,802	233,568	23,246	71,157	0	94,404	0	327,971	0	0	0	6,178	10/25/2046	2FM
12498N AB 9	CBASS 2006-CB2 AF2 4.623		06/25/2012	PAID ON PRINCIPAL		1,568	1,568	875	985	0	583	0	583	0	1,568	0	0	0	25	12/25/2036	1FM
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		204,401	204,401	202,868	203,372	0	1,029	0	1,029	0	204,401	0	0	0	4,199	12/25/2018	1FM
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		06/25/2012	PAID ON PRINCIPAL		872,109	872,109	847,308	864,976	0	7,133	0	7,133	0	872,109	0	0	0	19,471	08/25/2033	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		65,256	65,256	48,452	51,407	0	13,848	0	13,848	0	65,256	0	0	0	1,493	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		60,916	60,916	58,023	55,068	0	5,848	0	5,848	0	60,916	0	0	0	1,210	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 4.253		04/28/2012	PAID ON PRINCIPAL		37,829	37,829	37,639	37,646	0	183	0	183	0	37,829	0	0	0	523	12/28/2033	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 4.260		06/28/2012	PAID ON PRINCIPAL		42,997	42,997	42,782	42,789	0	208	0	208	0	42,997	0	0	0	838	12/28/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		379,060	379,060	378,683	378,666	(0)	395	0	395	0	379,060	0	0	0	7,443	02/25/2020	1FM
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		06/25/2012	PAID ON PRINCIPAL		388,157	388,157	318,289	306,157	0	82,000	0	82,000	0	388,157	0	0	0	8,184	02/25/2020	1FM
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		06/25/2012	PAID ON PRINCIPAL		915,420	915,420	866,788	881,861	0	33,559	0	33,559	0	915,420	0	0	0	19,709	11/25/2033	1FM
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		06/25/2012	PAID ON PRINCIPAL		389,412	389,412	391,602	390,564	0	(1,152)	0	(1,152)	0	389,412	0	0	0	8,527	01/25/2024	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		186,272	186,272	161,417	141,425	0	44,847	0	44,847	0	186,272	0	0	0	4,428	08/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		443,354	443,354	396,802	391,804	3,224	48,326	0	51,550	0	443,354	0	0	0	10,579	11/25/2035	6FE
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		06/29/2012	VARIOUS		503,357	869,917	674,349	600,577	0	156,208	0	156,208	0	756,785	0	(253,428)	(253,428)	22,720	07/25/2037	1FM
32051D A6 9	FHASI 2003-7 1A12 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		1,116,597	1,116,597	1,006,333	1,089,940	0	26,657	0	26,657	0	1,116,597	0	0	0	22,849	09/25/2033	1FM
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		90,527	90,527	90,499	90,445	0	82	0	82	0	90,527	0	0	0	1,876	05/25/2020	1FM
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		299,392	299,392	296,983	297,705	0	1,687	0	1,687	0	299,392	0	0	0	5,761	01/25/2019	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO .538		05/25/2012	PAID ON PRINCIPAL		30,939	30,939	12,724	9,786	0	21,154	0	21,154	0	30,939	0	0	0	67	03/25/2037	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO .545		06/25/2012	PAID ON PRINCIPAL		19,641	19,641	8,078	6,212	0	13,429	0	13,429	0	19,641	0	0	0	55	03/25/2037	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		06/19/2012	PAID ON PRINCIPAL		14,053	14,053	13,900	13,920	0	133	0	133	0	14,053	0	0	0	478	05/19/2027	1FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		06/19/2012	PAID ON PRINCIPAL		3,861	3,861	3,955	3,827	154	(119)	0	34	0	3,861	0	0	0	122	08/19/2029	1FM
36228F EC 6	GSMPS 2001-2 A CMO 7.500		06/19/2012	PAID ON PRINCIPAL		9,876	9,876	10,246	9,878	668	(670)	0	(2)	0	9,876	0	0	0	342	06/15/2032	2FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.023		04/25/2012	PAID ON PRINCIPAL		1,995	1,995	2,022	1,922	0	73	0	73	0	1,995	0	0	0	33	01/25/2035	1FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 5.068		06/25/2012	PAID ON PRINCIPAL		57,424	57,424	58,205	55,313	0	2,112	0	2,112	0	57,424	0	0	0	1,205	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		1,112,365	1,112,365	1,042,931	1,042,931	0	69,434	0	69,434	0	1,112,365	0	0	0	28,448	06/20/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.714		06/25/2012	PAID ON PRINCIPAL		1,890,443	1,890,443	1,723,492	1,552,641	(0)	337,803	0	337,803	0	1,890,443	0	0	0	41,188	03/25/2037	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.724		04/25/2012	PAID ON PRINCIPAL		352,012	352,012	320,924	289,111	0	62,901	0	62,901	0	352,012	0	0	0	5,548	03/25/2037	1FM
46628M AE 6	JPMAC 2006-CW1 A4 .388		05/25/2012	PAID ON PRINCIPAL		226,561	226,561	184,647	199,356	0	27,205	0	27,205	0	226,561	0	0	0	351	05/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
46628M AE 6	JPMAC 2006-CW1 A4 395		06/25/2012	PAID ON PRINCIPAL		155,013	155,013	126,335	136,399	0	18,614	0	18,614	0	155,013	0	0	0	316	05/25/2036	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		486,903	486,903	472,296	461,189	0	25,713	0	25,713	0	486,903	0	0	0	10,045	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 (CMO) 2.761		04/25/2012	PAID ON PRINCIPAL		10,780	10,780	9,514	9,514	0	1,267	0	1,267	0	10,780	0	0	0	50	07/25/2035	1AM
46630G AD 7	JPMMT 2007-A1 2A2 (CMO) 2.764		06/25/2012	PAID ON PRINCIPAL		95,428	95,428	84,215	84,215	0	11,213	0	11,213	0	95,428	0	0	0	778	07/25/2035	1AM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		06/25/2012	PAID ON PRINCIPAL		833,156	833,156	758,155	733,721	17,528	81,907	0	99,435	0	833,156	0	0	0	19,614	05/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		84,384	84,384	84,526	84,395	0	(11)	0	(11)	0	84,384	0	0	0	1,990	06/25/2018	1FM
55265K NM 7	MASTR 2002-08 1A4 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		16,606	16,606	16,769	16,899	0	(293)	0	(293)	0	16,606	0	0	0	403	12/25/2017	1FM
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		369,534	369,534	363,656	367,137	0	2,397	0	2,397	0	369,534	0	0	0	7,971	05/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		248,857	248,857	248,879	248,450	0	406	0	406	0	248,857	0	0	0	4,658	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 (CMO) 5.250		06/25/2012	PAID ON PRINCIPAL		221,013	221,013	214,382	214,382	0	6,630	0	6,630	0	221,013	0	0	0	3,003	11/25/2035	5AM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		64,547	64,547	66,060	66,855	0	(2,308)	0	(2,308)	0	64,547	0	0	0	1,544	02/25/2034	1FM
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		346,262	346,262	350,807	350,705	0	(4,443)	0	(4,443)	0	346,262	0	0	0	7,033	04/25/2033	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		304,946	304,946	301,658	302,873	0	2,073	0	2,073	0	304,946	0	0	0	5,379	10/25/2018	1FM
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		282,710	282,710	283,969	282,495	0	215	0	215	0	282,710	0	0	0	5,683	02/25/2020	1FM
949767 AB 3	WFMSB 2003-13 A2 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		98,261	98,261	97,094	97,593	0	668	0	668	0	98,261	0	0	0	1,815	10/25/2018	1FM
94981A AA 1	WFMSB 2003-14 1A1 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		627,641	627,641	621,715	623,677	(0)	3,964	0	3,964	0	627,641	0	0	0	11,942	12/25/2018	1FM
94980W AB 2	WFMSB 2003-15 1A2 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		427,070	427,070	424,651	425,180	0	1,891	0	1,891	0	427,070	0	0	0	8,149	11/25/2018	1FM
94983F AA 8	WFMSB 2006-1 A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		354,300	354,300	346,185	348,351	(0)	5,949	0	5,949	0	354,300	0	0	0	6,995	09/25/2020	1FM
94984E AD 4	WFMSB 2006-10 A4 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		258,810	258,810	253,020	249,063	3,957	5,790	0	9,747	0	258,810	0	0	0	6,637	08/25/2036	3FM
94983L AY 3	WFMSB 2006-2 2A5 CMO 5.500		06/25/2012	PAID ON PRINCIPAL		380,437	380,437	322,222	321,756	0	58,680	0	58,680	0	380,437	0	0	0	8,307	03/25/2036	1FM
94985L AH 8	WFMSB 2007-13 A8 CMO 6.000		06/25/2012	PAID ON PRINCIPAL		337,666	337,666	283,640	249,226	0	88,440	0	88,440	0	337,666	0	0	0	8,789	09/25/2037	1FM
05522P AC 6	BACS-0101 CMO (ARS) (1) 8.000	D.	05/02/2012	PAID ON PRINCIPAL		8,504	8,504	7,651	2,826	3,629	2,220	0	5,849	2,836	11,511	(3,007)	0	(3,007)	248	05/01/2020	6FE
75585R GC 3	REALT 2006-3 A1 4.449	C.	06/12/2012	PAID ON PRINCIPAL		71,644	71,644	71,642	71,579	0	65	0	65	0	71,644	0	0	0	1,328	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	06/12/2012	PAID ON PRINCIPAL		14,091	14,091	14,091	14,076	0	15	0	15	0	14,091	0	0	0	273	09/12/2019	1FE
83415G BH 1	SOLAR TRUST S2003-CC1 5.330	C.	06/12/2012	PAID ON PRINCIPAL		49,079	49,079	49,075	49,007	0	72	0	72	0	49,079	0	0	0	1,091	01/12/2013	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		06/15/2012	PAID ON PRINCIPAL		878,029	878,029	908,644	878,091	0	(61)	0	(61)	0	878,029	0	0	0	28,848	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		06/10/2012	PAID ON PRINCIPAL		206,171	206,171	265,960	201,674	0	4,497	0	4,497	0	206,171	0	0	0	5,835	01/10/2028	4AM
20846Q HN 1	CNF 2001-3 A4 6.910		06/01/2012	PAID ON PRINCIPAL		170,553	170,553	170,544	170,548	0	6	0	6	0	170,553	0	0	0	4,855	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		06/01/2012	PAID ON PRINCIPAL		95,216	95,216	95,425	95,270	0	(54)	0	(54)	0	95,216	0	0	0	2,374	03/01/2033	4AM
393505 BC 5	GT 1993-2 B 8.000		06/29/2012	VARIOUS		90,912	97,807	90,941	66,224	0	29,351	0	29,351	0	95,576	0	(4,663)	(4,663)	5,791	07/15/2018	6FE
393505 T3 6	GT 1999-1 A6 6.370		06/01/2012	PAID ON PRINCIPAL		1,899,416	1,899,416	1,853,091	1,905,859	(0)	(6,443)	0	(6,443)	0	1,899,416	0	0	0	50,661	07/01/2025	5AM
393505 Y2 2	GT 1999-3 M1 6.960		06/29/2012	WRITTEN OFF		3	192,263	63,765	19	0	46,662	0	46,662	0	46,681	0	(46,678)	(46,678)	5,362	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		06/01/2012	PAID ON PRINCIPAL		84,457	84,457	75,490	70,620	0	13,837	0	13,837	0	84,457	0	0	0	1,738	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		06/01/2012	PAID ON PRINCIPAL		118,632	118,632	118,578	87,858	0	30,774	0	30,774	0	118,632	0	0	0	3,883	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		05/22/2012	WRITTEN OFF		1	5,522	344	0	0	0	0	0	0	0	0	1	1	162	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		06/15/2012	PAID ON PRINCIPAL		67,065	67,065	61,342	58,146	0	8,920	0	8,920	0	67,065	0	0	0	1,487	11/15/2032	4AM

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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.							
921796 MZ 8	VMF 2003-A A4 6.210		06/07/2012	PAID ON PRINCIPAL		204,912	204,912	186,470	190,496	0	14,416	0	14,416	0	204,912	0	0	0	5,354	05/07/2026	1FE
3899999	Total - Bonds - Industrial & Miscellaneous					131,480,784	130,545,981	138,371,674	128,748,603	86,495	1,371,686	0	1,458,181	2,836	130,209,619	2,311	1,268,855	1,271,166	4,159,900	XXX	XXX
8399997	Total - Bonds - Part 4					415,413,180	410,649,978	426,984,879	410,499,957	89,207	1,037,854	0	1,127,061	2,836	411,629,854	2,311	3,781,016	3,783,326	10,432,636	XXX	XXX
8399999	Total - Bonds					415,413,180	410,649,978	426,984,879	410,499,957	89,207	1,037,854	0	1,127,061	2,836	411,629,854	2,311	3,781,016	3,783,326	10,432,636	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
69351U 86 3	PPL ELECTRIC UTILITIES CORP		06/18/2012	ISSUE CALLED at 25.000	80,000.000	2,000,000	25.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	88,889	XXX	P3UFE
8499999	Total - Preferred Stocks - Industrial & Miscellaneous					2,000,000	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	88,889	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					2,000,000	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	88,889	XXX	XXX
8999999	Total - Preferred Stocks					2,000,000	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	88,889	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		06/06/2012	MERRILL LYNCH ALGO	3,120,000	219,968	XXX	170,189	215,186	(44,997)	0	(44,997)	0	170,189	0	49,780	49,780	3,058	XXX	L	
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		06/19/2012	VARIOUS	19,000,000	352,425	XXX	282,651	298,300	(15,649)	0	(15,649)	0	282,651	0	69,774	69,774	8,170	XXX	L	
229663 10 9	CUBESMART		06/27/2012	VARIOUS	18,100,000	204,933	XXX	103,192	192,584	(89,392)	0	(89,392)	0	103,192	0	101,741	101,741	2,896	XXX	L	
44107P 10 4	HOST HOTELS & RESORTS INC		06/14/2012	VARIOUS	27,700,000	408,499	XXX	258,018	409,129	(151,111)	0	(151,111)	0	258,018	0	150,481	150,481	3,047	XXX	L	
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		06/11/2012	SELL FRACTIONAL SHARE	0.490	33	XXX	0	0	0	0	0	0	0	0	33	33	0	XXX	L	
70509V 10 0	PEBBLEBROOK HOTEL TRUST		05/18/2012	KEEFE, BRUYETTE & WOODS INC	26,100,000	553,764	XXX	416,125	471,828	(86,838)	0	(86,838)	0	416,125	0	137,639	137,639	6,084	XXX	L	
74340W 10 3	PROLOGIS INC		06/27/2012	VARIOUS	31,600,000	1,001,262	XXX	698,207	903,444	(205,237)	0	(205,237)	0	698,207	0	303,055	303,055	72,872	XXX	L	
828806 10 9	SIMON PROPERTY GROUP INC		04/30/2012	CREDIT SUISSE ALGO	1,900,000	293,984	XXX	64,378	244,986	(180,608)	0	(180,608)	0	64,378	0	229,606	229,606	1,829	XXX	L	
92276F 10 0	VENTAS INC		04/10/2012	JEFFERIES & COMPANY INC	2,700,000	146,457	XXX	71,905	148,851	(76,946)	0	(76,946)	0	71,905	0	74,552	74,552	1,674	XXX	L	
929042 10 9	VORNADO REALTY TRUST		06/27/2012	VARIOUS	4,100,000	330,115	XXX	133,707	315,126	(181,419)	0	(181,419)	0	133,707	0	196,408	196,408	20,734	XXX	L	
9099999	Total - Common Stocks - Industrial & Miscellaneous					3,511,441	XXX	2,198,372	3,199,434	(1,032,197)	0	(1,032,197)	0	2,198,372	0	1,313,069	1,313,069	120,364	XXX	XXX	
9799997	Total - Common Stocks - Part 4					3,511,441	XXX	2,198,372	3,199,434	(1,032,197)	0	(1,032,197)	0	2,198,372	0	1,313,069	1,313,069	120,364	XXX	XXX	
9799999	Total - Common Stocks					3,511,441	XXX	2,198,372	3,199,434	(1,032,197)	0	(1,032,197)	0	2,198,372	0	1,313,069	1,313,069	120,364	XXX	XXX	
9899999	Total - Preferred and Common Stocks					5,511,441	XXX	4,198,372	5,199,434	(1,032,197)	0	(1,032,197)	0	4,198,372	0	1,313,069	1,313,069	209,253	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks					420,924,621	XXX	431,183,251	415,699,391	(942,990)	1,037,854	0	94,864	2,836	415,828,226	2,311	5,094,085	5,096,395	10,641,889	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		
Short Futures																			
Hedging Other																			
FVU2.....	(2,250)	(2,250,000)	US 5YR NOTE (CBT) Sep12.....	Portfolio Hedge.....	D-1.....	Interest.....	.10/03/2012...	Chicago Board of Trade	.05/30/2012...	.....124.0938	.....123.9688	.....281,250	.....0	.....281,250	.....281,250	.....0	.....0	.....1,462,500	0001.....
13429999. Total-Short Futures-Hedging Other.....												.....281,250	.....0	.....281,250	.....281,250	.....0	.....0	.....1,462,500	.....XXX
13899999. Total-Short Futures.....												.....281,250	.....0	.....281,250	.....281,250	.....0	.....0	.....1,462,500	.....XXX
14099999. Total-Hedging Other.....												.....281,250	.....0	.....281,250	.....281,250	.....0	.....0	.....1,462,500	.....XXX
14499999. TOTAL.....											281,2500281,250281,250001,462,500XXX

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		
Exchange Traded Derivatives											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....0	.....0	.....0	.....281,250	.....0	.....281,250	.....1,462,500	.....1,462,500
0899999. Totals.....			.....0	.....0	.....0	.....0	.....281,250	.....0	.....281,250	.....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
U.S. Government - Issuer Obligations						
	REPO - DEUTSCHE A TREASURY		1.....	11,792,667	11,792,667	07/02/2012...
	REPO - HSBC A TREASURY.....		1.....	1,241,332	1,241,332	07/02/2012...
	REPO - MERRILL A TREASURY		1.....	11,792,667	11,792,667	07/02/2012...
0199999.	U.S. Government - Issuer Obligations.....			24,826,666	24,826,666	...XXX.....
0599999.	Total - U.S. Government.....			24,826,666	24,826,666	...XXX.....
6199999.	Total - Issuer Obligations.....			24,826,666	24,826,666	...XXX.....
6599999.	Subtotal - Bonds.....			24,826,666	24,826,666	...XXX.....
9999999.	Totals.....			24,826,666	24,826,666	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....10,156,182 Book/Adjusted Carrying Value \$.....10,156,182
- Average balance for the year to date: Fair Value \$.....21,783,255 Book/Adjusted Carrying Value \$.....21,783,255
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....24,826,666 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 \$.....24,826,666 Book/Adjusted Carrying Value \$.....24,826,666

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....1,195,467	.....574,667	.....966,513	XXX..
Bank of America, N.A.-CA.....	Concord, CA.....	.....0.000	.....0	.....0	.....404,008	.....509,763	.....533,828	XXX..
Bank of America, N.A.-NM.....	Albuquerque,NM.....	.....0.250	.....(7)	.....0	.....0	.....0	.....0	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....79,769	.....298,071	.....168,575	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	.....176,899	.....231,369	.....180,172	XXX..
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....903,138	.....690,679	.....465,346	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....1,600,422	.....1,256,828	.....1,128,849	XXX..
JP Morgan Chase Bank,N.A.-TX.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....302,286	.....367,321	.....274,671	XXX..
Northern Trust.....	Chicago,IL.....	.....0.000	.....0	.....0	.....466,470	.....262,002	.....312,989	XXX..
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,464	.....111,465	.....111,466	XXX..
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....7,587,862	.....10,270,974	.....18,613,357	XXX..
RBC Dexia.....	Toronto,ON.....	.....0.000	.....0	.....0	.....0	.....1,032,861	.....71,246	XXX..
Steele Street Bank and Trust.....	Denver,CO.....	.....0.000	.....0	.....0	.....251,661	.....145,157	.....251,634	XXX..
Suntrust Bank.....	Orlando,FL.....	.....0.000	.....0	.....0	.....399,255	.....206,733	.....300,116	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....6,959	.....23,755	.....24,947	XXX..
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....3,058,609	.....6,130,035	.....2,723,247	XXX..
Wells Fargo N.A.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....797,975	.....801,460	.....1,122,439	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(7)	.....0	.....17,352,244	.....22,923,140	.....27,259,395	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(7)	.....0	.....17,352,244	.....22,923,140	.....27,259,395	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(7)	.....0	.....17,352,244	.....22,923,140	.....27,259,395	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
All Other Government Bonds - Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY).....		06/11/2012	0.000	07/05/2012	3,999,516	.0	1,836
0699999. All Other Government Bonds - Issuer Obligations.....					3,999,516	.0	1,836
1099999. Total - All Other Government Bonds					3,999,516	.0	1,836
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
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
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					3,999,516	.0	1,836
8399999. Subtotals - Bonds.....					3,999,516	.0	1,836
8699999. Total - Cash Equivalents.....					3,999,516	.0	1,836

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	14,756	0	0	49,443
2. Alaska.....AK	0	0	0	0	(1)	0	0	247
3. Arizona.....AZ	0	0	0	0	21,759	0	0	93,335
4. Arkansas.....AR	0	0	0	1	(4,084)	1,850,000	6	64,544
5. California.....CA	0	0	0	0	(6,864)	0	0	57,919
6. Colorado.....CO	0	0	0	1	(3,518)	0	0	53,637
7. Connecticut.....CT	0	0	0	0	(1,097)	7,427,710	1	26,830
8. Delaware.....DE	0	0	0	0	(1,367)	0	0	8,550
9. District of Columbia.....DC	0	0	0	1	(19,853)	1	1	55,922
10. Florida.....FL	0	0	0	0	(4,559)	25,000	0	100,211
11. Georgia.....GA	0	0	0	0	5,833	0	0	56,067
12. Hawaii.....HI	0	0	0	0	(502)	0	0	3,422
13. Idaho.....ID	0	0	0	0	22	0	0	433
14. Illinois.....IL	0	0	1,000,000	2	587,253	4,151,316	8	196,637
15. Indiana.....IN	0	0	0	1	8,203	503,502	5	42,780
16. Iowa.....IA	0	0	0	0	(8,151)	100,001	2	92,540
17. Kansas.....KS	0	0	0	0	(2,554)	0	0	19,431
18. Kentucky.....KY	0	0	0	0	(65)	0	0	34,099
19. Louisiana.....LA	0	0	165,476	2	(42,742)	1,273,884	13	89,974
20. Maine.....ME	0	0	0	0	(1,508)	200,000	1	14,778
21. Maryland.....MD	0	0	0	0	14	0	0	6,835
22. Massachusetts.....MA	0	0	0	0	14,972	580,000	5	65,265
23. Michigan.....MI	0	0	0	0	422	1,200,000	2	29,792
24. Minnesota.....MN	0	0	0	0	(7,169)	0	0	63,541
25. Mississippi.....MS	0	0	0	5	3,699	4,292,000	13	85,728
26. Missouri.....MO	0	0	0	0	4,005,909	5,250,000	2	62,815
27. Montana.....MT	0	0	0	1	(23,430)	0	0	25,451
28. Nebraska.....NE	0	0	45,000	2	(2,010)	355,000	2	28,264
29. Nevada.....NV	0	0	0	0	(1,173)	0	0	10,723
30. New Hampshire.....NH	0	0	0	0	(1,239)	0	0	3,998
31. New Jersey.....NJ	0	0	0	0	1,709	2,000,000	1	25,672
32. New Mexico.....NM	0	0	0	0	(463)	0	0	1,323
33. New York.....NY	0	189	10,807	0	(3,460)	167,712	0	23,323
34. North Carolina.....NC	0	0	0	0	(9,515)	0	0	89,821
35. North Dakota.....ND	0	0	0	0	2,226	0	0	24,654
36. Ohio.....OH	0	0	0	0	37,193	0	0	128,354
37. Oklahoma.....OK	0	0	0	0	(132)	0	0	4,915
38. Oregon.....OR	0	0	0	0	(180)	0	0	3,315
39. Pennsylvania.....PA	0	0	0	0	8,170	1,001	2	45,384
40. Rhode Island.....RI	0	0	0	0	692	0	0	3,726
41. South Carolina.....SC	0	0	0	0	273,799	500,000	1	24,514
42. South Dakota.....SD	0	0	0	0	(2,379)	0	0	21,913
43. Tennessee.....TN	0	0	250,000	1	(64,456)	245,000	2	251,431
44. Texas.....TX	0	0	0	0	(1,850)	1,000,000	1	125,922
45. Utah.....UT	0	0	0	0	(3,952)	0	0	52,332
46. Vermont.....VT	0	0	0	0	(182)	0	0	689
47. Virginia.....VA	0	0	0	0	(3,691)	1,200,000	2	146,962
48. Washington.....WA	0	0	0	0	3,764	0	0	22,115
49. West Virginia.....WV	0	0	5,000	1	104,130	0	0	227,230
50. Wisconsin.....WI	0	0	0	2	1,595	0	0	90,936
51. Wyoming.....WY	0	0	0	0	297	0	0	2,834
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	1,500	50,000	1	4,080
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	68	0	0	75
59. Totals.....	0	189	1,476,283	20	4,875,841	32,372,127	71	2,793,925

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	68	0	0	75
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	68	0	0	75



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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	21,947	0	0	73,537
2. Alaska.....AK	0	0	0	0	(4)	0	0	775
3. Arizona.....AZ	0	0	0	0	14,947	0	0	64,115
4. Arkansas.....AR	0	0	0	0	(2,817)	0	0	44,526
5. California.....CA	0	0	0	0	(20,023)	928	0	168,957
6. Colorado.....CO	0	0	0	0	2,887	0	0	104,441
7. Connecticut.....CT	0	0	0	0	(5,702)	0	0	139,412
8. Delaware.....DE	0	0	0	0	(6,881)	0	0	43,028
9. District of Columbia.....DC	0	0	0	0	(16,810)	153,094	1	47,351
10. Florida.....FL	0	0	0	0	(11,663)	2,469	0	256,384
11. Georgia.....GA	0	0	62,378	0	761,987	862,623	3	115,238
12. Hawaii.....HI	0	0	0	0	(282)	0	0	1,926
13. Idaho.....ID	0	0	0	0	0	0	0	7
14. Illinois.....IL	0	0	1,088,850	10	(1,596,697)	13,756,233	16	364,426
15. Indiana.....IN	0	0	0	0	5,119	0	0	23,795
16. Iowa.....IA	0	0	0	0	(2,426)	0	0	27,542
17. Kansas.....KS	0	0	0	1	(8,836)	0	0	29,184
18. Kentucky.....KY	0	0	0	0	(49)	0	0	25,786
19. Louisiana.....LA	0	0	0	0	(5,314)	595,000	6	58,189
20. Maine.....ME	0	0	0	0	(2,114)	0	0	20,716
21. Maryland.....MD	0	0	0	0	68	0	0	32,820
22. Massachusetts.....MA	0	0	1,000,000	2	(994,758)	1	1	22,854
23. Michigan.....MI	0	0	0	0	613	0	0	43,249
24. Minnesota.....MN	0	0	0	0	(6,152)	0	0	54,527
25. Mississippi.....MS	0	0	0	0	2,538	0	0	14,800
26. Missouri.....MO	0	0	0	0	1,691	0	0	17,975
27. Montana.....MT	0	0	0	0	1,567	0	0	25,393
28. Nebraska.....NE	0	0	0	0	(2,245)	0	0	31,598
29. Nevada.....NV	0	0	0	0	(1,224)	0	0	11,190
30. New Hampshire.....NH	0	0	0	0	(3,881)	0	0	12,527
31. New Jersey.....NJ	0	0	0	0	2,389	0	0	35,890
32. New Mexico.....NM	0	0	0	0	(6,290)	0	0	17,994
33. New York.....NY	0	0	0	0	(75)	500,000	2	79,402
34. North Carolina.....NC	0	0	0	0	(18,999)	0	0	179,347
35. North Dakota.....ND	0	0	0	0	1,696	0	0	18,784
36. Ohio.....OH	0	0	0	1	32,181	248,626	2	111,060
37. Oklahoma.....OK	0	0	0	0	(760)	0	0	28,378
38. Oregon.....OR	0	0	0	0	(1,165)	0	0	21,412
39. Pennsylvania.....PA	0	0	0	0	25,783	1,000,001	3	143,216
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(2,596)	450,000	2	52,975
42. South Dakota.....SD	0	0	0	0	(1,830)	0	0	16,856
43. Tennessee.....TN	0	0	0	1	(458,821)	0	0	632,881
44. Texas.....TX	0	0	0	0	(1,896)	0	0	129,070
45. Utah.....UT	0	0	0	0	(1,733)	0	0	22,941
46. Vermont.....VT	0	0	0	0	(943)	0	0	3,564
47. Virginia.....VA	0	0	0	0	(917)	0	0	36,526
48. Washington.....WA	0	0	0	1	(33,187)	6,384	0	98,789
49. West Virginia.....WV	0	0	0	1	(2,520,558)	0	0	78,790
50. Wisconsin.....WI	0	0	0	0	3,795	0	0	37,938
51. Wyoming.....WY	0	0	0	0	380	0	0	3,620
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	6,081	1,250,000	6	16,537
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	2,151,228	17	(4,851,981)	18,825,359	42	3,744,167

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	1,455	0	0	4,875
2. Alaska.....AK	0	0	0	0	(4)	0	0	691
3. Arizona.....AZ	0	0	0	0	973	0	0	4,174
4. Arkansas.....AR	0	0	49,284	1	(151,398)	5,000	1	10,779
5. California.....CA	0	0	0	0	(2,027)	0	0	17,106
6. Colorado.....CO	0	0	0	0	526	0	0	19,026
7. Connecticut.....CT	0	0	0	0	(136)	0	0	3,332
8. Delaware.....DE	0	0	0	0	(206)	0	0	1,285
9. District of Columbia.....DC	0	0	0	0	(266)	0	0	750
10. Florida.....FL	0	0	0	0	(1,796)	1,000,000	4	39,477
11. Georgia.....GA	0	0	0	0	399	0	0	3,835
12. Hawaii.....HI	0	0	0	0	(110)	0	0	748
13. Idaho.....ID	0	0	0	0	138	0	0	2,660
14. Illinois.....IL	0	0	0	0	1,771	0	0	8,242
15. Indiana.....IN	0	0	0	0	1,035	0	0	4,810
16. Iowa.....IA	0	0	0	0	(922)	0	0	10,466
17. Kansas.....KS	0	0	0	0	(2,276)	0	0	17,314
18. Kentucky.....KY	0	0	0	0	(14)	0	0	7,116
19. Louisiana.....LA	0	0	0	1	(968)	0	0	10,595
20. Maine.....ME	0	0	0	0	(274)	0	0	2,687
21. Maryland.....MD	0	0	0	0	15	0	0	7,061
22. Massachusetts.....MA	0	0	0	0	2,621	0	0	11,427
23. Michigan.....MI	0	0	0	0	96	0	0	6,775
24. Minnesota.....MN	0	0	0	0	(1,034)	0	0	9,162
25. Mississippi.....MS	0	0	0	0	469	0	0	2,732
26. Missouri.....MO	0	0	0	0	625	0	0	6,643
27. Montana.....MT	0	0	0	0	245	0	0	3,979
28. Nebraska.....NE	0	0	0	0	(440)	0	0	6,193
29. Nevada.....NV	0	0	0	0	(181)	0	0	1,658
30. New Hampshire.....NH	0	0	0	0	(278)	0	0	899
31. New Jersey.....NJ	0	0	0	0	866	0	0	13,005
32. New Mexico.....NM	0	0	0	0	(485)	0	0	1,387
33. New York.....NY	0	0	0	1	(1,055)	1,400,000	5	58,651
34. North Carolina.....NC	0	0	0	0	(1,221)	0	0	11,523
35. North Dakota.....ND	0	0	0	0	82	0	0	903
36. Ohio.....OH	0	0	0	0	3,054	399,000	1	10,539
37. Oklahoma.....OK	0	0	0	0	(344)	0	0	12,841
38. Oregon.....OR	0	0	0	0	(55)	0	0	1,005
39. Pennsylvania.....PA	0	0	0	0	2,582	550,000	2	14,343
40. Rhode Island.....RI	0	0	0	0	124	0	0	669
41. South Carolina.....SC	0	0	0	0	(121)	0	0	2,468
42. South Dakota.....SD	0	0	0	0	(371)	0	0	3,417
43. Tennessee.....TN	0	0	0	0	12,369	1	1	22,944
44. Texas.....TX	0	0	0	0	(523)	0	0	35,573
45. Utah.....UT	0	0	0	0	(222)	0	0	2,939
46. Vermont.....VT	0	0	0	0	(173)	0	0	655
47. Virginia.....VA	0	0	0	1	(100,389)	0	0	15,470
48. Washington.....WA	0	0	0	0	879	0	0	5,165
49. West Virginia.....WV	0	0	0	0	1,650	0	0	3,782
50. Wisconsin.....WI	0	0	0	0	455	0	0	4,547
51. Wyoming.....WY	0	0	0	0	126	0	0	1,201
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	16	0	0	43
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	49,284	4	(234,717)	3,354,001	14	669,916

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	3,408	5,000,000	1	11,420
2. Alaska.....AK	0	0	0	0	(1)	0	0	119
3. Arizona.....AZ	0	0	0	0	1,246	0	0	5,343
4. Arkansas.....AR	0	0	(61,450)	1	(61,986)	0	0	8,469
5. California.....CA	0	0	0	0	(6,650)	0	0	56,119
6. Colorado.....CO	0	0	0	0	699	0	0	25,301
7. Connecticut.....CT	0	0	0	0	(237)	0	0	5,787
8. Delaware.....DE	0	0	0	0	(483)	0	0	3,018
9. District of Columbia.....DC	0	0	0	0	(1,103)	0	0	3,107
10. Florida.....FL	0	0	0	0	(1,717)	0	0	37,742
11. Georgia.....GA	0	0	0	0	779	0	0	7,488
12. Hawaii.....HI	0	0	0	0	(20)	0	0	137
13. Idaho.....ID	0	0	0	0	213	0	0	4,109
14. Illinois.....IL	0	0	0	0	4,175	0	0	19,428
15. Indiana.....IN	0	0	0	0	2,795	0	0	12,994
16. Iowa.....IA	0	0	0	0	(631)	0	0	7,161
17. Kansas.....KS	0	0	0	0	(1,272)	0	0	9,678
18. Kentucky.....KY	0	0	0	0	(7)	0	0	3,452
19. Louisiana.....LA	0	0	0	0	(860)	100,000	1	9,418
20. Maine.....ME	0	0	0	0	(526)	0	0	5,157
21. Maryland.....MD	0	0	0	0	20	76,500	2	9,773
22. Massachusetts.....MA	0	0	0	0	4,189	0	0	18,260
23. Michigan.....MI	0	0	0	0	184	0	0	12,993
24. Minnesota.....MN	0	0	0	0	(2,317)	0	0	20,540
25. Mississippi.....MS	0	0	0	0	1,815	0	0	10,588
26. Missouri.....MO	0	0	0	0	965	0	0	10,258
27. Montana.....MT	0	0	0	0	227	76,000	4	3,686
28. Nebraska.....NE	0	0	0	0	(948)	0	0	13,338
29. Nevada.....NV	0	0	0	0	(255)	0	0	2,331
30. New Hampshire.....NH	0	0	0	0	(284)	0	0	917
31. New Jersey.....NJ	0	0	0	0	658	0	0	9,880
32. New Mexico.....NM	0	0	0	0	(224)	0	0	640
33. New York.....NY	0	0	0	0	(9)	250,000	1	10,118
34. North Carolina.....NC	0	0	0	0	(1,565)	0	0	14,773
35. North Dakota.....ND	0	0	0	0	73	0	0	813
36. Ohio.....OH	0	0	0	0	5,873	0	0	20,266
37. Oklahoma.....OK	0	0	0	0	(180)	0	0	6,711
38. Oregon.....OR	0	0	0	0	(78)	0	0	1,440
39. Pennsylvania.....PA	0	0	0	0	2,004	0	0	11,132
40. Rhode Island.....RI	0	0	0	0	345	0	0	1,857
41. South Carolina.....SC	0	0	0	0	(113)	0	0	2,303
42. South Dakota.....SD	0	0	0	0	(366)	0	0	3,371
43. Tennessee.....TN	0	0	0	0	26,284	0	0	48,757
44. Texas.....TX	0	0	0	0	(356)	0	0	24,240
45. Utah.....UT	0	0	0	0	(259)	0	0	3,429
46. Vermont.....VT	0	0	0	0	(159)	0	0	600
47. Virginia.....VA	0	0	0	0	(399)	0	0	15,899
48. Washington.....WA	0	0	0	0	1,082	0	0	6,356
49. West Virginia.....WV	0	0	0	0	2,337	0	0	5,358
50. Wisconsin.....WI	0	0	0	0	867	0	0	8,667
51. Wyoming.....WY	0	0	0	0	84	0	0	804
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	383	250,000	1	1,042
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	(22,299)	5,752,500	10	683,668

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 June 30, 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	2	3
Direct Written Premiums	Direct Earned Premiums	Direct Losses Incurred
.....9,671,197	.....8,871,529	.....(190,499)

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