

QUARTERLY STATEMENT AS OF SEPTEMBER 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

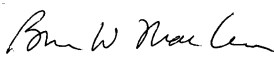
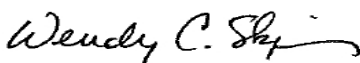
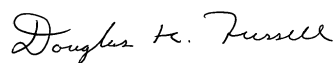
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GREGORY CHESHIRE TOCZYDLOWSKI


STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

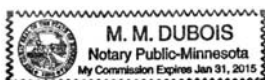
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

18th day of October, 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 _____

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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.....	10,642,101,845	0	10,642,101,845	10,805,141,236
2. Stocks:				
2.1 Preferred stocks.....	3,019,380	0	3,019,380	6,384,220
2.2 Common stocks.....	3,850,856,168	12,456,557	3,838,399,611	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).....	81,020,442	0	81,020,442	83,602,210
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	649,975,178	0	649,975,178	618,607,408
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	6,115,676
5. Cash (\$.....26,247,964), cash equivalents (\$.....16,982,890) and short-term investments (\$.....171,544,287).....	214,775,141	0	214,775,141	181,073,128
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	946,474,428	23,423,953	923,050,476	852,178,296
9. Receivables for securities.....	69,748	0	69,748	0
10. Securities lending reinvested collateral assets.....	56,905,412	0	56,905,412	14,670,484
11. Aggregate write-ins for invested assets.....	(64,785)	0	(64,785)	(1,069,707)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,490,382,958	35,880,510	16,454,502,448	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.....	121,770,232	0	121,770,232	133,724,307
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	577,944,405	43,849,994	534,094,412	483,626,014
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....26,616,785 earned but unbilled premiums).....	1,047,322,435	8,556,873	1,038,765,562	941,647,858
15.3 Accrued retrospective premiums.....	30,973,652	660,441	30,313,212	46,153,623
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	52,315,951	0	52,315,951	78,385,210
16.2 Funds held by or deposited with reinsured companies.....	16,505,839	0	16,505,839	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.....	0	0	0	43,015,158
18.2 Net deferred tax asset.....	521,575,678	142,824,962	378,750,716	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.....	189,637	0	189,637	340,676
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,090,408	15,090,408	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	11,918,160	0	11,918,160	0
23. Receivables from parent, subsidiaries and affiliates.....	29,264,532	0	29,264,532	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	75,299,203	4,596,596	70,702,607	93,004,300
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,991,358,997	251,459,783	18,739,899,214	18,414,741,674
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,991,358,997	251,459,783	18,739,899,214	18,414,741,674

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(64,785)	0	(64,785)	(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).....	(64,785)	0	(64,785)	(1,069,707)
2501. Equities and deposits in pools and associations.....	18,203,239	0	18,203,239	36,291,148
2502. Real estate operating fund.....	16,599,242	0	16,599,242	14,401,568
2503. State surcharges receivable.....	12,565,148	0	12,565,148	11,884,082
2598. Summary of remaining write-ins for Line 25 from overflow page.....	27,931,574	4,596,596	23,334,979	30,427,503
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	75,299,203	4,596,596	70,702,607	93,004,300

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,296,563,142).....	7,630,090,292	7,714,594,475
2. Reinsurance payable on paid losses and loss adjustment expenses.....	257,612,208	289,002,328
3. Loss adjustment expenses.....	1,770,811,489	1,779,413,979
4. Commissions payable, contingent commissions and other similar charges.....	128,836,824	140,550,156
5. Other expenses (excluding taxes, licenses and fees).....	149,331,675	123,035,873
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	76,809,383	92,404,767
7.1 Current federal and foreign income taxes (including \$....(49,170,181) on realized capital gains (losses)).....	15,240,892	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 \$....419,458,115 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.....	2,277,257,506	2,190,352,385
10. Advance premium.....	0	168,750
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	13,263,915	11,462,308
12. Ceded reinsurance premiums payable (net of ceding commissions).....	131,724,589	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.....	59,523,722	56,866,654
15. Remittances and items not allocated.....	13,602,732	10,520,991
16. Provision for reinsurance.....	33,952,412	33,952,412
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	5,847,677
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	43,145,576
20. Derivatives.....	0	0
21. Payable for securities.....	20,368,781	52,906,228
22. Payable for securities lending.....	56,905,412	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.....	32,720,727	33,398,638
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,670,880,627	12,701,137,921
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,670,880,627	12,701,137,921
29. Aggregate write-ins for special surplus funds.....	29,230,613	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).....	2,781,405,441	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).....	6,069,018,587	5,713,603,754
38. Totals.....	18,739,899,214	18,414,741,674
DETAILS OF WRITE-INS		
2501. Other liabilities.....	43,120,000	43,235,851
2502. Investment real estate liability.....	18,711,447	17,424,621
2503. Interest deposit liability.....	600,321	600,321
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(29,711,042)	(27,862,156)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	32,720,727	33,398,638
2901. Special surplus from retroactive reinsurance.....	28,230,613	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).....	29,230,613	156,357,030
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....786,876,409).....	859,002,185	880,060,905	1,177,062,685
1.2 Assumed..... (written \$.....3,717,630,256).....	3,613,775,788	3,527,983,288	4,734,497,808
1.3 Ceded..... (written \$.....704,860,239).....	758,536,987	767,751,652	1,029,424,169
1.4 Net..... (written \$.....3,799,646,425).....	3,714,240,986	3,640,292,541	4,882,136,325
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....2,122,079,384):			
2.1 Direct.....	158,253,550	308,040,831	486,534,958
2.2 Assumed.....	1,959,506,755	2,297,779,400	2,948,194,149
2.3 Ceded.....	153,859,508	152,139,253	321,262,165
2.4 Net.....	1,963,900,797	2,453,680,978	3,113,466,942
3. Loss adjustment expenses incurred.....	439,815,646	450,881,144	599,549,147
4. Other underwriting expenses incurred.....	1,194,651,035	1,181,517,787	1,563,566,009
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,598,367,478	4,086,079,909	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).....	115,873,508	(445,787,368)	(394,445,772)
INVESTMENT INCOME			
9. Net investment income earned.....	441,555,882	477,697,271	790,071,702
10. Net realized capital gains (losses) less capital gains tax of \$.....1,386,369.....	4,796,176	(13,142,638)	2,826,208
11. Net investment gain (loss) (Lines 9 + 10).....	446,352,058	464,554,633	792,897,910
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(7,137,928) amount charged off \$.....1,735,584).....	(8,873,513)	(10,805,672)	(14,523,374)
13. Finance and service charges not included in premiums.....	16,906,981	17,001,721	22,598,552
14. Aggregate write-ins for miscellaneous income.....	8,584,288	2,052,543	(2,046,682)
15. Total other income (Lines 12 through 14).....	16,617,756	8,248,592	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).....	578,843,321	27,015,857	404,480,634
17. Dividends to policyholders.....	7,561,014	5,578,817	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).....	571,282,308	21,437,040	395,841,574
19. Federal and foreign income taxes incurred.....	120,649,688	(15,115,607)	(5,622,487)
20. Net income (Line 18 minus Line 19) (to Line 22).....	450,632,620	36,552,647	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).....	450,632,620	36,552,647	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 \$.....14,341,305.....	264,063,618	94,529,727	15,054,022
25. Change in net unrealized foreign exchange capital gain (loss).....	18,785,819	(32,671,725)	(22,521,830)
26. Change in net deferred income tax.....	(30,468,757)	53,674,254	2,656,238
27. Change in nonadmitted assets.....	17,123,646	(77,717,748)	(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.....	(358,000,000)	0	(500,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	(7,717,158)	(17,785,846)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	355,414,833	66,649,999	(107,264,529)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,069,018,587	5,887,518,282	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.....	3,884,670	(1,014,318)	(1,234,719)
1402. Profit and loss, miscellaneous.....	3,653,559	2,533,961	(1,314,280)
1403. Change in COLI cash values.....	1,117,349	584,998	714,529
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(71,290)	(52,097)	(212,211)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,584,288	2,052,543	(2,046,682)
3701. Change in special surplus from deferred taxes.....	0	5,472,182	17,457,899
3702. Prior period adjustment.....	0	(13,189,340)	(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	(7,717,158)	(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.....	3,695,854,551	3,741,359,607	4,950,110,087
2. Net investment income.....	517,792,365	569,190,727	850,370,988
3. Miscellaneous income.....	16,617,756	8,248,592	6,028,497
4. Total (Lines 1 through 3).....	4,230,264,672	4,318,798,926	5,806,509,572
5. Benefit and loss related payments.....	2,055,042,612	2,151,005,694	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.....	1,643,228,344	1,664,379,196	2,156,431,215
8. Dividends paid to policyholders.....	5,759,407	4,344,895	6,443,206
9. Federal and foreign income taxes paid (recovered) net of \$..... 3,545,779 tax on capital gains (losses).....	63,780,007	57,603,419	77,909,119
10. Total (Lines 5 through 9).....	3,767,810,371	3,877,333,203	5,178,250,591
11. Net cash from operations (Line 4 minus Line 10).....	462,454,302	441,465,723	628,258,981
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	920,755,280	1,104,511,509	1,404,414,956
12.2 Stocks.....	15,705,505	28,603,903	44,324,835
12.3 Mortgage loans.....	0	0	1,000,000
12.4 Real estate.....	16,806,227	0	0
12.5 Other invested assets.....	49,642,064	111,733,831	144,807,169
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(278,952)	1,611,590	(2,142)
12.7 Miscellaneous proceeds.....	0	31,945,355	19,160,516
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,002,630,123	1,278,406,188	1,613,705,334
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	790,223,613	1,022,942,578	1,410,662,561
13.2 Stocks.....	37,080,744	60,045,818	71,112,748
13.3 Mortgage loans.....	0	2,655,477	2,655,477
13.4 Real estate.....	55,831,284	10,850,200	51,038,581
13.5 Other invested assets.....	103,403,682	136,188,050	177,690,212
13.6 Miscellaneous applications.....	74,842,123	0	(52,343,728)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,061,381,446	1,232,682,123	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).....	(58,751,323)	45,724,066	(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.....	358,000,000	0	500,000,000
16.6 Other cash provided (applied).....	(12,000,965)	(216,497,094)	(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).....	(370,000,965)	(216,497,094)	(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).....	33,702,013	270,692,695	(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).....	214,775,141	497,892,610	181,073,128
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of stock.....	1,903,750	1,259,492	1,798,168
20.0002 Interest payment received in securities.....	169,178	0	0
20.0003 Stock distributions from partnerships.....	90,818	0	0
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

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

At adoption, the Company recorded a cumulative effect adjustment that resulted in an increase in its liability for current tax liabilities of \$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 nine months ending September 30, 2012, the Company changed from the retrospective to prospective method for valuing the following security:

22541SCC0

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
(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
(OTTI recognized in the quarter ending September 30, 2012)			
Present value of Cash flows is less than Amortized cost	\$705,724	\$1,336	\$620,322

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
22541SCC0	705,724	704,388	1,336	704,388	620,322	Q3 – 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:

	<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
at September 30, 2012						
Loan-backed and Structured securities	\$ 210,841	\$ 4,135	\$ 20,340,674	\$ 485,983	\$ 20,551,515	\$ 490,118

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

Through September 30, 2012, the Company paid dividends totaling \$358 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
September 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.

NOTES TO FINANCIAL STATEMENTS**Note 20 – Fair Value Measurements**

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	18,711,153	341,886	\$ 19,053,039
Preferred stock				
Non-redeemable preferred stock	2,019,380	-	-	2,019,380
Common stock	348,902,364	-	1,046,882	349,949,246
Total assets at fair value	\$ 350,921,744	18,711,153	1,388,768	\$ 371,021,665

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 06/30/12	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 09/30/12
Bonds	\$ 340,552	-	-	(60)	1,394	-	-	\$ 341,886
Common stock	1,184,655	-	-	-	(137,773)	-	-	1,046,882
Total	\$ 1,525,207	-	-	(60)	(136,379)	-	-	\$ 1,388,768

(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 September 30, 2012)	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
Description					
Short term bonds	\$ 171,544,287	171,544,287	63,804,563	107,739,724	\$ -
Cash Equivalents	17,682,028	16,982,890	-	17,682,028	-
Long term bonds	11,503,402,690	10,642,101,845	766,441,239	10,730,357,638	6,603,813
Preferred stock	3,704,180	3,019,380	3,704,180	-	-
Common stock	349,949,246	349,949,246	348,902,364	-	1,046,882

(At December 31, 2011)	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
Description					
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 September 30, 2012)	Carrying Value	Effective Interest Rate	Maturity Date
Description			
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.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

Type II – Non-recognized Subsequent Events

Subsequent Events have been considered through November 12 for the Quarterly Statement issued on November 13, 2012.

The Company has incurred losses as a result of Storm Sandy which on October 29 and 30 caused considerable damage along the U.S. East Coast, primarily impacting the Mid-Atlantic and Northeast states. Due to the fact that Storm Sandy is very recent, the extended period of restoration, and inaccessibility of many areas affected by the storm, the Company does not yet have a reliable estimate of storm losses but expects that the losses may be material to the Company's 2012 net income, but not the Company's surplus as regards policyholders.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2012 to September 30, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$176,821,000, resulting from better than expected loss and DCC development primarily in the special property, other liability – occurrence, workers' compensation, homeowners, automobile physical damage, and other liability – claims made lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the products liability – occurrence, commercial automobile liability, and personal automobile liability lines.

The improvement in the special property line was concentrated in accident year 2011, driven by better than expected development for catastrophe and non-catastrophe weather-related claims, in accident years 2008 – 2010, reflecting higher than expected salvage and subrogation recoveries, and in accident year 2005, resulting from favorable claim resolutions. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2002 - 2010 and reflected more favorable legal and judicial environments than the Company expected. Also contributing to the improvement was a reclassification of IBNR to products liability – occurrence. This improvement was partially offset by unfavorable development in asbestos and environmental reserves for "Prior" accident years. The improvement in the workers' compensation line was concentrated in 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 homeowners line was concentrated in accident year 2011, driven by better than expected development for catastrophe and non-catastrophe weather-related claims, and in accident years 2008 – 2010, reflecting higher than expected salvage and subrogation recoveries. The improvement in the automobile physical damage line was concentrated in accident years 2007 – 2011, driven by better than expected development for weather-related claims in accident year 2011, and by better than expected salvage and subrogation recoveries for accident years 2007 – 2010. The improvement in the other liability – claims made line was concentrated in accident years 2009 and prior, reflecting more favorable legal and judicial environments than the Company expected, partially offset by unfavorable development for accident year 2010. Lastly, the improvement in adjusting and other expense reserves was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

The deterioration in the products liability – occurrence line was primarily caused by unfavorable development in asbestos reserves and by a reclassification of IBNR from the other liability – occurrence line. 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. The private passenger automobile liability line also developed unfavorably for accident year 2011, driven by higher than expected bodily injury severity. The combined deterioration in automobile liability accounted for almost all of the overall unfavorable loss and DCC development for accident year 2011, which was partially offset by favorable adjusting and other expense reserve development.

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.

NOTES TO FINANCIAL STATEMENTS

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 [X] No []

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

PART 1 - INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....26,179,034

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,277,723,135	\$3,500,906,922
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$59,774,333	\$63,208,725
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,337,497,468	\$3,564,115,647
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
UBS	1 North Wacker 31st Floor Chicago, IL 60606	Future Account Agreements
RBC Dexia	155 Wellington Street W Toronto, ON M5V 3L3	Custodial account for Canadian Branch

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	CBRE Clarion Securities	201 King of Prussia Road Suite 600 Radnor, PA 19807

PART 1 - INVESTMENT

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [X] No []

17.2 If no, list exceptions:

**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	....31,472,901	....31,472,901	.....0	.....0	.....181,080	.....181,080
Total.....	.....XXX..	.....XXX.....	.....0	.....0	....31,472,901	....31,472,901	.....0	.....0	.....181,080	.....181,080

5. Operating Percentages:

5.1 A&H loss percent _____ 0.0 %

5.2 A&H cost containment percent _____ 0.0 %

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

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

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

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

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

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	AA-1120102.....	LLOYDS SYNDICATE 1458.....	GB.....	YES.....
00000.....	AA-1120083.....	LLOYDS SYNDICATE 1910.....	GB.....	YES.....
00000.....	AA-1120116.....	LLOYDS SYNDICATE 3902.....	GB.....	YES.....
00000.....	AA-1126005.....	LLOYDS SYNDICATE 4000.....	GB.....	YES.....
00000.....	AA-1120086.....	LLOYDS SYNDICATE 4141.....	GB.....	YES.....
00000.....	AA-1320031.....	SCOR GLOBAL P&C SE.....	FR.....	NO.....

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		5,029,752	7,462,054	4,053,609	10,423,318	67,530,052	72,687,066
2. Alaska.....AK.....L.....		2,611,027	4,205,519	2,643,297	1,269,839	9,791,004	9,698,057
3. Arizona.....AZ.....L.....		3,699,456	6,058,411	3,953,490	11,547,644	45,518,745	52,145,820
4. Arkansas.....AR.....L.....		4,045,054	4,405,403	1,085,929	2,891,508	22,260,562	23,423,319
5. California.....CA.....L.....		61,496,114	69,050,960	47,473,500	55,020,181	293,162,531	335,977,004
6. Colorado.....CO.....L.....		15,168,227	17,088,615	9,726,515	8,179,994	77,001,763	96,380,817
7. Connecticut.....CT.....L.....		6,760,394	8,971,977	3,719,880	5,576,324	54,018,490	66,504,900
8. Delaware.....DE.....L.....		999,554	1,696,817	592,467	1,132,444	8,587,625	12,011,259
9. District of Columbia.....DC.....L.....		1,512,740	1,851,594	884,639	9,448,720	16,479,230	19,604,906
10. Florida.....FL.....L.....		37,576,417	48,830,566	32,759,883	34,155,740	122,855,529	160,747,883
11. Georgia.....GA.....L.....		5,727,988	7,399,952	3,531,108	(2,333,253)	56,925,915	66,080,173
12. Hawaii.....HI.....L.....		1,445,154	2,317,854	1,120,432	766,771	9,495,904	12,026,153
13. Idaho.....ID.....L.....		777,492	1,120,412	305,680	653,755	3,777,866	4,930,932
14. Illinois.....IL.....L.....		28,228,931	31,480,537	25,063,576	22,601,866	207,186,467	236,079,415
15. Indiana.....IN.....L.....		4,759,614	6,205,331	2,207,199	6,994,794	43,168,656	43,506,487
16. Iowa.....IA.....L.....		4,557,148	4,682,930	6,404,021	2,076,928	40,527,113	44,530,134
17. Kansas.....KS.....L.....		10,190,530	9,059,035	2,927,571	4,931,028	38,293,714	42,437,320
18. Kentucky.....KY.....L.....		2,949,022	4,078,316	4,248,583	3,990,704	27,385,749	33,563,181
19. Louisiana.....LA.....L.....		26,900,935	29,203,694	14,943,621	14,777,021	93,009,255	100,304,488
20. Maine.....ME.....L.....		859,348	2,520,474	818,551	757,299	5,678,766	7,572,275
21. Maryland.....MD.....L.....		5,132,536	9,608,514	9,362,254	6,279,133	59,631,334	69,804,181
22. Massachusetts.....MA.....L.....		8,290,954	12,163,283	7,720,592	7,727,780	140,184,751	68,194,645
23. Michigan.....MI.....L.....		11,975,234	12,875,796	8,004,281	5,236,993	87,900,074	96,836,353
24. Minnesota.....MN.....L.....		7,608,492	11,493,050	5,225,771	11,629,872	100,185,885	115,451,494
25. Mississippi.....MS.....L.....		5,601,332	6,151,623	2,203,958	4,743,825	32,168,091	39,042,734
26. Missouri.....MO.....L.....		7,009,884	7,995,721	12,379,076	7,078,961	65,492,274	69,854,429
27. Montana.....MT.....L.....		4,730,451	3,974,440	1,981,067	639,000	13,452,693	9,735,374
28. Nebraska.....NE.....L.....		2,738,384	3,876,808	1,382,951	2,042,669	24,156,559	25,907,839
29. Nevada.....NV.....L.....		4,169,967	4,132,368	4,885,213	3,845,758	36,046,441	39,252,394
30. New Hampshire.....NH.....L.....		627,151	1,900,741	583,235	1,360,952	15,647,785	18,277,559
31. New Jersey.....NJ.....L.....		15,540,833	22,269,341	6,916,998	24,985,502	132,677,685	124,316,761
32. New Mexico.....NM.....L.....		19,527,992	17,244,383	8,776,780	6,525,655	44,290,397	42,348,687
33. New York.....NY.....L.....		68,395,427	83,057,294	44,147,848	56,247,589	334,808,315	391,422,752
34. North Carolina.....NC.....L.....		5,724,674	7,951,398	1,379,347	1,397,353	35,225,283	47,056,875
35. North Dakota.....ND.....L.....		10,954,019	6,992,367	4,235,842	5,720,407	16,005,083	9,553,031
36. Ohio.....OH.....L.....		11,710,329	14,249,227	4,737,192	11,298,468	88,294,123	71,666,074
37. Oklahoma.....OK.....L.....		18,784,436	15,041,490	5,723,496	6,847,086	37,120,333	34,467,923
38. Oregon.....OR.....L.....		2,536,230	4,570,471	1,792,916	4,483,344	13,986,793	18,780,818
39. Pennsylvania.....PA.....L.....		26,558,933	28,986,667	11,759,405	34,853,926	126,563,251	145,167,289
40. Rhode Island.....RI.....L.....		1,540,470	2,612,182	105,501	1,770,126	19,277,697	22,469,549
41. South Carolina.....SC.....L.....		2,326,403	3,940,831	3,527,985	4,162,662	23,765,825	26,271,186
42. South Dakota.....SD.....L.....		1,310,972	1,145,803	354,462	424,533	13,217,853	14,952,552
43. Tennessee.....TN.....L.....		4,735,452	6,147,760	3,719,531	7,466,766	41,480,586	52,711,654
44. Texas.....TX.....L.....		122,274,548	109,496,676	59,243,286	42,040,703	339,952,748	349,262,296
45. Utah.....UT.....L.....		7,027,134	7,343,787	1,796,986	4,957,085	25,989,941	26,207,698
46. Vermont.....VT.....L.....		335,844	1,072,565	347,280	322,218	7,602,097	8,786,001
47. Virginia.....VA.....L.....		8,322,272	10,703,001	7,806,102	5,270,301	59,332,018	69,139,094
48. Washington.....WA.....L.....		6,802,457	13,243,038	9,085,602	19,896,907	67,991,692	76,424,669
49. West Virginia.....WV.....L.....		8,049,248	5,576,350	3,228,472	3,506,804	19,802,032	24,108,942
50. Wisconsin.....WI.....L.....		14,115,171	14,941,321	10,775,266	4,960,295	62,460,209	73,620,373
51. Wyoming.....WY.....L.....		13,527,497	13,085,674	8,856,027	7,231,960	20,304,915	23,253,369
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		1,200	(6,831)	0	0	4,906	14,847
54. Puerto Rico.....PR.....L.....		229,679	441,199	325,586	291,565	4,633,085	5,880,610
55. US Virgin Islands.....VI.....L.....		58,483	183,713	271,597	601,718	883,253	867,310
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....L.....		125,930,717	147,621,189	94,749,276	64,735,671	320,633,532	416,402,272
58. Aggregate Other Alien.....OT.....XXX.....		7,376,703	9,660,010	3,466,957	8,747,539	40,931,263	53,517,209
59. Totals.....(a).....54.....		786,876,409	889,433,700	519,321,689	574,193,751	3,714,755,736	4,121,238,431

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		2,316,629	4,154,544	759,831	6,050,201	22,265,441	32,823,370
5802. Bermuda.....XXX.....		1,890,566	1,666,564	0	0	5,453,634	6,263,739
5803. Singapore.....XXX.....		1,114,269	892,030	419,433	119,425	2,765,822	482,079
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		2,055,240	2,946,872	2,287,693	2,577,913	10,446,366	13,948,021
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		7,376,703	9,660,010	3,466,957	8,747,539	40,931,263	53,517,209

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

... .. 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 U.K. Investments LLC	Connecticut	06-0566050			
... .. TPC U.K. Investments LLC	Delaware	06-0566050			
... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
... .. Constitution State Services, LLC	Delaware	06-1501229			
... .. Phoenix UK Investments LLC	Delaware	06-0303275			
... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569			

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.....

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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)	*
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.....	
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.....					MFCM Limited.....	GB.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Special Services Limited.....	GB.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027				Yonkers Financing Corp.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211				Castle Pines Fidelity Realty, Inc.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	DS.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820				Fidelity Castle Pines Limited Partnership	MD.....	DS.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	50.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734				English Turn Fidelity Realty, Inc.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225				English Turn Realty Management, Inc.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	DS.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Aprigrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					F&G U.K. Underwriters Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					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.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Solicitors Professional Indemnity Limited.....	GB.....	NIA.....	Travelers London Limited.....	Board.....	0.000	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.....	41-1880024.....				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.....	47,275,935	21,054,707	44.5	96.1
2. Allied lines.....	13,498,819	(5,922,486)	(43.9)	20.8
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(2,753)	0.0	0.0
5. Commercial multiple peril.....	6,845,731	(3,155,241)	(46.1)	(31.8)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	129,337,259	54,624,873	42.2	53.6
9. Inland marine.....	28,186,698	(718,122)	(2.5)	41.1
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	189	(1,016,239)	(537,692.6)	0.0
11.2. Medical professional liability - claims-made.....	0	391,520	0.0	0.0
12. Earthquake.....	2,224,442	1,027,642	46.2	67.6
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.....	36,768	(11,338)	(30.8)	(396.0)
16. Workers' compensation.....	1,799,765	(41,641,642)	(2,313.7)	(171.2)
17.1. Other liability-occurrence.....	406,215,808	67,576,648	16.6	11.7
17.2. Other liability-claims made.....	44,938,224	(13,838,300)	(30.8)	15.9
17.3. Excess workers' compensation.....	0	1,148,443	0.0	0.0
18.1. Products liability-occurrence.....	57,088,199	29,802,095	52.2	11.5
18.2. Products liability-claims made.....	1,882,774	(6,522,468)	(346.4)	44.0
19.1, 19.2. Private passenger auto liability.....	0	(41,767)	0.0	(61,097.0)
19.3, 19.4. Commercial auto liability.....	71,892,350	41,294,872	57.4	68.6
21. Auto physical damage.....	22,979,575	14,257,575	62.0	131.9
22. Aircraft (all perils).....	0	(491,546)	0.0	73,208.8
23. Fidelity.....	17,593,839	4,832,253	27.5	0.9
24. Surety.....	1,625,815	(6,787,574)	(417.5)	(82.9)
26. Burglary and theft.....	1,004,547	453,435	45.1	(11.4)
27. Boiler and machinery.....	2,051,311	228,861	11.2	(6.2)
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.....	2,524,137	1,710,103	67.8	92.1
35. Totals.....	859,002,185	158,253,550	18.4	35.0
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	2,524,137	1,710,103	67.8	92.1
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).....	2,524,137	1,710,103	67.8	92.1

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	14,456,241	46,675,313	51,201,612
2. Allied lines.....	5,485,149	12,900,815	15,049,211
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	914,435	6,640,877	8,415,737
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	18,218,515	67,169,155	177,276,094
9. Inland marine.....	10,040,580	28,286,997	29,639,862
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.....	366,676	1,593,171	2,478,833
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	7,632	36,773	41,067
16. Workers' compensation.....	479,590	1,736,765	1,941,602
17.1. Other liability-occurrence.....	134,459,914	415,127,506	383,320,564
17.2. Other liability-claims made.....	14,102,827	37,251,622	44,979,991
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	17,252,858	53,135,577	47,529,960
18.2. Products liability-claims made.....	628,079	1,618,898	2,965,194
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	24,991,065	71,223,050	73,120,675
21. Auto physical damage.....	7,543,184	22,484,386	22,793,156
22. Aircraft (all perils).....	0	0	(573)
23. Fidelity.....	5,832,598	16,174,241	19,520,019
24. Surety.....	837,306	1,782,806	2,789,143
26. Burglary and theft.....	276,388	807,162	1,194,515
27. Boiler and machinery.....	573,037	1,867,246	2,378,236
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	364,051	2,798,803
35. Totals.....	256,466,073	786,876,409	889,433,700
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	0	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).....	0	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	525,296	62,777	588,073	2,326,589	41,541	3,055,586	5,423,717	162,128	(326,404)	(164,276)
2. 2010.....	530,105	711,140	1,241,245	246,195	18,013	264,208	414,125	31,629	510,037	955,790	130,215	(151,461)	(21,246)
3. Subtotals 2010 + Prior.....	3,219,863	4,197,448	7,417,311	771,491	80,790	852,281	2,740,714	73,170	3,565,623	6,379,507	292,343	(477,865)	(185,522)
4. 2011.....	787,738	1,288,960	2,076,698	549,978	97,728	647,706	543,286	75,501	818,907	1,437,694	305,525	(296,824)	8,702
5. Subtotals 2011 + Prior.....	4,007,601	5,486,408	9,494,008	1,321,469	178,518	1,499,987	3,284,000	148,671	4,384,530	7,817,201	597,868	(774,689)	(176,821)
6. 2012.....	XXX	XXX	XXX	XXX	996,837	996,837	XXX	531,220	1,052,481	1,583,701	XXX	XXX	XXX
7. Totals.....	4,007,601	5,486,408	9,494,008	1,321,469	1,175,354	2,496,824	3,284,000	679,891	5,437,011	9,400,902	597,868	(774,689)	(176,821)
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. ....14.9%	2. ....(14.1)%	3. ....(1.9)%
													Col. 13, Line 7 Line 8
													4. ....(3.1)%

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:



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.....	13,515,950	2,353,954	11,161,996	12,148,296
2505. Suspense, undistributed payments.....	7,385,720	0	7,385,720	13,980,190
2506. COLI supplemental benefits trust.....	4,946,629	0	4,946,629	3,905,663
2507. Ceded deposit asset.....	1,775,241	0	1,775,241	1,866,221
2508. Other assets nonadmitted.....	2,242,642	2,242,642	0	0
2509. Assumed reinsurance receivable and payable.....	(91,805)	0	(91,805)	(130,868)
2510. Other assets.....	(1,842,803)	0	(1,842,803)	(1,341,999)
2597. Summary of remaining write-ins for Line 25.....	27,931,574	4,596,596	23,334,979	30,427,503

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	561,466	563,883
2505. Deposit asset payable.....	23,444	0
2506. Federal excise tax-reins contracts.....	644	644
2507. Escheat liability.....	(576,024)	(534,397)
2508. Retroactive reinsurance reserve ceded.....	(29,720,572)	(27,892,286)
2597. Summary of remaining write-ins for Line 25.....	(29,711,042)	(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.....	(71,290)	(52,097)	(212,211)
1497. Summary of remaining write-ins for Line 14.....	(71,290)	(52,097)	(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	482,076	347,734	197,196	419,370	242,424	655,819
5805. Afghanistan.....	XXX	366,455	542,512	271,650	0	664,796	1,086,876
5806. Belgium.....	XXX	309,142	3,592	11,045	(1,021)	206,795	179,558
5807. Korea, Republic of.....	XXX	224,858	3,268	0	0	39,815	31,172
5808. Mexico.....	XXX	172,418	242,995	(359,375)	101,110	42,934	11,181
5809. Barbados.....	XXX	140,088	216,083	0	20,870	77,255	87,942
5810. Israel.....	XXX	60,397	67,924	2,905	37,557	84,140	154,068
5811. Cayman Islands.....	XXX	50,963	40,701	0	0	184,933	128,279
5812. Brazil.....	XXX	46,200	17,289	12,039	20,827	89,486	134,442
5813. Russian Federation.....	XXX	22,944	23,582	0	0	64,119	81,139
5814. Japan.....	XXX	22,626	27,258	0	10,000	168,795	195,987
5815. Australia.....	XXX	21,737	47,538	0	43,195	211,704	341,354
5816. Hungary.....	XXX	20,881	18,456	0	0	24,053	24,798
5817. Malta.....	XXX	17,956	13,500	0	0	2,600	1,006
5818. Argentina.....	XXX	17,894	20,694	1,072,002	384,757	123,300	54,458
5819. Dominican Republic.....	XXX	17,429	2,331	0	0	23,691	52,145
5820. Guatemala.....	XXX	17,124	4,059	0	399	29,296	38,110
5821. Poland.....	XXX	14,567	22,337	0	23,583	50,480	45,559
5822. Nicaragua.....	XXX	11,806	57,480	0	0	29,658	30,159
5823. Trinidad and Tobago.....	XXX	9,440	1,053	0	42,338	33,828	44,298
5824. United Arab Emirates.....	XXX	9,068	8,997	0	0	37,826	79,293
5825. China.....	XXX	8,586	270,599	0	233,669	441,613	1,026,491
5826. Chile.....	XXX	8,490	70,746	46,589	23,032	852,740	882,775
5827. Italy.....	XXX	8,396	18,454	484	12,355	65,793	101,939
5828. Turkey.....	XXX	8,157	6,985	0	0	15,439	17,816
5829. Indonesia.....	XXX	7,574	11,216	0	(76,314)	43,442	64,960
5830. Germany.....	XXX	7,310	32,336	34,784	477,221	308,749	489,067
5831. Malaysia.....	XXX	7,004	35,727	1,001	2,426	34,519	50,092
5832. Qatar.....	XXX	7,003	1,814	0	0	13,239	12,895
5833. Costa Rica.....	XXX	6,463	44,270	3,282	104,078	20,478	33,534
5834. Ireland.....	XXX	5,980	7,805	0	33,646	160,679	200,588
5835. Taiwan, Republic of China.....	XXX	5,791	30,659	0	23,152	48,232	56,190
5836. Philippines.....	XXX	4,902	6,214	0	0	25,785	33,301
5837. India.....	XXX	4,787	11,101	0	0	117,096	156,358
5838. El Salvador.....	XXX	3,636	39,420	8,826	6,568	12,824	29,601
5839. Saudi Arabia.....	XXX	3,463	3,613	0	0	10,176	17,582
5840. Denmark.....	XXX	3,100	5,487	0	0	33,880	42,458
5841. Bolivia.....	XXX	2,752	102	0	0	2,707	2,356
5842. Panama.....	XXX	2,196	2,007	0	0	22,792	45,551
5843. Venezuela (Bolivarian Republic of).....	XXX	2,111	176	0	0	24,291	51,695
5844. Martinique.....	XXX	2,033	1,000	0	0	349	295
5845. Ecuador.....	XXX	1,939	1,012	0	0	2,429	3,545
5846. Viet Nam.....	XXX	1,781	809	0	0	11,415	15,321
5847. Mongolia.....	XXX	1,348	1,214	0	0	2,035	1,635
5848. Thailand.....	XXX	1,339	4,639	0	0	16,014	21,047
5849. Spain.....	XXX	875	(2,229)	0	0	31,548	49,679
5850. Sweden.....	XXX	720	5,184	0	423	33,581	50,359
5851. Bulgaria.....	XXX	699	1,667	0	0	1,222	2,183
5852. Montserrat.....	XXX	660	0	0	0	12	14
5853. Nigeria.....	XXX	657	2,501	0	0	4,211	12,483
5854. Turkmenistan.....	XXX	628	0	0	0	172	0
5855. Ukraine.....	XXX	397	931	0	0	5,505	7,516
5856. Pakistan.....	XXX	375	3,826	0	0	822	1,103
5857. Mozambique.....	XXX	250	5	0	0	84	108
5858. Finland.....	XXX	198	(328)	719	741	14,669	21,678
5859. Czech Republic.....	XXX	166	(600)	0	0	24,023	39,990
5860. Egypt.....	XXX	141	7	0	0	3,515	8,745
5861. Azerbaijan.....	XXX	98	0	0	0	41	0
5862. Estonia.....	XXX	35	950	0	0	377	627
5863. Haiti.....	XXX	19	0	0	0	2,363	2,860
5864. Maldives.....	XXX	8	82,994	0	0	8,834	38,548
5865. Sri Lanka.....	XXX	8	0	0	0	561	2,011
5866. Antigua and Barbuda.....	XXX	7	0	0	0	302	915
5867. Peru.....	XXX	6	639	0	10,000	9,268	13,952
5868. Macao, Special Administrative Region.....	XXX	6	0	0	0	1,634	3,299
5869. Brunei Darussalam.....	XXX	2	0	0	0	198	207
5870. Romania.....	XXX	1	0	0	0	13,656	22,843
5871. Guadeloupe.....	XXX	1	0	0	0	371	579
5872. Netherlands Antilles.....	XXX	1	0	0	0	142	545
5873. Suriname.....	XXX	1	0	0	0	50	64
5874. Aruba.....	XXX	1	(9,777)	148,500	0	0	102,316
5875. Dominica.....	XXX	1	0	0	0	0	0
5876. Saint Kitts and Nevis.....	XXX	1	0	0	0	0	0
5877. Austria.....	XXX	(134)	18,045	0	0	30,281	22,900
5878. British Virgin Islands.....	XXX	(388)	23,631	0	0	3,669	6,199
5879. Honduras.....	XXX	(623)	26,772	0	0	67,189	33,529
5880. France.....	XXX	(1,508)	22,065	338	404	2,065,301	1,895,235
5881. Jamaica.....	XXX	(2,051)	(1,309)	685,025	72,201	755,536	2,186,759
5882. Colombia.....	XXX	(3,509)	15,791	8,816	14,137	14,840	24,098
5883. Niger.....	XXX	(4,574)	0	12,320	0	51,825	63,308
5884. Hong Kong, Special Administrative Region.....	XXX	(17,138)	96,648	99,870	45,677	66,403	114,110
5885. United Kingdom.....	XXX	(93,008)	277,725	29,676	472,542	2,014,997	2,014,373
5886. Norway.....	XXX	0	5,509	0	4,838	192,238	123,253
5887. Tunisia.....	XXX	0	0	0	0	71,782	75,194
5888. Switzerland.....	XXX	0	18,516	0	0	32,669	49,144
5889. South Africa.....	XXX	0	82	0	0	24,681	41,678
5890. New Zealand.....	XXX	0	(181)	0	10,000	19,148	22,896
5891. Albania.....	XXX	0	0	0	0	11,212	30,802
5892. Greece.....	XXX	0	0	0	4,135	11,016	12,297
5893. Cameroon.....	XXX	0	0	0	0	8,229	8,232
5894. Guinea.....	XXX	0	0	0	0	8,226	8,229
5895. Morocco.....	XXX	0	20,867	0	0	7,974	6,994
5896. Tanzania, United Republic of.....	XXX	0	153	0	0	6,344	11,432
5897. Summary of remaining write-ins for Line 58 from overflow.....	XXX	2,055,240	2,946,872	2,287,693	2,577,913	10,446,366	13,948,021

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.....	8,322,588	15,189,547
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	8,114,083	0
5. Deduct amounts received on disposals.....	16,806,227	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.....	24,879,460	32,826,840
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	730,995,620	708,325,294
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	730,995,620	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.....	102,282,321	175,075,859
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	12,421	16,626
5. Unrealized valuation increase (decrease).....	22,746,015	26,744,578
6. Total gain (loss) on disposals.....	(371,805)	3,533,891
7. Deduct amounts received on disposals.....	49,642,064	144,807,169
8. Deduct amortization of premium and depreciation.....	12,449	20,093
9. Total foreign exchange change in book/adjusted carrying value.....	(1,872)	(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).....	946,474,428	870,340,500
12. Deduct total nonadmitted amounts.....	23,423,953	18,162,205
13. Statement value at end of current period (Line 11 minus Line 12).....	923,050,476	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.....	827,304,356	1,481,775,309
3. Accrual of discount.....	5,843,597	6,558,159
4. Unrealized valuation increase (decrease).....	253,421,986	(3,293,648)
5. Total gain (loss) on disposals.....	8,226,346	59,064,580
6. Deduct consideration for bonds and stocks disposed of.....	936,460,785	1,448,739,791
7. Deduct amortization of premium.....	46,553,974	63,021,878
8. Total foreign exchange change in book/adjusted carrying value.....	593,904	(12,819,792)
9. Deduct current year's other than temporary impairment recognized.....	1,869,398	6,106,942
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,495,977,393	14,385,471,361
11. Deduct total nonadmitted amounts.....	12,456,557	12,573,530
12. Statement value at end of current period (Line 10 minus Line 11).....	14,483,520,836	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).....	9,575,325,016	1,022,735,417	936,027,556	(20,025,078)	9,754,077,289	9,575,325,016	9,642,007,799	9,795,930,593
2. Class 2 (a).....	968,165,058	44,853,411	5,736,798	3,936,580	948,958,195	968,165,058	1,011,218,251	934,367,002
3. Class 3 (a).....	109,930,846	3,867,500	7,348,206	1,141,537	157,321,195	109,930,846	107,591,677	134,841,353
4. Class 4 (a).....	54,986,099	0	15,378,356	2,072,441	58,197,767	54,986,099	41,680,184	58,798,208
5. Class 5 (a).....	16,577,161	0	277,799	(5,249,982)	16,163,602	16,577,161	11,049,379	18,330,118
6. Class 6 (a).....	14,249,032	0	2,665,985	5,498,684	14,703,110	14,249,032	17,081,732	15,601,146
7. Total Bonds.....	10,739,233,212	1,071,456,328	967,434,700	(12,625,818)	10,949,421,158	10,739,233,212	10,830,629,022	10,957,868,419
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	2,001,260	0	0	18,120	1,998,120	2,001,260	2,019,380	4,384,220
10. Class 3.....	1,000,000	0	0	0	3,000,000	1,000,000	1,000,000	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.....	3,001,260	0	0	18,120	4,998,120	3,001,260	3,019,380	6,384,220
15. Total Bonds and Preferred Stock.....	10,742,234,472	1,071,456,328	967,434,700	(12,607,698)	10,954,419,278	10,742,234,472	10,833,648,402	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.....	171,544,287	XXX	173,042,439	32,649	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.....	2,448,184,852	4,323,841,132
3. Accrual of discount.....	113,742	299,263
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(318,379)	(919)
6. Deduct consideration received on disposals.....	2,429,053,074	4,365,030,107
7. Deduct amortization of premium.....	69,569	28,460
8. Total foreign exchange change in book/adjusted carrying value.....	(40,467)	(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).....	171,544,287	152,727,182
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	171,544,287	152,727,182

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.....	NONE	0
5. Considerations received (paid) on terminations.....		0
6. Amortization.....		0
7. Adjustment to the book/adjusted carrying value of hedge item.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		0
10. Deduct nonadmitted assets.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year.....			0
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote).....			0
3.1 Change in variation margin on open contracts.....		(1,248,030)	
3.2 Add:			
Change in adjustment to basis of hedged item:			
3.21 Section 1, Column 17, current year to date minus.....	0		
3.22 Section 1, Column 17, prior year.....	0	0	
Change in amount recognized:			
3.23 Section 1, Column 16, current year to date minus.....	(1,248,030)		
3.24 Section 1, Column 16, prior year.....	(2,390,625)	1,142,595	1,142,595
3.3 Subtotal (Line 3.1 minus Line 3.2).....			(2,390,625)
4.1 Variation margin on terminated contracts during the year.....		(6,187,523)	
4.2 Less:			
4.21 Amount used to adjust basis of hedged item.....	0		
4.22 Amount recognized.....	(6,187,523)	(6,187,523)	
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).....	0
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	(1,248,030)
9.	Total (Line 7 plus Line 8).....	(1,248,030)
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(1,248,030)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	1,237,500
15.	Part D, Column 11.....	1,237,500
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
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.....	119,432,435	188,890,680
3. Accrual of discount.....	132,784	88,163
4. Unrealized valuation increase (decrease).....	94,758	0
5. Total gain (loss) on disposals.....	276	(1,223)
6. Deduct consideration received on disposals.....	102,677,363	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).....	16,982,890	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	16,982,890	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	129,443
39 warehouses and land located at.....					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	1,117,892
6 warehouses and land located at.....					0	0	0	0
Hawthorne Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	3,307
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	127,536
9 warehouses and land located at.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross	GA	03/18/1994	Various	0	0	0	52,958
8 warehouses and land located at.....					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	114,442
14 warehouses and land located at.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta	GA	12/20/1996	Various	0	0	0	71,960
14 warehouses and land located at.....					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	344,605
12 warehouses and land located at.....					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	13,018
1520 Broadmoor Blvd.....	Buford	GA	08/31/1998	Various	0	0	0	5,682
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	70,696
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	159,245

QE01

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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						
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	260,129
55 North Arizona Place.....	Chandler.....	AZ.....	11/01/2011	Various.....	0	0	0	(598,318)
1100 University Drive.....	Tempe.....	AZ.....	03/27/1995	Various.....	0	0	0	49,302
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	63,217
5401 West Kentucky.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	318,326
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	83,260
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	58,090
9780 S Meridian Blvd.....	Denver.....	CO.....	12/21/2006	Various.....	0	0	0	3,207
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	142,983
0199999. Totals.....					0	0	0	2,590,980
0399999. Totals.....					0	0	0	2,590,980

QE01.1

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 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

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.							
6060 South Willow Drive.....	Englewood.....	CO.	06/30/2012	Griffin Capital Corporation.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	(410,646)	.....0	(410,646)	(410,646)	.....0	.....0
3070 Long Lake Road.....	Roseville.....	MN.	04/02/2012	Citi Cargo.....	.....11,861	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,861	.....0	.....0	(11,861)	(11,861)	.....0	.....0
0199999. Totals.....					.....11,861	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,861	(410,646)	.....0	(422,507)	(422,507)	.....0	.....0
0399999. Totals.....					.....11,861	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,861	(410,646)	.....0	(422,507)	(422,507)	.....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 Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of 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	.....1.0
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....743,104	.....0	.....1,563,559	.....9.6
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....1,409	.....0	.....329,508	.....7.6
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....0	.....725,623	.....0	.....1,893,067	.....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	.....600,000	.....0	.....3,895,820	.....6.0
	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	.....3	.....0	.....2,311,504	.....0	.....949,182	.....0.6
	Carlyle Europe Partners II, L.P.....	London.....	GB.....	The Carlyle Group.....		12/13/2004....	.....3	.....0	.....18,696	.....0	.....4,055,830	.....0.3
	Carlyle Europe Partners III, L.P.....	London.....	GB.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....487,095	.....0	.....2,401,394	.....0.3
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004....	.....3	.....0	.....477	.....0	.....7,711,938	.....0.1
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....130,625	.....0	.....2,795,688	.....7.8
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....15,751	.....0	.....8,268,254	.....2.2
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....2,079,451	.....0	.....13,522,988	.....11.8
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		02/22/2008....	.....3	.....0	.....(418,443)	.....0	.....7,025,194	.....0.2
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009....	.....3	.....0	.....796,616	.....0	.....15,489,413	.....5.8
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	.....3	.....0	.....218,091	.....0	.....1,161,236	.....11.7
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	.....3	.....0	.....512,645	.....0	.....3,796,505	.....1.1
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....668,185	.....0	.....15,291,667	.....8.3
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008....	.....1	.....0	.....541,667	.....0	.....6,023,000	.....19.0
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	.....1	.....0	.....760,000	.....0	.....3,349,312	.....0.8
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007....	.....3	.....0	.....52,355	.....0	.....1,252,671	.....0.9
Trilantic Capital Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007....	.....3	.....0	.....(272,656)	.....0	.....2,366,853	.....4.6	
VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007....	.....3	.....0	.....659,326	.....0	.....0	.....0.0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....0	.....9,161,386	.....0	.....99,356,945	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Vesbridge Partners, LP.....	Westborough.....	MA.....	Vesbridge.....		03/08/2006....	.....0	.....0	.....1,445,000	.....0	.....0	.....100.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								.....0	.....1,445,000	.....0	.....0	.....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	.....21,600	.....0	.....0	.....50.0
	777 Third LLC.....	New York.....	NY.....	777 Third LLC.....		02/08/1995....	.....0	.....0	.....27,600	.....0	.....0	.....49.5
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....30,000	.....0	.....0	.....50.0
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Miller Global.....		02/29/2008....	.....0	.....0	.....65,694	.....0	.....9,612,073	.....7.6
	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
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD.....	Thayer Capital Partners.....		11/25/2009....	.....0	.....0	.....1,592,753	.....0	.....1,914,420	.....5.2
	Water Street LLC.....	New York.....	NY.....	Water Street.....		02/08/1995....	.....0	.....0	.....40,800	.....0	.....0	.....50.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....1,257,479	.....0	.....11,526,493	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	ArcLight Energy Partners Fund V, L.P.....	Boston.....	MA.....	ArcLight Capital Partners.....		07/29/2011....	.....0	.....0	.....2,750,273	.....0	.....11,039,391	.....0.5
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009....	.....0	.....0	.....448,579	.....0	.....75,409	.....1.2
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	.....0	.....0	.....347,312	.....0	.....3,379,707	.....0.7
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011....	.....0	.....0	.....447,309	.....0	.....7,330,263	.....0.3
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		05/07/2012....	.....0	.....0	.....188,160	.....0	.....19,661,840	.....1.5
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX.....	Energy Spectrum Capital.....		12/15/2004....	.....0	.....0	.....37,489	.....0	.....0	.....4.4

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	.....0	.....0	.....76,432	.....0	.....3,301,625	.....2.6
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY.....	Goldentree Asset Management.....		07/06/2010....	.....0	.....0	.....1,200,000	.....0	.....3,597,123	.....12.6
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007....	.....3	.....0	.....61,744	.....0	.....3,109,965	.....6.5
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	.....2	.....0	.....424,174	.....0	.....18,711,877	.....3.1
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....25,229	.....0	.....1,800,930	.....5.9
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009....	.....0	.....0	.....150,000	.....0	.....3,084,161	.....0.5
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009....	.....0	.....0	.....31,538	.....0	.....269,978	.....0.8
	NGP Natural Resources X, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		10/12/2011....	.....0	.....0	.....1,830,490	.....0	.....21,341,494	.....0.8
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007....	.....0	.....0	.....371,085	.....0	.....3,528,104	.....5.5
	SFC Energy Partners II, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		03/31/2011....	.....0	.....0	.....492,513	.....0	.....18,107,008	.....2.9
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008....	.....0	.....0	.....103,710	.....0	.....7,338,640	.....1.2
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010....	.....0	.....0	.....922,387	.....0	.....9,273,602	.....3.0
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010....	.....0	.....0	.....314,465	.....0	.....6,409,267	.....1.6
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009....	.....0	.....0	.....4,348	.....0	.....224,195	.....0.9
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....10,227,236	.....0	.....141,584,580	.....XXX
3999999. Subtotal - Unaffiliated.....									.....0	.....0	.....254,361,085	.....XXX
4099999. Subtotal - Affiliated.....									.....0	.....0	.....0	.....XXX
4199999. Totals.....									.....0	.....0	.....254,361,085	.....XXX

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.
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	09/12/2012	.....612,154	.....0	.....0	.....0	.....0	.....0	.....612,154	.....612,154	.....0	.....0	.....0	.....0
	Hancock Capital Partners IV, L.P.....	Boston.....	MA...	Distribution.....	04/04/2008	08/14/2012	.....820,931	.....0	.....0	.....0	.....0	.....0	.....820,931	.....820,931	.....0	.....0	.....0	.....0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA...	Distribution.....	12/29/2003	07/26/2012	.....252,573	.....0	.....0	.....0	.....0	.....0	.....252,573	.....252,573	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....1,685,658	.....0	.....0	.....0	.....0	.....1,685,658	.....1,685,658	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																		
	CapGen Financial Group LP.....	New York.....	NY...	Distribution.....	03/27/2008	09/21/2012	.....83,077	.....0	.....0	.....0	.....0	.....0	.....83,077	.....83,077	.....0	.....0	.....0	.....0
	Carlyle Europe Partners II, L.P.....	London.....	GB..	Distribution.....	12/13/2004	07/31/2012	.....40,603	.....0	.....0	.....0	.....0	.....0	.....40,603	.....36,790	.....(3,813)	.....0	.....(3,813)	.....0
	Carlyle Europe Partners III, L.P.....	London.....	GB..	Distribution.....	02/01/2007	08/30/2012	.....888,885	.....0	.....0	.....0	.....0	.....0	.....888,885	.....630,571	.....(258,315)	.....0	.....(258,315)	.....0
	Carlyle Partners IV, L.P.....	Washington.....	DC..	Distribution.....	12/31/2004	09/27/2012	.....2,297,618	.....0	.....0	.....0	.....0	.....0	.....2,297,618	.....2,297,618	.....0	.....0	.....0	.....0
	Eton Park Fund, L.P.....	New York.....	NY...	Distribution.....	11/01/2004	08/28/2012	.....185,080	.....0	.....0	.....0	.....0	.....0	.....185,080	.....185,080	.....0	.....0	.....0	.....0
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	08/13/2007	09/28/2012	.....445,900	.....0	.....0	.....0	.....0	.....0	.....445,900	.....445,900	.....0	.....0	.....0	.....0
	HCI Equity Partners III, L.P.....	Washington.....	DC..	Distribution.....	02/22/2008	08/24/2012	.....(603,000)	.....0	.....0	.....0	.....0	.....0	.....(603,000)	.....(603,000)	.....0	.....0	.....0	.....0
	JFL Equity Investors III, L.P.....	New York.....	NY...	Distribution.....	09/30/2010	07/09/2012	.....439,347	.....0	.....0	.....0	.....0	.....0	.....439,347	.....439,347	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY...	Distribution.....	04/30/2008	09/11/2012	.....760,372	.....0	.....0	.....0	.....0	.....0	.....760,372	.....760,372	.....0	.....0	.....0	.....0
	Northington/Connecticut Equity Investors L.P.....	Avon.....	CT...	Distribution.....	12/31/2003	09/28/2012	.....140,187	.....0	.....0	.....0	.....0	.....0	.....140,187	.....140,187	.....0	.....0	.....0	.....0

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.								
	Trilantic Capital Partners IV L.P.....	New York.....	NY...	Distribution.....	05/09/2007	08/15/2012	(272,656)	0	0	0	0	0	0	(272,656)	(272,656)	0	0	0	0		
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								4,405,413	0	0	0	0	0	4,405,413	4,143,286	(262,127)	0	(262,127)	0		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																					
	Windamere III LLC.....	San Diego.....	CA...	Distribution.....	05/23/2001	09/30/2012	841,500	0	0	0	0	0	0	841,500	841,500	0	0	0	0		
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								841,500	0	0	0	0	0	841,500	841,500	0	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
	747 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/28/2012	(4,579,989)	0	0	0	0	0	0	(4,579,989)	(4,579,989)	0	0	0	0		
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/28/2012	64,598	0	0	0	0	0	0	64,598	64,598	0	0	0	0		
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/28/2012	(443,138)	0	0	0	0	0	0	(443,138)	(443,138)	0	0	0	0		
	Miller Global Fund VI LLC.....	Denver.....	CO...	Distribution.....	02/29/2008	09/19/2012	1,199,306	0	0	0	0	0	0	1,199,306	1,199,306	0	0	0	0		
	North American Real Estate Partners, LP.....	Minnetonka.....	MN...	Distribution.....	12/23/2004	08/30/2012	719,911	0	0	0	0	0	0	719,911	719,911	0	0	0	0		
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL...	Distribution.....	09/26/2007	09/28/2012	176,414	0	0	0	0	0	0	176,414	176,414	0	0	0	0		
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH...	Distribution.....	03/31/2008	09/25/2012	1,931,079	0	0	0	0	0	0	1,931,079	1,931,079	0	0	0	0		
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA...	Distribution.....	03/30/2007	08/22/2012	(520,968)	0	0	0	0	0	0	(520,968)	(520,968)	0	0	0	0		
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD...	Distribution.....	11/25/2009	08/13/2012	707,068	0	0	0	0	0	0	707,068	707,068	0	0	0	0		
	Water Street LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/28/2012	(2,085,984)	0	0	0	0	0	0	(2,085,984)	(2,085,984)	0	0	0	0		
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								(2,831,703)	0	0	0	0	0	(2,831,703)	(2,831,703)	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	09/28/2012	361,967	0	0	0	0	0	0	361,967	361,967	0	0	0	0		
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	09/28/2012	34,302	0	0	0	0	0	0	34,302	34,302	0	0	0	0		
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	08/31/2012	984,448	0	0	0	0	0	0	984,448	984,448	0	0	0	0		
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX...	Distribution.....	07/31/2007	09/07/2012	3,805,004	0	0	0	0	0	0	3,805,004	3,805,004	0	0	0	0		
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX...	Distribution.....	01/31/2011	09/25/2012	342,741	0	0	0	0	0	0	342,741	342,741	0	0	0	0		
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX...	Distribution.....	12/15/2004	07/26/2012	2,898,345	0	0	0	0	0	0	2,898,345	2,898,345	0	0	0	0		
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT...	Distribution.....	09/27/2007	09/18/2012	30,564	0	0	0	0	0	0	30,564	30,564	0	0	0	0		
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Distribution.....	02/10/2010	09/28/2012	175,626	0	0	0	0	0	0	175,626	175,626	0	0	0	0		
	SFC Energy Partners I-A, L.P.....	Denver.....	CO...	Distribution.....	09/10/2007	09/06/2012	508,196	0	0	0	0	0	0	508,196	508,196	0	0	0	0		
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX...	Distribution.....	08/03/2007	08/20/2012	1,489,115	0	0	0	0	0	0	1,489,115	1,489,115	0	0	0	0		
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN...	Distribution.....	11/02/2007	08/24/2012	1,060,000	0	0	0	0	0	0	1,060,000	1,060,000	0	0	0	0		
	Yorktown Energy Partners IX, L.P.....	New York.....	NY...	Distribution.....	10/05/2010	09/26/2012	50,314	0	0	0	0	0	0	50,314	50,314	0	0	0	0		
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								11,740,621	0	0	0	0	0	11,740,621	11,740,621	0	0	0	0		
3999999. Subtotal - Unaffiliated.....								14,999,990	0	0	0	0	0	14,999,990	14,737,862	(262,127)	0	(262,127)	0		
4099999. Subtotal - Affiliated.....								0	0	0	0	0	0	0	0	0	0	0	0	0	0
4199999. Totals.....								15,841,490	0	0	0	0	0	15,841,490	15,579,362	(262,127)	0	(262,127)	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									
912828 TJ 9	U S TREASURY NOTES 1.625 2022 08.....		...09/26/2012	BAS-MERRILL LYNCH.....		24,972,756	25,000,000	47,469	1.....
36230S DW 1	G2 757317 4.317 2061 02.....		...09/20/2012	PAY IN KIND.....		56,714	56,714	0	1.....
0599999.	Total - Bonds - U.S. Government.....					25,029,470	25,056,714	47,469	XXX.....
Bonds - All Other Government									
013051 CZ 8	ALBERTA (PROVINCE OF) 4.000 2019 12.....	C.....	...07/03/2012	NATIONAL BANK OF CANADA FINANCIAL.....		2,252,140	2,000,000	7,671	1FE.....
013051 DG 9	ALBERTA (PROVINCE OF) 2.550 2022 12.....	C.....	...08/23/2012	VARIOUS.....		2,492,850	2,500,000	0	1FE.....
135087 A3 8	CANADA TREASURY BONDS 1.500 2015 08.....	C.....	...09/26/2012	SCOTIA CAPITAL.....		1,008,700	1,000,000	2,384	1FE.....
135087 ZT 4	CANADA TREASURY BONDS 1.500 2013 11.....	C.....	...09/25/2012	CIBC WORLD MARKETS.....		2,007,840	2,000,000	11,712	1FE.....
135087 ZX 5	CANADA TREASURY BONDS 1.000 2015 02.....	C.....	...07/23/2012	RBC DOMINION GLOBAL MARKETS.....		1,000,690	1,000,000	4,767	1FE.....
30215Z PX 2	EXPORT DEVELOPMENT CANAD 4.300 2016 06.....	C.....	...08/07/2012	SCOTIA CAPITAL.....		2,195,880	2,000,000	16,493	1FE.....
563469 TX 3	MANITOBA (PROVINCE OF) 2.100 2022 09.....	A.....	...09/18/2012	SCOTIA CAPITAL.....		1,986,800	2,000,000	1,750	1FE.....
68323A AW 4	ONTARIO (PROVINCE OF) 3.150 2022 06.....	C.....	...08/17/2012	VARIOUS.....		2,066,870	2,000,000	11,133	1FE.....
000000 00 0	BUNDES OBLIGATION (P-3.0M 2.500 2015 02.....	D.....	...09/13/2012	CITIGROUP GLOBAL MARKETS-EUROCLEAR.....		4,116,807	3,886,200	53,755	1FE.....
000000 00 0	UK GILT TREASURY (P-1.2M 2.250 2014 03.....	D.....	...08/03/2012	CITIGROUP GLOBAL MARKETS-EUROCLEAR.....		1,941,196	1,876,440	18,127	1FE.....
1099999.	Total - Bonds - All Other Government.....					21,069,773	20,262,640	127,792	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
097437 QK 6	BOISE CITY ISD GEN OBLIG 5.000 2023 08.....		...09/06/2012	SEATTLE NORTHWEST SECURITIES CORP.....		166,696	130,000	0	1FE.....
152239 JN 0	CENTERVILLE CITY SCH DIS 4.000 2032 12.....		...08/29/2012	STIFEL NICOLAUS & CO INC.....		5,071,721	4,725,000	0	1FE.....
152239 JP 5	CENTERVILLE CITY SCH DIS 4.000 2033 12.....		...08/29/2012	STIFEL NICOLAUS & CO INC.....		5,644,959	5,290,000	0	1FE.....
165573 YX 8	CHESTER CO GENERAL OBLIG 5.000 2033 11.....		...09/13/2012	JANNEY MONTGOMERY SCOTT INC.....		4,168,776	3,465,000	8,663	1FE.....
304081 UE 0	FAIRFAX GENERAL OBLIGATI 3.000 2033 01.....		...09/12/2012	CITIGROUP GLOBAL MARKETS.....		4,779,447	4,845,000	0	1FE.....
528878 VK 4	LEXINGTON & RICHLAND CO 4.000 2032 03.....		...08/21/2012	PIPER JAFFRAY.....		10,708,300	10,000,000	0	1FE.....
545896 6N 7	LOUDOUN CO GENERAL OBLIG 4.000 2027 12.....		...07/17/2012	CITIGROUP GLOBAL MARKETS.....		3,135,842	2,765,000	0	1FE.....
545896 6P 2	LOUDOUN CO GENERAL OBLIG 4.000 2028 12.....		...07/17/2012	CITIGROUP GLOBAL MARKETS.....		3,110,465	2,760,000	0	1FE.....
545896 6Q 0	LOUDOUN CO GENERAL OBLIG 4.000 2029 12.....		...07/17/2012	CITIGROUP GLOBAL MARKETS.....		3,093,325	2,760,000	0	1FE.....
545896 6R 8	LOUDOUN CO GENERAL OBLIG 4.000 2030 12.....		...07/17/2012	CITIGROUP GLOBAL MARKETS.....		3,076,296	2,760,000	0	1FE.....
64327T BT 4	NEW CASTLE CO GEN OBLIG 4.000 2026 07.....		...08/22/2012	CITIGROUP GLOBAL MARKETS.....		2,236,658	1,985,000	0	1FE.....
64327T BU 1	NEW CASTLE CO GEN OBLIG 4.000 2027 07.....		...08/22/2012	CITIGROUP GLOBAL MARKETS.....		2,431,008	2,170,000	0	1FE.....
66702R DB 5	NORTHSIDE ISD GO S2012 (5.000 2035 08.....		...07/10/2012	CITIGROUP GLOBAL MARKETS.....		5,214,823	4,510,000	0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					52,838,316	48,165,000	8,663	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
67919P EX 7	OKLAHOMA WATER RES BRD M 5.000 2026 04.....		...08/15/2012	BARCLAYS CAPITAL INC.....		2,435,440	2,000,000	38,611	1FE.....
914455 LP 3	UNIV OF MICHIGAN REV S20 .170 2036 04.....		...09/19/2012	CITIGROUP GLOBAL MARKETS.....		21,725,000	21,725,000	1,282	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					24,160,440	23,725,000	39,893	XXX.....
Bonds - Industrial and Miscellaneous									
00037B AB 8	ABB FINANCE USA 2.875 2022 05.....	R.....	...09/20/2012	GOLDMAN SACHS & CO.....		2,060,980	2,000,000	21,882	1FE.....
00724F AA 9	ADOBE SYSTEMS INC 3.250 2015 02.....		...07/23/2012	MORGAN STANLEY.....		1,058,740	1,000,000	15,799	2FE.....
00846U AH 4	AGILENT TECHNOLOGIES INC 3.200 2022 10.....		...09/19/2012	J P MORGAN CHASE SECURITIES INC.....		2,022,760	2,000,000	1,956	2FE.....
009158 AS 5	AIR PRODUCTS & CHEMICALS 1.200 2017 10.....		...09/06/2012	MORGAN STANLEY.....		998,960	1,000,000	0	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
02666Q L5 0	AMERICAN HONDA FINANCE (1.500 2017 09.....	R.....	...09/04/2012	DEUTSCHE BANC.....		.....996,930	.....1,000,000	......0	1FE.....
030288 AA 2	AMERICAN TRANSMISSION SY 5.250 2022 01.....		...09/24/2012	GOLDMAN SACHS & CO.....		.....4,012,732	.....3,464,000	.....36,372	2FE.....
03523T BP 2	ANHEUSER BUSCH INBEV WOR 2.500 2022 07.....	R.....	...07/11/2012	BAS-MERRILL LYNCH.....		.....995,180	.....1,000,000	......0	1FE.....
059165 EE 6	BALTIMORE GAS & ELECTRIC 2.800 2022 08.....		...08/14/2012	MORGAN STANLEY.....		.....996,200	.....1,000,000	......0	2FE.....
110122 AT 5	BRISTOL-MYERS SQUIBB 2.000 2022 08.....		...07/26/2012	CITIGROUP GLOBAL MARKETS.....		.....1,970,280	.....2,000,000	......0	1FE.....
12189L AL 5	BURLINGTON NORTHERN SANT 3.050 2022 09.....		...08/16/2012	BAS-MERRILL LYNCH.....		.....995,800	.....1,000,000	......0	2FE.....
15189X AL 2	CENTERPOINT ENERGY HOUST 2.250 2022 08.....		...08/07/2012	ROYAL BANK OF SCOTLAND.....		.....997,340	.....1,000,000	......0	1FE.....
12527G AB 9	CF INDUSTRIES 7.125 2020 05.....		...09/26/2012	VARIOUS.....		.....2,491,010	.....2,000,000	.....21,969	2FE.....
171340 AH 5	CHURCH & DWIGHT CO 2.875 2022 10.....		...09/19/2012	BAS-MERRILL LYNCH.....		.....999,050	.....1,000,000	......0	2FE.....
125509 BS 7	CIGNA CORP 4.000 2022 02.....		...08/15/2012	CITIGROUP GLOBAL MARKETS.....		.....1,173,300	.....1,106,000	......614	2FE.....
20825C AU 8	CONOCOPHILLIPS 6.000 2020 01.....		...07/26/2012	NOMURA SECURITIES INTL.....		.....1,288,730	.....1,000,000	.....2,667	1FE.....
260543 BX 0	DOW CHEMICAL CO 8.550 2019 05.....		...09/24/2012	BNY MELLON CAPITAL MARKETS INC.....		.....674,210	.....500,000	.....15,675	2FE.....
26138E AN 9	DR PEPPER SNAPPLE 2.600 2019 01.....		...09/21/2012	CITIGROUP GLOBAL MARKETS.....		.....1,026,790	.....1,000,000	......5,128	2FE.....
26138E AP 4	DR PEPPER SNAPPLE 3.200 2021 11.....		...07/10/2012	KEYBANC CAPITAL MARK.....		.....1,500,302	.....1,444,000	.....7,445	2FE.....
278642 AG 8	EBAY INC 1.350 2017 07.....		...07/19/2012	CREDIT SUISSE FIRST BOSTON.....		.....999,430	.....1,000,000	......0	1FE.....
27876G BE 7	ECHOSTAR DBS CORP 7.125 2016 02.....		...07/20/2012	BAS-MERRILL LYNCH.....		.....3,867,500	.....3,500,000	.....120,531	3FE.....
278865 AL 4	ECOLAB INC 4.350 2021 12.....		...09/21/2012	WELLS FARGO SECURITIES.....		.....2,254,320	.....2,000,000	.....26,100	2FE.....
26875P AK 7	EOG RESOURCES INC 2.625 2023 03.....		...09/05/2012	J P MORGAN CHASE SECURITIES INC.....		.....993,810	.....1,000,000	......0	1FE.....
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08.....		...07/31/2012	CITIGROUP GLOBAL MARKETS.....		.....1,004,270	.....1,000,000	......65	1FE.....
31428X AS 5	FEDEX CORP 2.625 2022 08.....		...07/24/2012	GOLDMAN SACHS & CO.....		.....997,460	.....1,000,000	......0	2FE.....
34354P AC 9	FLOWERVE CORP 3.500 2022 09.....		...09/06/2012	J P MORGAN CHASE SECURITIES INC.....		.....996,150	.....1,000,000	......0	2FE.....
345397 WF 6	FORD MOTOR CREDIT 4.250 2022 09.....		...09/20/2012	MORGAN STANLEY.....		.....991,100	.....1,000,000	......0	2FE.....
36962G 6F 6	GENERAL ELECTRIC CAPITAL 3.150 2022 09.....		...09/04/2012	CITIGROUP GLOBAL MARKETS.....		.....998,550	.....1,000,000	......0	1FE.....
437076 AW 2	HOME DEPOT INC 4.400 2021 04.....		...07/16/2012	CITIGROUP GLOBAL MARKETS.....		.....1,178,980	.....1,000,000	.....13,200	1FE.....
459200 HG 9	IBM CORP 1.875 2022 08.....		...07/25/2012	DEUTSCHE BANC.....		.....2,951,940	.....3,000,000	......0	1FE.....
460146 CG 6	INTERNATIONAL PAPER CO 4.750 2022 02.....		...09/13/2012	MORGAN STANLEY.....		.....1,140,515	.....1,017,000	.....4,428	2FE.....
46625H JE 1	JP MORGAN CHASE 3.250 2022 09.....		...09/19/2012	J P MORGAN CHASE SECURITIES INC.....		.....993,920	.....1,000,000	......0	1FE.....
500255 AS 3	KOHL'S CORP 3.250 2023 02.....		...09/19/2012	GOLDMAN SACHS & CO.....		.....3,008,010	.....3,000,000	......0	2FE.....
50076Q AS 5	KRAFT FOODS GROUP INC (1 5.375 2020 02.....		...07/18/2012	EXCHANGED.....		.....619,697	.....523,000	......0	2FE.....
502413 BA 4	L-3 COMMUNICATIONS CORP 4.950 2021 02.....		...09/18/2012	WELLS FARGO SECURITIES.....		.....1,262,746	.....1,150,000	.....5,693	2FE.....
50540R AL 6	LABORATORY CORP 3.750 2022 08.....		...08/20/2012	BAS-MERRILL LYNCH.....		.....998,840	.....1,000,000	......0	2FE.....
55616X AE 7	MACYS RETAIL HOLDINGS IN 7.875 2015 07.....		...07/25/2012	MORGAN STANLEY.....		.....1,181,170	.....1,000,000	.....3,281	2FE.....
55616X AF 4	MACYS RETAIL HOLDINGS IN 3.875 2022 01.....		...09/17/2012	BNP PARIBAS.....		.....1,063,140	.....1,000,000	.....6,997	2FE.....
571903 AK 9	MARRIOTT INTERNATIONAL 3.250 2022 09.....		...09/05/2012	J P MORGAN CHASE SECURITIES INC.....		.....997,110	.....1,000,000	......0	2FE.....
58155Q AD 5	MCKESSON CORP 4.750 2021 03.....		...09/24/2012	STERNE AGEE & LEACH INC.....		.....605,546	.....525,000	.....1,801	1FE.....
589331 AT 4	MERCK & CO INC 2.400 2022 09.....		...09/14/2012	CITIGROUP GLOBAL MARKETS.....		.....1,000,420	.....1,000,000	......400	1FE.....
59156R BF 4	METLIFE INC 1.564 2022 12.....		...09/27/2012	DEUTSCHE BANC.....		.....1,005,508	.....1,000,000	......0	1FE.....
61166W AH 4	MONSANTO CO 2.200 2022 07.....		...09/24/2012	HSBC.....		.....996,310	.....1,000,000	.....4,583	1FE.....
61945C AA 1	MOSAIC CO 3.750 2021 11.....		...09/27/2012	MORGAN STANLEY.....		.....809,168	.....750,000	......0	2FE.....
63946B AH 3	NBC UNIVERSAL 2.875 2023 01.....		...09/28/2012	MORGAN STANLEY.....		.....998,170	.....1,000,000	......0	2FE.....

QE04.1

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
652482 CF 5	NEWS CORP (144A) 3.000 2022 09.....		...09/11/2012	J P MORGAN CHASE SECURITIES INC.....		1,985,800	2,000,000	.....0	2FE.....
665501 AJ 1	NORTHERN NATURAL GAS (14 4.250 2021 06.....		...08/14/2012	BAS-MERRILL LYNCH.....		1,128,150	1,000,000	.....8,972	1FE.....
665772 CH 0	NORTHERN STATES POWER 2.150 2022 08.....		...08/07/2012	WELLS FARGO SECURITIES.....		996,070	1,000,000	.....0	1FE.....
665859 AN 4	NORTHERN TRUST CORP 2.375 2022 08.....		...09/18/2012	DEUTSCHE BANC.....		2,957,250	3,000,000	.....9,698	1FE.....
66989H AE 8	NOVARTIS CAPITAL 2.400 2022 09.....	R.....	...09/21/2012	J P MORGAN CHASE SECURITIES INC.....		4,978,670	5,000,000	.....333	1FE.....
693304 AP 2	PECO ENERGY CO 2.375 2022 09.....		...09/10/2012	BNP PARIBAS.....		999,120	1,000,000	.....0	1FE.....
718172 AT 6	PHILIP MORRIS INTERNATIO 2.500 2022 08.....		...08/14/2012	DEUTSCHE BANC.....		988,720	1,000,000	.....0	1FE.....
69351U AQ 6	PPL ELECTRIC UTILITIES 2.500 2022 09.....		...08/21/2012	CITIGROUP GLOBAL MARKETS.....		996,650	1,000,000	.....0	1FE.....
744448 CF 6	PUBLIC SERVICE CO OF COL 2.250 2022 09.....		...09/04/2012	BAS-MERRILL LYNCH.....		999,020	1,000,000	.....0	1FE.....
755111 BT 7	RAYTHEON CO 3.125 2020 10.....		...09/13/2012	RBC CAPITAL MARKETS.....		1,493,394	1,400,000	.....18,594	1FE.....
844895 AV 4	SOUTHWEST GAS CORP 3.875 2022 04.....		...07/24/2012	BNY MELLON CAPITAL MARKETS INC.....		229,902	210,000	.....2,803	2FE.....
875127 BB 7	TAMPA ELECTRIC 2.600 2022 09.....		...09/20/2012	VARIOUS.....		3,008,400	3,000,000	.....0	1FE.....
902134 AB 1	TYCO FLOW CONTROL FINANC 3.150 2022 09.....		...09/10/2012	J P MORGAN CHASE SECURITIES INC.....		996,870	1,000,000	.....0	2FE.....
911312 AQ 9	UNITED PARCEL SERVICE 2.450 2022 10.....		...09/24/2012	BAS-MERRILL LYNCH.....		998,670	1,000,000	.....0	1FE.....
927804 FJ 8	VIRGINIA ELECTRIC & POWE 3.450 2022 09.....		...09/26/2012	J P MORGAN CHASE SECURITIES INC.....		1,099,300	1,000,000	.....0	1FE.....
931422 AJ 8	WALGREEN CO 1.800 2017 09.....		...09/10/2012	BAS-MERRILL LYNCH.....		997,900	1,000,000	.....0	2FE.....
25468P CK 0	WALT DISNEY COMPANY 5.500 2019 03.....		...07/17/2012	BAS-MERRILL LYNCH.....		1,379,604	1,119,000	.....21,370	1FE.....
959802 AB 5	WESTERN UNION CO 5.930 2016 10.....		...09/21/2012	SOUTHWEST SECURITIES.....		889,398	755,000	.....21,764	1FE.....
008916 AK 4	AGRIUM INC 3.150 2022 10.....	A.....	...09/26/2012	BAS-MERRILL LYNCH.....		2,000,990	2,000,000	.....0	2FE.....
06366R HA 6	BANK OF MONTREAL 1.400 2017 09.....	A.....	...09/04/2012	MORGAN STANLEY.....		998,460	1,000,000	.....0	1FE.....
063679 T5 3	BANK OF MONTREAL 2.390 2017 07.....	C.....	...07/10/2012	SCOTIA CAPITAL.....		1,003,200	1,000,000	.....65	1FE.....
064149 K6 3	BANK OF NOVA SCOTIA 2.250 2015 05.....	C.....	...07/06/2012	SCOTIA CAPITAL.....		1,006,540	1,000,000	.....3,945	1FE.....
47787Z AA 0	JOHN DEERE CANADA FUNDIN 2.300 2016 07.....	C.....	...07/03/2012	TD SECURITIES.....		401,800	400,000	.....76	1FE.....
86722T AA 0	SUNCOR INC 6.100 2018 06.....	A.....	...07/03/2012	NATIONAL BANK OF CANADA FINANCIAL.....		1,194,320	1,000,000	.....6,439	2FE.....
893526 DM 2	TRANS CANADA PIPELINE 2.500 2022 08.....	A.....	...07/30/2012	CITIGROUP GLOBAL MARKETS.....		999,210	1,000,000	.....0	1FE.....
02364W BD 6	AMERICA MOVIL SA 3.125 2022 07.....	F.....	...07/09/2012	MORGAN STANLEY.....		994,900	1,000,000	.....0	1FE.....
034863 AG 5	ANGLO AMERICAN (144A) 4.125 2022 09.....	F.....	...09/20/2012	BARCLAYS CAPITAL INC.....		1,984,960	2,000,000	.....0	2FE.....
055451 AH 1	BHP FINANCE USA 6.500 2019 04.....	F.....	...09/13/2012	WELLS FARGO SECURITIES.....		1,271,960	1,000,000	.....30,153	1FE.....
21987B AP 3	CODELCO (144A) 3.875 2021 11.....	F.....	...08/22/2012	UBS AG.....		1,073,910	1,000,000	.....12,271	1FE.....
21987B AQ 1	CODELCO (144A) 3.000 2022 07.....	F.....	...07/10/2012	HSBC.....		986,630	1,000,000	.....0	1FE.....
40049J AX 5	GRUPO TELEVISA 6.000 2018 05.....	F.....	...09/26/2012	J P MORGAN CHASE SECURITIES INC.....		1,194,180	1,000,000	.....0	2FE.....
76720A AF 3	RIO TINTO FINANCE 2.875 2022 08.....	F.....	...08/16/2012	MORGAN STANLEY.....		1,973,760	2,000,000	.....0	1FE.....
806854 AD 7	SCHLUMBERGER INVESTMENT 2.400 2022 08.....	E.....	...07/24/2012	CITIGROUP GLOBAL MARKETS.....		998,320	1,000,000	.....0	1FE.....
80687P AA 4	SCHNEIDER ELECTRIC SA (1 2.950 2022 09.....	F.....	...09/20/2012	BARCLAYS CAPITAL INC.....		3,989,360	4,000,000	.....0	1FE.....
822582 AS 1	SHELL INTERNATIONAL FIN 2.375 2022 08.....	F.....	...08/14/2012	MORGAN STANLEY.....		2,987,010	3,000,000	.....0	1FE.....
85235X AC 9	STADSHYPOTEK AB (144A) 1.875 2019 10.....	F.....	...09/25/2012	DEUTSCHE BANC.....		995,890	1,000,000	.....0	1Z.....
92857W AZ 3	VODAFONE GROUP PLC 2.500 2022 09.....	F.....	...09/20/2012	VARIOUS.....		2,966,790	3,000,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					116,318,150	111,863,000	.....453,067	.....XXX.....
8399997.	Total - Bonds - Part 3.....					239,416,149	229,072,354	.....676,885	.....XXX.....
8399999.	Total - Bonds.....					239,416,149	229,072,354	.....676,885	.....XXX.....

QE04.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous									
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....		09/27/2012	VARIOUS.....	18,000,000	813,622	XXX	0	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC.....		07/27/2012	MKM PARTNERS, LLC.....	6,500,000	126,802	XXX	0	L
26441C 20 4	DUKE ENERGY.....		08/13/2012	VARIOUS.....	41,364,426	1,869,600	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		09/07/2012	CREDIT SUISSE ALGO.....	700,000	42,727	XXX	0	L
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		08/17/2012	VARIOUS.....	6,600,000	121,926	XXX	0	L
40414L 10 9	HCP INC.....		08/03/2012	VARIOUS.....	11,100,000	511,257	XXX	0	L
421946 10 4	HEALTHCARE REALTY TRUST INC.....		09/25/2012	JP MORGAN.....	5,437,000	124,235	XXX	0	L
42217K 10 6	HEALTH CARE REIT INC.....		08/07/2012	VARIOUS.....	7,700,000	463,666	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC.....		09/14/2012	VARIOUS.....	15,000,000	247,808	XXX	0	L
49427F 10 8	KILROY REALTY CORP.....		08/22/2012	VARIOUS.....	2,000,000	93,060	XXX	0	L
517942 10 8	LASALLE HOTEL PROPERTIES.....		09/21/2012	VARIOUS.....	18,700,000	527,038	XXX	0	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		09/14/2012	DEUTSCHE BANK ALGO.....	5,000,000	126,368	XXX	0	L
737464 10 7	POST PROPERTIES INC.....		09/07/2012	WELLS FARGO SECURITIES ALGO.....	700,000	35,927	XXX	0	L
74340W 10 3	PROLOGIS INC.....		09/19/2012	VARIOUS.....	8,800,000	310,900	XXX	0	L
74460D 10 9	PUBLIC STORAGE INC.....		08/02/2012	JP MORGAN ALGO.....	1,300,000	192,531	XXX	0	L
758849 10 3	REGENCY CENTERS CORP.....		09/12/2012	GREEN STREET ADVISORS.....	6,200,000	307,041	XXX	0	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		09/14/2012	DEUTSCHE BANK ALGO.....	22,100,000	259,096	XXX	0	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		08/03/2012	GREEN STREET ADVISORS.....	3,900,000	129,797	XXX	0	L
902653 10 4	UDR INC.....		09/07/2012	GREEN STREET ADVISORS.....	3,000,000	77,128	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					6,380,529	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
99C000 80 1	ENGLISH TURN FIDELITY REALTY INC.....		07/16/2012	CAPITAL CONTRIBUTION.....	0.000	500,000	XXX	0	J
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					500,000	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....					6,880,529	XXX	0	XXX
9799999.	Total - Common Stocks.....					6,880,529	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					6,880,529	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					246,296,678	XXX	676,885	XXX

QE04.3

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

217194	AA 7	COPI LLC	3.613	09/05/2012	PAID ON PRINCIPAL		55,241	55,241	55,241	55,241	0	0	0	0	0	55,241	0	0	0	0	1,497	12/05/2021	1FE
911759	EQ 7	HOUSING URBAN DEVELOPM	6.000	08/01/2012	MATURED		680,000	680,000	774,527	680,000	0	0	0	0	0	680,000	0	0	0	0	40,800	08/01/2012	1
911759	EY 0	HOUSING URBAN DEVELOPM	6.620	08/01/2012	REDEEMED		20,000	20,000	23,145	20,000	0	0	0	0	0	20,000	0	0	0	0	1,324	08/01/2020	1
911759	FM 5	HOUSING URBAN DEVELOPM	5.430	08/01/2012	REDEEMED		670,000	670,000	670,000	670,000	0	0	0	0	0	670,000	0	0	0	0	36,381	08/01/2014	1
911759	FN 3	HOUSING URBAN DEVELOPM	5.560	08/01/2012	REDEEMED		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	0	31,692	08/01/2015	1
576863	BB 9	MATSON NAVIGATION CO	5.337	09/04/2012	PAID ON PRINCIPAL		36,000	36,000	36,000	36,000	0	0	0	0	0	36,000	0	0	0	0	1,921	09/04/2028	1FE
576863	BC 7	MATSON NAVIGATION CO	5.273	07/29/2012	PAID ON PRINCIPAL		23,000	23,000	23,000	23,000	0	0	0	0	0	23,000	0	0	0	0	1,213	07/29/2029	1FE
71646X	AA 6	PETRODRILL FOUR LTD	4.240	07/17/2012	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	0	8,833	01/15/2016	1
912810	ES 3	U S TREASURY BONDS	7.500	06/29/2012	CITIGROUP GLOBAL MARK		0	0	0	0	0	(157)	0	(157)	(157)	0	157	157	157	108,750	11/15/2024	1	
912828	AJ 9	U S TREASURY NOTES	4.375	08/15/2012	MATURED		40,500,000	40,500,000	38,921,133	40,317,057	0	182,943	0	182,943	0	40,500,000	0	0	0	0	1,771,875	08/15/2012	1
36202F	2L 9	GNMA II PASS #00005279	3.500	09/20/2012	PAID ON PRINCIPAL		543,359	543,359	565,857	565,857	0	(22,498)	0	(22,498)	0	543,359	0	0	0	0	11,626	01/20/2042	1
36202A	DF 1	GNMA II PASS #102	8.000	09/20/2012	PAID ON PRINCIPAL		174	174	179	178	0	(4)	0	(4)	0	174	0	0	0	0	9	08/20/2022	1
36202B	EE 1	GNMA II PASS #1033	7.500	09/20/2012	PAID ON PRINCIPAL		29	29	30	29	0	(1)	0	(1)	0	29	0	0	0	0	1	04/20/2023	1
36202B	HZ 1	GNMA II PASS #1148	8.000	09/20/2012	PAID ON PRINCIPAL		364	364	372	371	0	(6)	0	(6)	0	364	0	0	0	0	19	05/20/2023	1
36202A	D8 7	GNMA II PASS #127	12.500	09/20/2012	PAID ON PRINCIPAL		200	200	214	206	0	(6)	0	(6)	0	200	0	0	0	0	17	05/20/2014	1
36202B	SS 5	GNMA II PASS #1429	7.500	09/20/2012	PAID ON PRINCIPAL		115	115	116	117	0	(1)	0	(1)	0	115	0	0	0	0	6	10/20/2023	1
36202A	FM 4	GNMA II PASS #172	8.000	09/20/2012	PAID ON PRINCIPAL		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	0	1	09/20/2022	1
36202B	7C 3	GNMA II PASS #1791	7.500	09/20/2012	PAID ON PRINCIPAL		212	212	216	215	0	(3)	0	(3)	0	212	0	0	0	0	10	03/20/2022	1
36202C	CF 8	GNMA II PASS #1870	8.500	09/20/2012	PAID ON PRINCIPAL		32	32	33	34	0	(2)	0	(2)	0	32	0	0	0	0	2	09/20/2024	1
36202C	CV 3	GNMA II PASS #1884	8.000	09/20/2012	PAID ON PRINCIPAL		930	930	953	953	0	(22)	0	(22)	0	930	0	0	0	0	50	10/20/2024	1
36202C	D3 4	GNMA II PASS #1922	8.000	09/20/2012	PAID ON PRINCIPAL		278	278	284	284	0	(6)	0	(6)	0	278	0	0	0	0	15	12/20/2024	1
36202C	EL 3	GNMA II PASS #1939	8.500	09/20/2012	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	0	01/20/2025	1
36202C	E5 8	GNMA II PASS #1956	8.500	09/20/2012	PAID ON PRINCIPAL		15	15	15	15	0	(1)	0	(1)	0	15	0	0	0	0	1	02/20/2025	1
36202C	GM 9	GNMA II PASS #2004	7.500	09/20/2012	PAID ON PRINCIPAL		127	127	128	129	0	(1)	0	(1)	0	127	0	0	0	0	6	05/20/2025	1
36202C	GN 7	GNMA II PASS #2005	8.000	09/20/2012	PAID ON PRINCIPAL		1,354	1,354	1,381	1,389	0	(35)	0	(35)	0	1,354	0	0	0	0	72	05/20/2025	1
36202C	GP 2	GNMA II PASS #2006	8.500	09/20/2012	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	1	05/20/2025	1
36202C	G3 1	GNMA II PASS #2018	7.500	09/20/2012	PAID ON PRINCIPAL		547	547	551	554	0	(6)	0	(6)	0	547	0	0	0	0	27	06/20/2025	1
36202C	G4 9	GNMA II PASS #2019	8.000	09/20/2012	PAID ON PRINCIPAL		2,797	2,797	2,863	2,862	0	(65)	0	(65)	0	2,797	0	0	0	0	149	06/20/2025	1
36202C	HK 2	GNMA II PASS #2034	7.500	09/20/2012	PAID ON PRINCIPAL		773	773	789	788	0	(15)	0	(15)	0	773	0	0	0	0	39	07/20/2025	1
36202C	HM 8	GNMA II PASS #2036	8.000	09/20/2012	PAID ON PRINCIPAL		531	531	540	540	0	(9)	0	(9)	0	531	0	0	0	0	28	07/20/2025	1
36202C	HP 1	GNMA II PASS #2038	8.500	09/20/2012	PAID ON PRINCIPAL		36	36	37	38	0	(2)	0	(2)	0	36	0	0	0	0	2	07/20/2025	1
36202C	JC 8	GNMA II PASS #2059	8.000	09/20/2012	PAID ON PRINCIPAL		286	286	292	291	0	(6)	0	(6)	0	286	0	0	0	0	15	08/20/2025	1
36202C	JE 4	GNMA II PASS #2061	8.500	09/20/2012	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	0	08/20/2025	1
36202C	JZ 7	GNMA II PASS #2080	7.500	09/20/2012	PAID ON PRINCIPAL		232	232	237	236	0	(4)	0	(4)	0	232	0	0	0	0	12	09/20/2025	1
36202C	J3 8	GNMA II PASS #2082	8.000	09/20/2012	PAID ON PRINCIPAL		280	280	286	285	0	(5)	0	(5)	0	280	0	0	0	0	15	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 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.								
36202C	KL 6	GNMA II PASS #2099	7.500	09/20/2012	PAID ON PRINCIPAL		669	669	681	679	0	(11)	0	(11)	0	669	0	0	0	34	10/20/2025	1
36202C	KP 7	GNMA II PASS #2102	8.000	09/20/2012	PAID ON PRINCIPAL		1,073	1,073	1,097	1,094	0	(22)	0	(22)	0	1,073	0	0	0	58	09/20/2025	1
36202C	K7 7	GNMA II PASS #2118	7.500	09/20/2012	PAID ON PRINCIPAL		3,274	3,274	3,329	3,320	0	(46)	0	(46)	0	3,274	0	0	0	159	11/20/2025	1
36202C	LC 5	GNMA II PASS #2123	8.500	09/20/2012	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	09/20/2012	PAID ON PRINCIPAL		1,912	1,912	1,983	1,994	0	(82)	0	(82)	0	1,912	0	0	0	108	12/20/2025	1
36202C	MF 7	GNMA II PASS #2158	8.500	09/20/2012	PAID ON PRINCIPAL		65	65	67	68	0	(3)	0	(3)	0	65	0	0	0	4	01/20/2026	1
36202C	ND 1	GNMA II PASS #2188	8.500	09/20/2012	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	03/20/2026	1
36202C	NX 7	GNMA II PASS #2206	8.500	09/20/2012	PAID ON PRINCIPAL		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	1	04/20/2026	1
36202C	PD 9	GNMA II PASS #2220	8.500	09/20/2012	PAID ON PRINCIPAL		26	26	27	28	0	(1)	0	(1)	0	26	0	0	0	1	05/20/2026	1
36202C	PS 6	GNMA II PASS #2233	7.500	09/20/2012	PAID ON PRINCIPAL		2,800	2,800	2,757	2,758	0	42	0	42	0	2,800	0	0	0	141	06/20/2026	1
36202C	QY 2	GNMA II PASS #2271	8.500	09/20/2012	PAID ON PRINCIPAL		1,084	1,084	1,110	1,123	0	(39)	0	(39)	0	1,084	0	0	0	62	08/20/2026	1
36202C	RF 2	GNMA II PASS #2286	8.500	09/20/2012	PAID ON PRINCIPAL		15,155	15,155	15,413	15,556	0	(401)	0	(401)	0	15,155	0	0	0	777	09/20/2026	1
36202D	GS 4	GNMA II PASS #2909	8.000	09/20/2012	PAID ON PRINCIPAL		361	361	357	355	0	6	0	6	0	361	0	0	0	19	04/20/2030	1
36202D	G6 2	GNMA II PASS #2921	7.500	09/20/2012	PAID ON PRINCIPAL		1,228	1,228	1,243	1,275	0	(47)	0	(47)	0	1,228	0	0	0	63	05/20/2030	1
36202D	HK 0	GNMA II PASS #2934	7.500	09/20/2012	PAID ON PRINCIPAL		5,685	5,685	5,586	5,523	0	161	0	161	0	5,685	0	0	0	314	06/20/2030	1
36202D	SP 7	GNMA II PASS #3226	5.500	09/20/2012	PAID ON PRINCIPAL		22,989	22,989	22,026	22,138	0	851	0	851	0	22,989	0	0	0	934	04/20/2032	1
36202D	TD 3	GNMA II PASS #3248	5.500	09/20/2012	PAID ON PRINCIPAL		38,025	38,025	36,272	36,704	0	1,320	0	1,320	0	38,025	0	0	0	1,544	06/20/2032	1
36202D	UU 3	GNMA II PASS #3295	5.500	09/20/2012	PAID ON PRINCIPAL		18,806	18,806	18,771	18,769	0	37	0	37	0	18,806	0	0	0	710	10/20/2032	1
36202D	U7 4	GNMA II PASS #3306	5.500	09/20/2012	PAID ON PRINCIPAL		228,685	228,685	228,256	228,235	0	450	0	450	0	228,685	0	0	0	8,418	11/20/2032	1
36202D	VM 0	GNMA II PASS #3320	5.500	09/20/2012	PAID ON PRINCIPAL		232,351	232,351	233,840	233,620	0	(1,269)	0	(1,269)	0	232,351	0	0	0	8,650	12/20/2032	1
36202D	YY 1	GNMA II PASS #3427	4.500	09/20/2012	PAID ON PRINCIPAL		1,202,490	1,202,490	1,124,085	1,147,118	0	55,372	0	55,372	0	1,202,490	0	0	0	35,357	08/20/2033	1
36202D	2B 6	GNMA II PASS #3470	4.500	09/20/2012	PAID ON PRINCIPAL		98,203	98,203	90,930	92,618	0	5,584	0	5,584	0	98,203	0	0	0	3,135	11/20/2033	1
36202D	4N 8	GNMA II PASS #3529	5.000	09/20/2012	PAID ON PRINCIPAL		552,946	552,946	528,495	534,435	0	18,511	0	18,511	0	552,946	0	0	0	18,770	03/20/2034	1
36202D	5P 2	GNMA II PASS #3554	4.500	09/20/2012	PAID ON PRINCIPAL		303,411	303,411	280,940	288,158	0	15,253	0	15,253	0	303,411	0	0	0	9,059	05/20/2034	1
36202A	MS 3	GNMA II PASS #369	13.000	09/20/2012	PAID ON PRINCIPAL		62	62	65	63	0	(1)	0	(1)	0	62	0	0	0	5	07/20/2015	1
36202E	F2 0	GNMA II PASS #3785	5.000	09/20/2012	PAID ON PRINCIPAL		2,374,307	2,374,307	2,313,466	2,332,167	0	42,140	0	42,140	0	2,374,307	0	0	0	79,546	11/20/2035	1
36204V	SC 4	GNMA II PASS #381315	8.000	09/20/2012	PAID ON PRINCIPAL		573	573	586	586	0	(13)	0	(13)	0	573	0	0	0	31	05/20/2025	1
36205M	Z3 5	GNMA II PASS #395062	8.000	09/20/2012	PAID ON PRINCIPAL		201	201	206	205	0	(3)	0	(3)	0	201	0	0	0	11	09/20/2024	1
36202A	N3 7	GNMA II PASS #410	8.000	09/20/2012	PAID ON PRINCIPAL		168	168	173	172	0	(3)	0	(3)	0	168	0	0	0	9	10/20/2022	1
36206G	WC 0	GNMA II PASS #411143	7.500	09/20/2012	PAID ON PRINCIPAL		207	207	204	204	0	3	0	3	0	207	0	0	0	10	06/20/2026	1
36206P	FC 9	GNMA II PASS #416963	8.000	09/20/2012	PAID ON PRINCIPAL		123	123	126	126	0	(2)	0	(2)	0	123	0	0	0	7	08/20/2020	1
36202E	XT 1	GNMA II PASS #4290	5.500	09/20/2012	PAID ON PRINCIPAL		1,143,616	1,143,616	1,138,849	1,139,000	0	4,616	0	4,616	0	1,143,616	0	0	0	43,127	11/20/2038	1
36202A	WU 7	GNMA II PASS #659	8.500	09/20/2012	PAID ON PRINCIPAL		402	402	390	398	0	5	0	5	0	402	0	0	0	23	11/20/2016	1
36202A	AH 0	GNMA II PASS #8	8.000	09/20/2012	PAID ON PRINCIPAL		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	3	07/20/2022	1
36176S	SV 3	GNMA PASS TH #0074832	3.500	09/15/2012	PAID ON PRINCIPAL		24,067	24,067	25,154	25,154	0	(1,087)	0	(1,087)	0	24,067	0	0	0	281	04/15/2042	1
36176J	GJ 3	GNMA PASS TH #00767301	3.500	09/15/2012	PAID ON PRINCIPAL		187,298	187,298	195,756	195,756	0	(8,458)	0	(8,458)	0	187,298	0	0	0	2,667	04/15/2042	1

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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.							
36176X	FR 5		09/15/2012	PAID ON PRINCIPAL		1,022,709	1,022,709	1,073,685	1,073,685	0	(50,976)	0	(50,976)	0	1,022,709	0	0	0	16,506	03/15/2042	1
36224B	C3 1		09/15/2012	PAID ON PRINCIPAL		3	3	4	3	0	(0)	0	(0)	0	3	0	0	0	0	05/15/2022	1
36204R	FG 8		09/15/2012	PAID ON PRINCIPAL		84	84	87	88	0	(4)	0	(4)	0	84	0	0	0	5	11/15/2026	1
36204S	RN 8		09/15/2012	PAID ON PRINCIPAL		489	489	506	507	0	(18)	0	(18)	0	489	0	0	0	28	07/15/2025	1
36205R	4U 8		09/15/2012	PAID ON PRINCIPAL		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	1	06/15/2026	1
36205R	6S 1		09/15/2012	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36205S	FK 6		09/15/2012	PAID ON PRINCIPAL		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	2	11/15/2026	1
36205T	ZB 2		09/15/2012	PAID ON PRINCIPAL		271	271	281	280	0	(9)	0	(9)	0	271	0	0	0	15	05/15/2026	1
36205X	FM 1		09/15/2012	PAID ON PRINCIPAL		62	62	63	64	0	(3)	0	(3)	0	62	0	0	0	3	09/15/2026	1
36206A	QM 8		09/15/2012	PAID ON PRINCIPAL		42	42	43	44	0	(2)	0	(2)	0	42	0	0	0	2	01/15/2026	1
36206A	R3 9		09/15/2012	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	2	04/15/2026	1
36206J	K8 6		09/15/2012	PAID ON PRINCIPAL		51	51	52	53	0	(2)	0	(2)	0	51	0	0	0	3	06/15/2026	1
36206J	MC 5		09/15/2012	PAID ON PRINCIPAL		51	51	53	54	0	(2)	0	(2)	0	51	0	0	0	3	08/15/2026	1
36206N	LS 2		09/15/2012	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2026	1
36206P	VV 9		09/15/2012	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1
36206U	KZ 1		09/15/2012	PAID ON PRINCIPAL		66	66	68	68	0	(2)	0	(2)	0	66	0	0	0	4	06/15/2026	1
36206U	Q4 4		09/15/2012	PAID ON PRINCIPAL		366	366	379	373	0	(6)	0	(6)	0	366	0	0	0	21	09/15/2026	1
36206W	TY 1		09/15/2012	PAID ON PRINCIPAL		50	50	52	52	0	(2)	0	(2)	0	50	0	0	0	3	11/15/2026	1
36206W	ZE 8		09/15/2012	PAID ON PRINCIPAL		52	52	54	54	0	(2)	0	(2)	0	52	0	0	0	3	07/15/2026	1
36206W	3S 2		09/15/2012	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1
36206W	5X 9		09/15/2012	PAID ON PRINCIPAL		12	12	12	13	0	(0)	0	(0)	0	12	0	0	0	1	08/15/2026	1
36206Y	CH 2		09/15/2012	PAID ON PRINCIPAL		288,473	288,473	281,532	284,748	0	3,725	0	3,725	0	288,473	0	0	0	8,044	10/15/2018	1
36207A	2S 0		09/15/2012	PAID ON PRINCIPAL		57	57	59	60	0	(3)	0	(3)	0	57	0	0	0	3	06/15/2026	1
36207B	K4 1		09/15/2012	PAID ON PRINCIPAL		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	1	06/15/2026	1
36207B	L5 7		09/15/2012	PAID ON PRINCIPAL		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	08/15/2026	1
36207B	M5 6		09/15/2012	PAID ON PRINCIPAL		68	68	70	70	0	(2)	0	(2)	0	68	0	0	0	4	09/15/2026	1
36207B	QQ 6		09/15/2012	PAID ON PRINCIPAL		2	2	3	3	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207C	ZX 9		09/15/2012	PAID ON PRINCIPAL		50	50	52	52	0	(0)	0	(2)	0	50	0	0	0	3	06/15/2026	1
36207C	Z4 3		09/15/2012	PAID ON PRINCIPAL		383	383	396	397	0	(14)	0	(14)	0	383	0	0	0	22	08/15/2026	1
36207E	3V 4		09/15/2012	PAID ON PRINCIPAL		1,591	1,591	1,661	1,752	0	(161)	0	(161)	0	1,591	0	0	0	73	09/15/2027	1
36207F	CW 9		09/15/2012	PAID ON PRINCIPAL		25	25	25	26	0	(1)	0	(1)	0	25	0	0	0	1	08/15/2026	1
36207G	EH 8		09/15/2012	PAID ON PRINCIPAL		32	32	33	32	0	(0)	0	(0)	0	32	0	0	0	2	09/15/2026	1
36207G	Y2 9		09/15/2012	PAID ON PRINCIPAL		422	422	428	439	0	(16)	0	(16)	0	422	0	0	0	22	06/15/2026	1
36207G	ZG 7		09/15/2012	PAID ON PRINCIPAL		56	56	58	58	0	(2)	0	(2)	0	56	0	0	0	3	07/15/2026	1
36207H	WD 5		09/15/2012	PAID ON PRINCIPAL		53	53	55	55	0	(2)	0	(2)	0	53	0	0	0	3	07/15/2026	1
36207H	WV 5		09/15/2012	PAID ON PRINCIPAL		22	22	23	23	0	(0)	0	(0)	0	22	0	0	0	1	07/15/2026	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36207H YL 5	GNMA PASS TH #432815	8.500	09/15/2012	PAID ON PRINCIPAL		571	571	591	594	0	(23)	0	(23)	0	571	0	0	0	32	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955	8.500	09/15/2012	PAID ON PRINCIPAL		68	68	70	71	0	(3)	0	(3)	0	68	0	0	0	4	09/15/2026	1
36207J EJ 8	GNMA PASS TH #435137	8.500	09/15/2012	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	09/15/2012	PAID ON PRINCIPAL		122	122	125	127	0	(4)	0	(4)	0	122	0	0	0	7	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316	8.500	09/15/2012	PAID ON PRINCIPAL		216	216	222	222	0	(6)	0	(6)	0	216	0	0	0	12	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319	8.500	09/15/2012	PAID ON PRINCIPAL		483	483	499	493	0	(10)	0	(10)	0	483	0	0	0	27	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651	8.500	09/15/2012	PAID ON PRINCIPAL		44	44	45	46	0	(2)	0	(2)	0	44	0	0	0	2	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651	8.500	09/15/2012	PAID ON PRINCIPAL		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	3	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725	8.500	09/15/2012	PAID ON PRINCIPAL		115	115	119	120	0	(5)	0	(5)	0	115	0	0	0	6	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	09/15/2012	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	09/15/2012	PAID ON PRINCIPAL		60	60	62	63	0	(3)	0	(3)	0	60	0	0	0	3	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	09/15/2012	PAID ON PRINCIPAL		32	32	33	33	0	(2)	0	(2)	0	32	0	0	0	2	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	09/15/2012	PAID ON PRINCIPAL		18	18	18	18	0	(0)	0	(0)	0	18	0	0	0	1	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541	8.500	09/15/2012	PAID ON PRINCIPAL		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	1	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	09/15/2012	PAID ON PRINCIPAL		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	2	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	09/15/2012	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	2	07/15/2026	1
36207P ZD 4	GNMA PASS TH #438240	8.500	08/15/2012	PAID ON PRINCIPAL		418	418	429	431	0	(13)	0	(13)	0	418	0	0	0	24	08/15/2026	1
36207Q T2 3	GNMA PASS TH #438969	8.500	09/15/2012	PAID ON PRINCIPAL		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	2	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	09/15/2012	PAID ON PRINCIPAL		169	169	174	175	0	(6)	0	(6)	0	169	0	0	0	10	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	09/15/2012	PAID ON PRINCIPAL		687	687	708	719	0	(32)	0	(32)	0	687	0	0	0	39	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	09/15/2012	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	09/15/2012	PAID ON PRINCIPAL		99	99	102	104	0	(5)	0	(5)	0	99	0	0	0	6	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	09/15/2012	PAID ON PRINCIPAL		472	472	487	494	0	(22)	0	(22)	0	472	0	0	0	30	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	09/15/2012	PAID ON PRINCIPAL		453	453	467	472	0	(19)	0	(19)	0	453	0	0	0	25	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	09/15/2012	PAID ON PRINCIPAL		4,497	4,497	4,612	4,639	0	(142)	0	(142)	0	4,497	0	0	0	225	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	09/15/2012	PAID ON PRINCIPAL		31,782	31,782	31,047	31,133	0	649	0	649	0	31,782	0	0	0	1,271	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	09/15/2012	PAID ON PRINCIPAL		61,602	61,602	61,410	61,412	0	190	0	190	0	61,602	0	0	0	2,712	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	09/15/2012	PAID ON PRINCIPAL		51,295	51,295	50,229	50,060	0	1,234	0	1,234	0	51,295	0	0	0	2,051	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	09/15/2012	PAID ON PRINCIPAL		10,455	10,455	10,324	10,311	0	143	0	143	0	10,455	0	0	0	419	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	09/15/2012	PAID ON PRINCIPAL		4,775	4,775	4,728	4,728	0	47	0	47	0	4,775	0	0	0	191	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	09/15/2012	PAID ON PRINCIPAL		295,558	295,558	292,140	292,783	0	2,775	0	2,775	0	295,558	0	0	0	9,751	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	09/15/2012	PAID ON PRINCIPAL		624,551	624,551	614,665	617,520	0	7,031	0	7,031	0	624,551	0	0	0	21,269	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	09/15/2012	PAID ON PRINCIPAL		6,401	6,401	6,381	6,381	0	20	0	20	0	6,401	0	0	0	257	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	09/15/2012	PAID ON PRINCIPAL		34,084	34,084	33,467	33,436	0	648	0	648	0	34,084	0	0	0	1,362	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	09/15/2012	PAID ON PRINCIPAL		31,797	31,797	31,046	30,989	0	808	0	808	0	31,797	0	0	0	1,272	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	09/15/2012	PAID ON PRINCIPAL		24,925	24,925	24,419	24,370	0	555	0	555	0	24,925	0	0	0	1,100	12/15/2031	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36213E UH 7	GNMA PASS TH #552384	6.000	09/15/2012	PAID ON PRINCIPAL		21,271	21,271	20,630	20,434	0	837	0	837	0	21,271	0	0	0	850	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	09/15/2012	PAID ON PRINCIPAL		5,497	5,497	5,810	5,871	0	(374)	0	(374)	0	5,497	0	0	0	239	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	09/15/2012	PAID ON PRINCIPAL		4,266	4,266	4,510	4,579	0	(312)	0	(312)	0	4,266	0	0	0	185	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928	5.000	09/15/2012	PAID ON PRINCIPAL		15,814	15,814	16,086	15,917	0	(103)	0	(103)	0	15,814	0	0	0	527	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929	5.000	09/15/2012	PAID ON PRINCIPAL		113,632	113,632	115,248	114,300	0	(668)	0	(668)	0	113,632	0	0	0	3,646	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165	6.000	09/15/2012	PAID ON PRINCIPAL		14,683	14,683	15,421	15,296	0	(614)	0	(614)	0	14,683	0	0	0	588	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361	5.500	09/15/2012	PAID ON PRINCIPAL		140,735	140,735	139,658	139,929	0	806	0	806	0	140,735	0	0	0	5,186	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204	6.000	09/15/2012	PAID ON PRINCIPAL		1,137	1,137	1,117	1,114	0	23	0	23	0	1,137	0	0	0	48	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554	6.000	09/15/2012	PAID ON PRINCIPAL		6,221	6,221	6,159	6,150	0	71	0	71	0	6,221	0	0	0	248	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631	5.000	09/15/2012	PAID ON PRINCIPAL		20,177	20,177	20,423	20,255	0	(77)	0	(77)	0	20,177	0	0	0	674	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107	6.000	09/15/2012	PAID ON PRINCIPAL		89,395	89,395	91,127	90,750	0	(1,355)	0	(1,355)	0	89,395	0	0	0	3,439	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876	6.000	09/15/2012	PAID ON PRINCIPAL		6,612	6,612	6,705	6,711	0	(98)	0	(98)	0	6,612	0	0	0	265	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934	5.000	09/15/2012	PAID ON PRINCIPAL		8,263	8,263	8,380	8,322	0	(59)	0	(59)	0	8,263	0	0	0	276	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235	6.000	09/15/2012	PAID ON PRINCIPAL		77,520	77,520	79,022	79,729	0	(2,209)	0	(2,209)	0	77,520	0	0	0	3,004	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552	6.000	09/15/2012	PAID ON PRINCIPAL		60,283	60,283	60,217	60,231	0	51	0	51	0	60,283	0	0	0	2,293	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569	6.000	09/15/2012	PAID ON PRINCIPAL		94,874	94,874	92,266	92,152	0	2,723	0	2,723	0	94,874	0	0	0	3,753	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456	6.000	09/15/2012	PAID ON PRINCIPAL		51,378	51,378	51,566	51,581	0	(203)	0	(203)	0	51,378	0	0	0	2,093	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707	6.000	09/15/2012	PAID ON PRINCIPAL		4,770	4,770	4,700	4,705	0	65	0	65	0	4,770	0	0	0	191	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725	6.000	09/15/2012	PAID ON PRINCIPAL		49,898	49,898	49,356	49,268	0	630	0	630	0	49,898	0	0	0	2,236	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729	6.000	09/15/2012	PAID ON PRINCIPAL		8,420	8,420	8,328	8,340	0	80	0	80	0	8,420	0	0	0	337	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740	6.000	09/15/2012	PAID ON PRINCIPAL		6,827	6,827	6,701	6,711	0	116	0	116	0	6,827	0	0	0	273	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352	6.000	09/15/2012	PAID ON PRINCIPAL		62,975	62,975	61,489	61,407	0	1,568	0	1,568	0	62,975	0	0	0	2,827	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171	6.000	09/15/2012	PAID ON PRINCIPAL		2,484	2,484	2,451	2,447	0	37	0	37	0	2,484	0	0	0	99	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351	6.000	09/15/2012	PAID ON PRINCIPAL		38,361	38,361	37,863	37,862	0	499	0	499	0	38,361	0	0	0	1,532	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873	6.000	09/15/2012	PAID ON PRINCIPAL		45,973	45,973	45,334	45,327	0	646	0	646	0	45,973	0	0	0	1,880	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357	6.000	09/15/2012	PAID ON PRINCIPAL		202,090	202,090	201,079	200,986	0	1,104	0	1,104	0	202,090	0	0	0	8,613	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471	6.000	09/15/2012	PAID ON PRINCIPAL		4,549	4,549	4,412	4,371	0	179	0	179	0	4,549	0	0	0	182	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886	6.000	09/15/2012	PAID ON PRINCIPAL		112,283	112,283	110,633	110,589	0	1,694	0	1,694	0	112,283	0	0	0	3,965	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906	6.000	09/15/2012	PAID ON PRINCIPAL		2,164	2,164	2,136	2,131	0	33	0	33	0	2,164	0	0	0	87	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404	6.000	09/15/2012	PAID ON PRINCIPAL		203,815	203,815	201,098	201,125	0	2,690	0	2,690	0	203,815	0	0	0	8,425	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433	6.000	09/15/2012	PAID ON PRINCIPAL		158,958	158,958	158,349	158,347	0	611	0	611	0	158,958	0	0	0	6,357	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533	6.000	09/15/2012	PAID ON PRINCIPAL		3,904	3,904	3,853	3,838	0	66	0	66	0	3,904	0	0	0	157	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685	6.000	09/15/2012	PAID ON PRINCIPAL		8,933	8,933	9,106	9,181	0	(249)	0	(249)	0	8,933	0	0	0	358	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810	6.000	09/15/2012	PAID ON PRINCIPAL		63,105	63,105	61,942	61,927	0	1,178	0	1,178	0	63,105	0	0	0	2,459	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395	6.000	09/15/2012	PAID ON PRINCIPAL		2,870	2,870	2,910	2,931	0	(61)	0	(61)	0	2,870	0	0	0	115	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398	6.000	09/15/2012	PAID ON PRINCIPAL		5,147	5,147	5,247	5,291	0	(144)	0	(144)	0	5,147	0	0	0	206	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 eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201C JW 5	GNMA PASS TH #579077	6.000	09/15/2012	PAID ON PRINCIPAL		73,443	73,443	72,365	72,296	0	1,147	0	1,147	0	73,443	0	0	0	2,837	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094	6.000	09/15/2012	PAID ON PRINCIPAL		26,536	26,536	26,146	26,109	0	427	0	427	0	26,536	0	0	0	1,144	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121	6.000	09/15/2012	PAID ON PRINCIPAL		83,296	83,296	82,133	82,114	0	1,182	0	1,182	0	83,296	0	0	0	3,301	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144	6.000	09/15/2012	PAID ON PRINCIPAL		31,485	31,485	30,600	30,426	0	1,059	0	1,059	0	31,485	0	0	0	1,391	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	09/15/2012	PAID ON PRINCIPAL		85,705	85,705	83,120	82,870	0	2,835	0	2,835	0	85,705	0	0	0	3,818	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	09/15/2012	PAID ON PRINCIPAL		2,268	2,268	2,307	2,286	0	(18)	0	(18)	0	2,268	0	0	0	76	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	09/15/2012	PAID ON PRINCIPAL		15,644	15,644	15,331	15,486	0	158	0	158	0	15,644	0	0	0	470	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	09/15/2012	PAID ON PRINCIPAL		127,112	127,112	125,226	125,349	0	1,764	0	1,764	0	127,112	0	0	0	5,248	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	09/15/2012	PAID ON PRINCIPAL		30,806	30,806	30,985	30,876	0	(70)	0	(70)	0	30,806	0	0	0	1,030	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	09/15/2012	PAID ON PRINCIPAL		55,204	55,204	54,605	54,580	0	625	0	625	0	55,204	0	0	0	2,208	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	09/15/2012	PAID ON PRINCIPAL		101,716	101,716	103,141	103,832	0	(2,116)	0	(2,116)	0	101,716	0	0	0	4,071	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	09/15/2012	PAID ON PRINCIPAL		18,068	18,068	18,321	18,364	0	(295)	0	(295)	0	18,068	0	0	0	724	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	09/15/2012	PAID ON PRINCIPAL		62,119	62,119	61,803	61,784	0	335	0	335	0	62,119	0	0	0	2,485	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	09/15/2012	PAID ON PRINCIPAL		6,439	6,439	6,563	6,609	0	(170)	0	(170)	0	6,439	0	0	0	255	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	09/15/2012	PAID ON PRINCIPAL		285,100	285,100	290,624	290,744	0	(5,643)	0	(5,643)	0	285,100	0	0	0	10,008	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	09/15/2012	PAID ON PRINCIPAL		193,617	193,617	194,736	194,668	0	(1,051)	0	(1,051)	0	193,617	0	0	0	6,520	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	09/15/2012	PAID ON PRINCIPAL		110,077	110,077	109,316	109,295	0	783	0	783	0	110,077	0	0	0	4,352	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	09/15/2012	PAID ON PRINCIPAL		130,989	130,989	132,442	131,561	0	(573)	0	(573)	0	130,989	0	0	0	4,532	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	09/15/2012	PAID ON PRINCIPAL		10,862	10,862	10,983	10,911	0	(49)	0	(49)	0	10,862	0	0	0	352	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	09/15/2012	PAID ON PRINCIPAL		27,440	27,440	27,831	27,588	0	(148)	0	(148)	0	27,440	0	0	0	920	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	09/15/2012	PAID ON PRINCIPAL		11,700	11,700	11,901	11,799	0	(100)	0	(100)	0	11,700	0	0	0	389	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	09/15/2012	PAID ON PRINCIPAL		47,204	47,204	49,114	49,071	0	(1,868)	0	(1,868)	0	47,204	0	0	0	1,702	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	09/15/2012	PAID ON PRINCIPAL		149,304	149,304	151,964	150,421	0	(1,116)	0	(1,116)	0	149,304	0	0	0	5,098	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	09/15/2012	PAID ON PRINCIPAL		18,062	18,062	18,047	18,043	0	19	0	19	0	18,062	0	0	0	555	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	09/15/2012	PAID ON PRINCIPAL		656,987	656,987	622,122	632,892	0	24,095	0	24,095	0	656,987	0	0	0	19,734	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	09/15/2012	PAID ON PRINCIPAL		98,443	98,443	93,305	94,591	0	3,852	0	3,852	0	98,443	0	0	0	3,067	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	09/15/2012	PAID ON PRINCIPAL		137,142	137,142	133,842	135,515	0	1,627	0	1,627	0	137,142	0	0	0	3,628	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	09/15/2012	PAID ON PRINCIPAL		45,018	45,018	43,935	44,449	0	569	0	569	0	45,018	0	0	0	1,199	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	09/15/2012	PAID ON PRINCIPAL		37,557	37,557	37,851	37,741	0	(184)	0	(184)	0	37,557	0	0	0	1,232	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	09/15/2012	PAID ON PRINCIPAL		4,172	4,172	4,252	4,297	0	(125)	0	(125)	0	4,172	0	0	0	166	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	09/15/2012	PAID ON PRINCIPAL		13,202	13,202	13,429	13,311	0	(109)	0	(109)	0	13,202	0	0	0	438	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	09/15/2012	PAID ON PRINCIPAL		211,943	211,943	215,586	213,619	0	(1,676)	0	(1,676)	0	211,943	0	0	0	7,219	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	09/15/2012	PAID ON PRINCIPAL		11,674	11,674	11,875	11,770	0	(96)	0	(96)	0	11,674	0	0	0	389	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	09/15/2012	PAID ON PRINCIPAL		92,253	92,253	93,565	92,802	0	(549)	0	(549)	0	92,253	0	0	0	3,082	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	09/15/2012	PAID ON PRINCIPAL		197,846	197,846	202,312	202,172	0	(4,326)	0	(4,326)	0	197,846	0	0	0	8,060	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	09/15/2012	PAID ON PRINCIPAL		332,274	332,274	338,002	335,498	0	(3,224)	0	(3,224)	0	332,274	0	0	0	10,930	05/15/2033	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36200E CQ 2	GNMA PASS TH #598679	5.500	09/15/2012	PAID ON PRINCIPAL		31,913	31,913	32,689	32,535	0	(622)	0	(622)	0	31,913	0	0	0	1,170	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	09/15/2012	PAID ON PRINCIPAL		87,938	87,938	88,010	87,934	0	4	0	4	0	87,938	0	0	0	2,921	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	09/15/2012	PAID ON PRINCIPAL		78,641	78,641	83,194	82,366	0	(3,725)	0	(3,725)	0	78,641	0	0	0	2,427	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	09/15/2012	PAID ON PRINCIPAL		246,568	246,568	248,455	247,777	0	(1,209)	0	(1,209)	0	246,568	0	0	0	8,219	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	09/15/2012	PAID ON PRINCIPAL		265,826	265,826	245,310	250,314	0	15,512	0	15,512	0	265,826	0	0	0	8,255	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	09/15/2012	PAID ON PRINCIPAL		313,103	313,103	314,424	313,952	0	(849)	0	(849)	0	313,103	0	0	0	9,540	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	09/15/2012	PAID ON PRINCIPAL		10,514	10,514	10,304	10,397	0	117	0	117	0	10,514	0	0	0	316	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	09/15/2012	PAID ON PRINCIPAL		190,742	190,742	186,033	188,153	0	2,588	0	2,588	0	190,742	0	0	0	5,065	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	09/15/2012	PAID ON PRINCIPAL		577,155	577,155	577,624	576,943	0	212	0	212	0	577,155	0	0	0	17,295	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	09/15/2012	PAID ON PRINCIPAL		257,798	257,798	256,348	256,612	0	1,186	0	1,186	0	257,798	0	0	0	7,697	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	09/15/2012	PAID ON PRINCIPAL		264,551	264,551	250,197	253,630	0	10,921	0	10,921	0	264,551	0	0	0	8,032	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	09/15/2012	PAID ON PRINCIPAL		89,113	89,113	83,911	85,050	0	4,063	0	4,063	0	89,113	0	0	0	2,728	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	09/15/2012	PAID ON PRINCIPAL		24,791	24,791	23,478	23,828	0	963	0	963	0	24,791	0	0	0	745	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	09/15/2012	PAID ON PRINCIPAL		271,634	271,634	268,366	269,042	0	2,592	0	2,592	0	271,634	0	0	0	9,263	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	09/15/2012	PAID ON PRINCIPAL		154,100	154,100	154,822	154,325	0	(225)	0	(225)	0	154,100	0	0	0	4,837	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	09/15/2012	PAID ON PRINCIPAL		79,926	79,926	78,926	79,402	0	524	0	524	0	79,926	0	0	0	2,302	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	09/15/2012	PAID ON PRINCIPAL		63,034	63,034	63,398	63,254	0	(221)	0	(221)	0	63,034	0	0	0	2,029	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	09/15/2012	PAID ON PRINCIPAL		105,340	105,340	105,834	105,565	0	(225)	0	(225)	0	105,340	0	0	0	3,230	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	09/15/2012	PAID ON PRINCIPAL		132,571	132,571	131,826	132,099	0	472	0	472	0	132,571	0	0	0	4,126	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	09/15/2012	PAID ON PRINCIPAL		13,609	13,609	14,397	14,145	0	(536)	0	(536)	0	13,609	0	0	0	409	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	09/15/2012	PAID ON PRINCIPAL		24,852	24,852	26,291	25,828	0	(976)	0	(976)	0	24,852	0	0	0	745	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	09/15/2012	PAID ON PRINCIPAL		144,393	144,393	152,753	150,532	0	(6,139)	0	(6,139)	0	144,393	0	0	0	4,531	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	09/15/2012	PAID ON PRINCIPAL		85,395	85,395	86,035	85,782	0	(387)	0	(387)	0	85,395	0	0	0	2,689	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	09/15/2012	PAID ON PRINCIPAL		164,739	164,739	165,974	165,607	0	(869)	0	(869)	0	164,739	0	0	0	4,941	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	09/15/2012	PAID ON PRINCIPAL		112,330	112,330	110,925	111,561	0	768	0	768	0	112,330	0	0	0	3,259	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	09/15/2012	PAID ON PRINCIPAL		105,133	105,133	105,740	105,517	0	(384)	0	(384)	0	105,133	0	0	0	3,367	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	09/15/2012	PAID ON PRINCIPAL		452,910	452,910	418,588	427,154	0	25,756	0	25,756	0	452,910	0	0	0	13,739	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	09/15/2012	PAID ON PRINCIPAL		108,750	108,750	102,972	104,601	0	4,148	0	4,148	0	108,750	0	0	0	3,289	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	09/15/2012	PAID ON PRINCIPAL		300,317	300,317	280,838	284,317	0	16,001	0	16,001	0	300,317	0	0	0	9,021	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	09/15/2012	PAID ON PRINCIPAL		96,888	96,888	91,597	92,983	0	3,905	0	3,905	0	96,888	0	0	0	2,940	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	09/15/2012	PAID ON PRINCIPAL		7,386	7,386	6,831	6,984	0	403	0	403	0	7,386	0	0	0	222	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	09/15/2012	PAID ON PRINCIPAL		54,703	54,703	53,609	54,122	0	581	0	581	0	54,703	0	0	0	1,649	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477	4.500	09/15/2012	PAID ON PRINCIPAL		22,495	22,495	21,357	21,657	0	839	0	839	0	22,495	0	0	0	674	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	09/15/2012	PAID ON PRINCIPAL		273,652	273,652	259,799	263,957	0	9,695	0	9,695	0	273,652	0	0	0	7,600	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670	4.500	09/15/2012	PAID ON PRINCIPAL		9,298	9,298	8,804	8,935	0	363	0	363	0	9,298	0	0	0	279	09/15/2033	1

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36290X 4B 3	GNMA PASS TH #621018 4.500		09/15/2012	PAID ON PRINCIPAL		161,772	161,772	162,985	162,227	0	(455)	0	(455)	0	161,772	0	0	0	4,849	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		09/15/2012	PAID ON PRINCIPAL		103,518	103,518	104,262	103,807	0	(289)	0	(289)	0	103,518	0	0	0	3,156	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		09/15/2012	PAID ON PRINCIPAL		1,327,649	1,327,649	1,349,342	1,340,913	0	(13,264)	0	(13,264)	0	1,327,649	0	0	0	40,962	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		09/15/2012	PAID ON PRINCIPAL		90,001	90,001	91,472	90,831	0	(830)	0	(830)	0	90,001	0	0	0	3,319	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		09/15/2012	PAID ON PRINCIPAL		6,295	6,295	6,220	6,246	0	49	0	49	0	6,295	0	0	0	211	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		09/15/2012	PAID ON PRINCIPAL		479,907	479,907	487,749	485,216	0	(5,309)	0	(5,309)	0	479,907	0	0	0	15,562	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		09/15/2012	PAID ON PRINCIPAL		802,930	802,930	793,644	795,871	0	7,058	0	7,058	0	802,930	0	0	0	25,461	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		09/15/2012	PAID ON PRINCIPAL		433,110	433,110	428,101	429,716	0	3,395	0	3,395	0	433,110	0	0	0	15,741	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		09/15/2012	PAID ON PRINCIPAL		552,073	552,073	576,313	576,313	0	(24,239)	0	(24,239)	0	552,073	0	0	0	10,551	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		09/15/2012	PAID ON PRINCIPAL		347,302	347,302	362,551	362,551	0	(15,249)	0	(15,249)	0	347,302	0	0	0	7,434	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		09/15/2012	PAID ON PRINCIPAL		219,389	219,389	229,022	229,022	0	(9,633)	0	(9,633)	0	219,389	0	0	0	5,051	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		09/15/2012	PAID ON PRINCIPAL		464,890	464,890	485,302	485,302	0	(20,412)	0	(20,412)	0	464,890	0	0	0	9,613	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		09/15/2012	PAID ON PRINCIPAL		466,219	466,219	486,689	486,689	0	(20,470)	0	(20,470)	0	466,219	0	0	0	10,800	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		09/15/2012	PAID ON PRINCIPAL		2,158	2,158	2,212	2,251	0	(93)	0	(93)	0	2,158	0	0	0	110	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		09/15/2012	PAID ON PRINCIPAL		5,250	5,250	5,380	5,501	0	(251)	0	(251)	0	5,250	0	0	0	245	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		09/15/2012	PAID ON PRINCIPAL		150,532	150,532	146,909	148,445	0	2,087	0	2,087	0	150,532	0	0	0	3,935	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		09/15/2012	PAID ON PRINCIPAL		47,747	47,747	52,095	52,383	0	(4,637)	0	(4,637)	0	47,747	0	0	0	2,594	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		09/15/2012	PAID ON PRINCIPAL		113,551	113,551	122,916	122,044	0	(8,493)	0	(8,493)	0	113,551	0	0	0	6,133	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		09/15/2012	PAID ON PRINCIPAL		136,609	136,609	144,085	142,819	0	(6,210)	0	(6,210)	0	136,609	0	0	0	6,048	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		09/15/2012	PAID ON PRINCIPAL		627,829	627,829	661,035	661,515	0	(33,686)	0	(33,686)	0	627,829	0	0	0	28,104	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		09/15/2012	PAID ON PRINCIPAL		61,742	61,742	66,140	66,367	0	(4,626)	0	(4,626)	0	61,742	0	0	0	3,010	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		09/15/2012	PAID ON PRINCIPAL		91,124	91,124	97,599	97,990	0	(6,866)	0	(6,866)	0	91,124	0	0	0	4,713	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		09/15/2012	PAID ON PRINCIPAL		100,102	100,102	107,242	107,879	0	(7,777)	0	(7,777)	0	100,102	0	0	0	4,950	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		09/15/2012	PAID ON PRINCIPAL		929,732	929,732	915,016	918,892	0	10,840	0	10,840	0	929,732	0	0	0	31,868	04/15/2035	1
38374L VC 2	GNR 2005-44 VA CMO 5.500		09/20/2012	PAID ON PRINCIPAL		1,835,375	1,835,375	1,850,645	1,833,283	0	2,092	0	2,092	0	1,835,375	0	0	0	67,582	05/20/2033	1
36225C PC 4	G2 (ARM) #80418 2.000		09/20/2012	PAID ON PRINCIPAL		1,088	1,088	1,091	1,074	0	15	0	15	0	1,088	0	0	0	17	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 1.625		09/20/2012	PAID ON PRINCIPAL		3,399	3,399	3,407	3,353	0	47	0	47	0	3,399	0	0	0	38	10/20/2026	1
36230S DW 1	G2 757317 4.317		09/20/2012	PAID ON PRINCIPAL		112,221	112,221	115,283	114,935	0	(2,715)	0	(2,715)	0	112,221	0	0	0	3,183	02/20/2061	1
911760 PZ 3	VENDE 2001-1 2K CMO 7.000		09/15/2012	PAID ON PRINCIPAL		560,569	560,569	566,573	559,176	0	1,393	0	1,393	0	560,569	0	0	0	26,913	10/15/2015	1
38374B BE 2	GNR 2003-49 B (PROJECT) 4.543		09/16/2012	PAID ON PRINCIPAL		80,950	80,950	80,943	80,826	0	124	0	124	0	80,950	0	0	0	2,453	03/16/2029	1
38373M LZ 1	GNR 2004-78 C (PROJECT) 4.658		09/16/2012	PAID ON PRINCIPAL		695,857	695,857	694,797	694,544	0	1,314	0	1,314	0	695,857	0	0	0	21,446	04/16/2029	1
83162C TV 5	SBAP 2011-20B 1 4.220		08/01/2012	PAID ON PRINCIPAL		392,988	392,988	392,988	392,815	0	173	0	173	0	392,988	0	0	0	16,645	02/01/2031	1
83162C UR 2	SBAP 2012-20C 1 2.510		09/01/2012	PAID ON PRINCIPAL		365,021	365,021	365,021	365,021	0	0	0	0	0	365,021	0	0	0	4,250	03/01/2032	1
831641 DK 8	SBIC 2002-P10B 1 5.199		08/10/2012	MATURED		730,855	730,855	730,855	727,181	0	3,674	0	3,674	0	730,855	0	0	0	28,524	08/10/2012	1
0599999	Total - Bonds - U.S. Government					75,263,130	75,263,130	73,684,387	75,045,578	0	217,395	0	217,395	0	75,262,973	0	157	157	3,062,616	XXX...	XXX...

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Bonds - All Other Government

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.							
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C..	09/16/2012	REDEEMED		556,050	556,050	558,170	556,916	0	(65)	0	(65)	0	556,851	0	(801)	(801)	32,974	09/16/2016	1FE
135087 YX 6	CANADA TREASURY BONDS 2.000	C..	09/01/2012	MATURED		4,000,000	4,000,000	4,011,260	4,002,861	0	(2,861)	0	(2,861)	0	4,000,000	0	0	0	80,000	09/01/2012	1FE
135087 ZN 7	CANADA TREASURY BONDS 2.000	C..	08/20/2012	VARIOUS		13,184,650	13,000,000	13,217,520	13,217,520	0	(14,070)	0	(14,070)	0	13,203,450	0	(18,800)	(18,800)	111,342	03/01/2014	1FE
135087 ZQ 0	CANADA TREASURY BONDS 2.750	C..	08/23/2012	TD SECURITIES		2,111,880	2,000,000	2,127,660	2,127,660	0	(5,491)	0	(5,491)	0	2,122,169	0	(10,289)	(10,289)	27,123	09/01/2016	1FE
97373C KS 6	WINDSOR (CITY OF) 5.625	C..	08/15/2012	MATURED		4,750,000	4,750,000	4,715,800	4,746,723	0	3,278	0	3,278	0	4,750,000	0	0	0	267,188	08/15/2012	1FE
D20659 WQ 3	BUNDESCHATZANW (EUR) .750	D..	09/14/2012	MATURED		1,310,000	1,310,000	1,404,738	1,288,380	0	7,632	0	7,632	125,117	1,421,129	(111,129)	0	(111,129)	9,825	09/14/2012	1FE
1099999.	Total - Bonds - All Other Government					25,912,580	25,616,050	26,035,148	25,940,059	0	(11,579)	0	(11,579)	125,117	26,053,598	(111,129)	(29,889)	(141,018)	528,452	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130625 AD 8	CALIFORNIA GO WATER RE 4.000		07/01/2012	MATURED		2,000,000	2,000,000	1,999,940	2,000,000	0	0	0	0	2,000,000	0	0	0	0	80,000	07/01/2012	1FE
882721 EW 9	TEXAS GO WATER FINANCI 4.300		08/01/2012	MATURED		545,000	545,000	545,000	545,000	0	0	0	0	545,000	0	0	0	0	23,435	08/01/2012	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,545,000	2,545,000	2,544,940	2,545,000	0	0	0	0	2,545,000	0	0	0	0	103,435	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
084203 RV 2	BERKELEY CO SCH DIST G 5.000		07/15/2012	REDEEMED		5,000,000	5,000,000	4,928,200	4,993,050	0	6,950	0	6,950	0	5,000,000	0	0	0	250,000	01/15/2021	1FE
231237 YQ 5	CUPERTINO USD GO REF S 3.000		08/01/2012	MATURED		1,370,000	1,370,000	1,403,784	1,385,837	0	(15,837)	0	(15,837)	0	1,370,000	0	0	0	41,100	08/01/2012	1FE
515300 LE 9	LANE CO SD #4J (EUGENE) 5.000		07/01/2012	REDEEMED		3,620,000	3,620,000	3,906,342	3,637,629	0	(17,629)	0	(17,629)	0	3,620,000	0	0	0	181,000	07/01/2014	1FE
731197 PM 5	POLK CO GO (TAXABLE) S 5.100		08/10/2012	REDEEMED		4,080,000	4,080,000	4,064,986	4,074,737	0	694	0	694	0	4,075,430	0	4,570	4,570	143,922	06/01/2015	1FE
815626 FK 7	SEDGWICK CO USD #259 G 5.000		09/01/2012	MATURED		1,700,000	1,700,000	1,882,801	1,719,108	0	(19,108)	0	(19,108)	0	1,700,000	0	0	0	85,000	09/01/2012	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					15,770,000	15,770,000	16,186,113	15,810,361	0	(44,931)	0	(44,931)	0	15,765,430	0	4,570	4,570	701,022	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
107191 BJ 6	BRENT UTIL BD WAT & SE 7.500		09/01/2012	MATURED		50,000	50,000	50,917	50,038	0	(38)	0	(38)	0	50,000	0	0	0	3,750	09/01/2012	1
109467 AP 5	BRIGHTON TWSP SEW AUTH 6.300		09/01/2012	PAID ON PRINCIPAL		175,000	175,000	175,000	175,000	0	0	0	0	175,000	0	0	0	0	11,025	09/01/2017	1
196797 XJ 8	COLORADO WTR RES PWR D 5.750		09/01/2012	PAID ON PRINCIPAL		160,000	160,000	160,000	160,000	0	0	0	0	160,000	0	0	0	0	9,200	09/01/2015	1FE
67109P AA 1	COOK & DUPAGE COS (OAK) 8.000		08/01/2012	PAID ON PRINCIPAL		25,000	25,000	0	0	0	25,000	0	25,000	0	25,000	0	0	0	2,005	02/01/2023	5*
251255 SP 1	DETROIT WATER SUPPLY S 6.250		07/01/2012	MATURED		1,225,000	1,225,000	1,307,871	1,226,531	0	(1,531)	0	(1,531)	0	1,225,000	0	0	0	76,563	07/01/2012	1
273793 CN 7	EAST MUSKINGUM WTR AUT 6.375		07/01/2012	MATURED		90,000	90,000	90,000	90,000	0	0	0	0	90,000	0	0	0	0	5,738	07/01/2012	1
273793 EA 3	EAST MUSKINGUM WTR AUT 6.500		07/01/2012	MATURED		95,000	95,000	95,000	95,000	0	0	0	0	95,000	0	0	0	0	6,175	07/01/2012	1
392056 FS 1	GREATER KY HSG ASSIST 6.100		07/01/2012	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	0	305	01/01/2024	2FE
442348 PB 8	HOUSTON AIRPORT SYSTEM 6.750		07/01/2012	MATURED		600,000	600,000	617,850	600,000	0	0	0	0	600,000	0	0	0	0	40,500	07/01/2012	1
454797 KJ 9	INDIANA HLTH FAC (METH) 5.750		09/01/2012	PAID ON PRINCIPAL		80,000	80,000	80,400	80,000	0	0	0	0	80,000	0	0	0	0	4,600	09/01/2015	1
45884A PT 4	INTERMOUNTAIN PWR AGY 6.150		07/01/2012	PAID ON PRINCIPAL		1,425,000	1,425,000	1,377,348	1,414,754	0	10,246	0	10,246	0	1,425,000	0	0	0	87,638	07/01/2014	1FE
497766 AV 7	KISKI VALLEY WATER PCR 6.125		07/01/2012	PAID ON PRINCIPAL		70,000	70,000	68,361	69,841	0	159	0	159	0	70,000	0	0	0	4,288	07/01/2013	1
576047 NY 6	MASSACHUSETTS WATER PO 5.450		08/01/2012	PAID ON PRINCIPAL		185,000	185,000	183,901	184,876	0	124	0	124	0	185,000	0	0	0	10,083	02/01/2013	1
576047 RZ 9	MASSACHUSETTS WATER PO 5.450		08/01/2012	PAID ON PRINCIPAL		30,000	30,000	29,822	29,980	0	20	0	20	0	30,000	0	0	0	1,635	02/01/2013	1FE
659009 LP 7	ND ST UNIV AGRIC & APP 6.250		09/01/2012	MATURED		65,000	65,000	66,400	65,000	0	0	0	0	65,000	0	0	0	0	4,063	09/01/2012	1
64985W CV 4	NEW YORK ENV FAC CLEAN 5.000		07/02/2012	REDEEMED		4,515,000	4,515,000	5,042,442	4,543,761	0	(27,000)	0	(27,000)	0	4,516,761	0	(1,761)	(1,761)	123,535	06/15/2013	1FE
79061B CA 1	ST JOSEPH CO HOSP S99 5.450		08/30/2012	PAID ON PRINCIPAL		9,112	9,112	829	0	829	8,283	0	9,112	0	9,112	0	0	0	24	02/15/2012	6*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92817F E4	4 VIRGINIA PUBLIC SCHOOL 4.250.....		08/01/2012	MATURED.....		6,050,000	6,050,000	6,369,319	6,072,143	0	(22,143)	0	(22,143)	0	6,050,000	0	0	0	257,125	08/01/2012	1FE.....
939783 KT	2 WASHINGTON HSG (DIST 1 5.200.....		07/01/2012	PAID ON PRINCIPAL.....		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,860	07/01/2018	1FE.....
956848 BV	6 WEST WHITELAND MUN AUT 6.400.....		09/15/2012	PAID ON PRINCIPAL.....		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	12,480	09/15/2013	1.....
31349G 5Z	8 FH (ARM) #755364 2.204.....		08/15/2012	PAID ON PRINCIPAL.....		2,067	2,067	2,083	2,047	0	19	0	19	0	2,067	0	0	0	29	01/01/2029	1.....
31349G 5Z	8 FH (ARM) #755364 2.205.....		09/15/2012	PAID ON PRINCIPAL.....		1,037	1,037	1,045	1,027	0	10	0	10	0	1,037	0	0	0	17	01/01/2029	1.....
31349S KR	3 FH (3/1 ARM) #781204 2.355.....		09/15/2012	PAID ON PRINCIPAL.....		5,472	5,472	5,465	5,386	0	86	0	86	0	5,472	0	0	0	87	02/01/2034	1.....
31295N AQ	1 FH (5/1 ARM) #789015 2.355.....		09/15/2012	PAID ON PRINCIPAL.....		25,637	25,637	25,723	25,211	0	426	0	426	0	25,637	0	0	0	461	02/01/2032	1.....
31292G PC	4 FHLMC GOLD PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		2,107	2,107	2,074	2,077	0	30	0	30	0	2,107	0	0	0	113	09/15/2025	1.....
31292G 6K	7 FHLMC GOLD PASSTHRU 7.000.....		09/15/2012	PAID ON PRINCIPAL.....		1,719	1,719	1,697	1,695	0	24	0	24	0	1,719	0	0	0	83	10/15/2029	1.....
31335G LZ	6 FHLMC GOLD PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		4,700	4,700	4,627	4,634	0	67	0	67	0	4,700	0	0	0	236	09/15/2025	1.....
31335G NC	5 FHLMC GOLD PASSTHRU 6.500.....		09/15/2012	PAID ON PRINCIPAL.....		5,983	5,983	5,587	5,728	0	255	0	255	0	5,983	0	0	0	267	04/15/2026	1.....
3128FA BK	2 FHLMC GOLD PASSTHRU 6.500.....		09/15/2012	PAID ON PRINCIPAL.....		282	282	263	274	0	8	0	8	0	282	0	0	0	12	04/15/2026	1.....
31294M GB	1 FHLMC GOLD PASSTHRU 3.500.....		09/15/2012	PAID ON PRINCIPAL.....		739,586	739,586	743,168	742,953	0	(3,367)	0	(3,367)	0	739,586	0	0	0	17,572	05/25/2026	1.....
3128GW SZ	2 FHLMC GOLD PASSTHRU 5.000.....		09/15/2012	PAID ON PRINCIPAL.....		120,741	120,741	121,364	121,029	0	(288)	0	(288)	0	120,741	0	0	0	4,180	11/15/2017	1.....
3128GW US	5 FHLMC GOLD PASSTHRU 5.000.....		09/15/2012	PAID ON PRINCIPAL.....		39,565	39,565	39,590	39,560	0	5	0	5	0	39,565	0	0	0	1,308	11/15/2017	1.....
3128CU GZ	3 FHLMC GOLD PASSTHRU 6.500.....		09/15/2012	PAID ON PRINCIPAL.....		29,378	29,378	30,519	30,861	0	(1,483)	0	(1,483)	0	29,378	0	0	0	1,269	04/15/2022	1.....
3132GR LV	1 FHLMC GOLD PASSTHRU PO 3.500.....		09/15/2012	PAID ON PRINCIPAL.....		221,042	221,042	226,603	226,603	0	(5,561)	0	(5,561)	0	221,042	0	0	0	2,693	02/15/2042	1.....
3132GS LQ	0 FHLMC GOLD PASSTHRU PO 3.500.....		09/15/2012	PAID ON PRINCIPAL.....		231,902	231,902	237,808	237,808	0	(5,906)	0	(5,906)	0	231,902	0	0	0	3,166	03/15/2042	1.....
31345F XK	6 FHLMC 75 DAY PASSTHRU 7.500.....		09/15/2012	PAID ON PRINCIPAL.....		310	310	307	307	0	3	0	3	0	310	0	0	0	15	08/15/2018	1.....
3133T5 LL	5 FHR 1727 I CMO 6.500.....		09/15/2012	PAID ON PRINCIPAL.....		304,574	304,574	303,860	303,827	0	747	0	747	0	304,574	0	0	0	13,414	05/15/2024	1.....
3133TB JR	2 FHR 1998 PE CMO 7.500.....		09/25/2012	PAID ON PRINCIPAL.....		9,803	9,803	10,170	9,776	0	27	0	27	0	9,803	0	0	0	465	10/17/2027	1.....
31393J NM	6 FHR 2557 OH CMO 5.500.....		07/15/2012	PAID ON PRINCIPAL.....		283,241	283,241	288,817	282,923	0	319	0	319	0	283,241	0	0	0	9,087	06/15/2031	1.....
31395U KS	9 FHR 2978 LX CMO 4.500.....		09/15/2012	PAID ON PRINCIPAL.....		135,619	135,619	141,891	137,388	0	(1,770)	0	(1,770)	0	135,619	0	0	0	4,039	12/15/2018	1.....
31385S B4	9 FN (ARM) #550959 2.787.....		08/25/2012	PAID ON PRINCIPAL.....		4,454	4,454	4,525	4,406	0	48	0	48	0	4,454	0	0	0	78	08/01/2029	1.....
31385S B4	9 FN (ARM) #550959 2.797.....		09/25/2012	PAID ON PRINCIPAL.....		2,278	2,278	2,314	2,253	0	25	0	25	0	2,278	0	0	0	48	08/01/2029	1.....
31379X VF	9 FN (10/1 ARM #432714 2.088.....		09/25/2012	PAID ON PRINCIPAL.....		6,596	6,596	6,697	6,504	0	92	0	92	0	6,596	0	0	0	103	12/01/2027	1.....
31402Q 5N	7 FN (10/1 ARM #735353 5.249.....		09/25/2012	PAID ON PRINCIPAL.....		359,965	359,965	380,289	378,417	0	(18,452)	0	(18,452)	0	359,965	0	0	0	12,610	03/25/2035	1.....
31402Q 5N	7 FN (10/1 ARM #735353 5.251.....		07/25/2012	PAID ON PRINCIPAL.....		3,526	3,526	3,725	3,707	0	(181)	0	(181)	0	3,526	0	0	0	108	03/25/2035	1.....
31405T ZC	9 FN (10/1 ARM #799139 5.205.....		09/25/2012	PAID ON PRINCIPAL.....		451	451	453	450	0	0	0	0	0	451	0	0	0	15	04/01/2035	1.....
31402D GG	9 FN (3/1 ARM) #725699 2.745.....		07/25/2012	PAID ON PRINCIPAL.....		1,541	1,541	1,547	1,523	0	18	0	18	0	1,541	0	0	0	22	08/01/2034	1.....
31402D GG	9 FN (3/1 ARM) #725699 2.784.....		09/25/2012	PAID ON PRINCIPAL.....		2,839	2,839	2,851	2,806	0	32	0	32	0	2,839	0	0	0	51	08/01/2034	1.....
31404M BN	7 FN (3/1 ARM) #772345 1.994.....		09/25/2012	PAID ON PRINCIPAL.....		31,098	31,098	31,117	30,673	0	425	0	425	0	31,098	0	0	0	420	03/01/2034	1.....
31405N 4F	9 FN (3/1 ARM) #794722 2.440.....		08/25/2012	PAID ON PRINCIPAL.....		5,567	5,567	5,522	5,458	0	109	0	109	0	5,567	0	0	0	91	10/01/2034	1.....
31405N 4F	9 FN (3/1 ARM) #794722 2.441.....		07/25/2012	PAID ON PRINCIPAL.....		1,658	1,658	1,644	1,625	0	32	0	32	0	1,658	0	0	0	24	10/01/2034	1.....
31405N 4F	9 FN (3/1 ARM) #794722 2.531.....		09/25/2012	PAID ON PRINCIPAL.....		3,576	3,576	3,547	3,507	0	70	0	70	0	3,576	0	0	0	66	10/01/2034	1.....
31385H 6B	3 FN (5/1 ARM) #545466 2.398.....		08/25/2012	PAID ON PRINCIPAL.....		61,051	61,051	61,413	60,204	0	846	0	846	0	61,051	0	0	0	794	01/01/2032	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 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.							
31385H 6B 3	FN (5/1 ARM) #545466 2.399		09/25/2012	PAID ON PRINCIPAL		211	211	213	209	0	3	0	3	0	211	0	0	0	4	01/01/2032	1
31389D WA 5	FN (5/1 ARM) #622667 2.125		09/25/2012	PAID ON PRINCIPAL		5,357	5,357	5,383	5,301	0	57	0	57	0	5,357	0	0	0	76	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2012	PAID ON PRINCIPAL		16,859	16,859	17,407	17,285	0	(426)	0	(426)	0	16,859	0	0	0	753	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		09/19/2012	PAID ON PRINCIPAL		9,356	9,356	9,739	9,708	0	(352)	0	(352)	0	9,356	0	0	0	471	09/19/2025	1
31360M 4P 2	FNMA PASS TH #10730 13.500		09/25/2012	PAID ON PRINCIPAL		282	282	295	290	0	(7)	0	(7)	0	282	0	0	0	25	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		09/25/2012	PAID ON PRINCIPAL		3,633	3,633	3,486	3,519	0	114	0	114	0	3,633	0	0	0	163	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		09/25/2012	PAID ON PRINCIPAL		2,984	2,984	2,862	2,891	0	93	0	93	0	2,984	0	0	0	140	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		09/25/2012	PAID ON PRINCIPAL		91,517	91,517	91,496	91,396	0	121	0	121	0	91,517	0	0	0	3,384	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		09/25/2012	PAID ON PRINCIPAL		28,185	28,185	27,524	27,540	0	644	0	644	0	28,185	0	0	0	1,037	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		09/25/2012	PAID ON PRINCIPAL		2,402	2,402	2,363	2,374	0	28	0	28	0	2,402	0	0	0	120	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		09/25/2012	PAID ON PRINCIPAL		3,164	3,164	3,035	3,062	0	101	0	101	0	3,164	0	0	0	156	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		09/25/2012	PAID ON PRINCIPAL		863	863	828	835	0	28	0	28	0	863	0	0	0	40	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		09/25/2012	PAID ON PRINCIPAL		2,464	2,464	2,493	2,486	0	(23)	0	(23)	0	2,464	0	0	0	115	03/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		09/25/2012	PAID ON PRINCIPAL		417	417	410	410	0	7	0	7	0	417	0	0	0	20	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		09/25/2012	PAID ON PRINCIPAL		387	387	393	396	0	(9)	0	(9)	0	387	0	0	0	18	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		09/25/2012	PAID ON PRINCIPAL		25,148	25,148	25,637	25,482	0	(334)	0	(334)	0	25,148	0	0	0	924	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		09/25/2012	PAID ON PRINCIPAL		65,209	65,209	65,474	65,383	0	(174)	0	(174)	0	65,209	0	0	0	2,514	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		09/25/2012	PAID ON PRINCIPAL		1,432,161	1,432,161	1,368,833	1,390,837	0	41,324	0	41,324	0	1,432,161	0	0	0	49,105	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		09/25/2012	PAID ON PRINCIPAL		145,164	145,164	144,614	144,617	0	547	0	547	0	145,164	0	0	0	5,661	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		09/25/2012	PAID ON PRINCIPAL		261,557	261,557	268,301	269,905	0	(8,348)	0	(8,348)	0	261,557	0	0	0	10,387	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		09/25/2012	PAID ON PRINCIPAL		93,463	93,463	94,412	94,013	0	(550)	0	(550)	0	93,463	0	0	0	3,245	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		09/25/2012	PAID ON PRINCIPAL		1,120,814	1,120,814	1,167,070	1,164,307	0	(43,492)	0	(43,492)	0	1,120,814	0	0	0	37,510	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		09/25/2012	PAID ON PRINCIPAL		76,417	76,417	77,358	77,130	0	(713)	0	(713)	0	76,417	0	0	0	2,936	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		09/25/2012	PAID ON PRINCIPAL		38,932	38,932	38,707	38,727	0	205	0	205	0	38,932	0	0	0	1,408	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		09/25/2012	PAID ON PRINCIPAL		76,121	76,121	74,857	75,173	0	948	0	948	0	76,121	0	0	0	2,972	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		09/25/2012	PAID ON PRINCIPAL		10,600	10,600	10,611	10,617	0	(18)	0	(18)	0	10,600	0	0	0	428	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		09/25/2012	PAID ON PRINCIPAL		73,596	73,596	73,964	73,876	0	(280)	0	(280)	0	73,596	0	0	0	2,991	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		09/25/2012	PAID ON PRINCIPAL		79,125	79,125	78,099	78,241	0	883	0	883	0	79,125	0	0	0	2,895	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		09/25/2012	PAID ON PRINCIPAL		25,671	25,671	25,118	25,175	0	496	0	496	0	25,671	0	0	0	927	06/25/2037	1
31392I DF 2	FNR 2001-55 PC CMO 6.500		09/25/2012	PAID ON PRINCIPAL		38,460	38,460	38,820	38,832	0	(372)	0	(372)	0	38,460	0	0	0	1,760	10/25/2031	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		225,248	225,248	217,128	219,079	0	6,168	0	6,168	0	225,248	0	0	0	9,162	02/25/2042	1
3133TL 4S 4	FSPC T-017 A5 7.160		09/25/2012	PAID ON PRINCIPAL		54,303	54,303	54,295	54,143	0	160	0	160	0	54,303	0	0	0	2,581	07/25/2029	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		09/25/2012	PAID ON PRINCIPAL		53,064	53,064	52,742	52,754	0	310	0	310	0	53,064	0	0	0	2,379	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		09/25/2012	PAID ON PRINCIPAL		56,418	56,418	56,338	56,340	0	78	0	78	0	56,418	0	0	0	2,467	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		09/25/2012	PAID ON PRINCIPAL		19,427	19,427	20,562	21,292	0	(1,865)	0	(1,865)	0	19,427	0	0	0	857	04/25/2033	1
319999	Total - Bonds - U.S. Special Revenue & Assessment					21,892,452	21,892,452	22,789,633	21,938,195	829	(44,810)	0	(43,981)	0	21,894,213	0	(1,761)	(1,761)	886,168	XXX	XXX

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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

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Bonds - Industrial and Miscellaneous

01877K	AB	9	07/02/2012	PAID ON PRINCIPAL		28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	0	1,999	12/31/2019	2FE
01877K	AD	5	07/02/2012	PAID ON PRINCIPAL		53,400	53,400	51,490	51,969	0	1,431	0	1,431	0	53,400	0	0	0	2,452	12/31/2025	2FE
03073E	AD	7	09/15/2012	MATURED		590,000	590,000	599,452	591,566	0	(1,566)	0	(1,566)	0	590,000	0	0	0	33,188	09/15/2012	1FE
575800	AE	7	09/17/2012	PAID ON PRINCIPAL		281,959	281,959	281,883	281,918	0	41	0	41	0	281,959	0	0	0	12,406	03/15/2015	1FE
12189P	AM	4	07/16/2012	PAID ON PRINCIPAL		105,273	105,273	106,333	105,919	0	(646)	0	(646)	0	105,273	0	0	0	5,413	01/15/2021	1FE
05577@	AG	5	08/27/2012	PAID ON PRINCIPAL		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	3,043	02/26/2021	1
05577@	AH	3	08/27/2012	PAID ON PRINCIPAL		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	2,928	02/26/2021	1
05577@	AJ	9	08/27/2012	PAID ON PRINCIPAL		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	913	02/26/2021	1
05577@	AK	6	08/27/2012	PAID ON PRINCIPAL		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	921	02/26/2021	1
05577@	AM	2	08/27/2012	PAID ON PRINCIPAL		5,835	5,835	5,835	5,835	0	0	0	0	0	5,835	0	0	0	382	02/26/2021	1
15189X	AJ	7	08/27/2012	REDEEMED		1,640,955	1,500,000	1,499,670	1,499,740	0	198	0	198	0	1,499,938	0	141,017	141,017	103,833	03/01/2014	1FE
165167	BY	2	09/12/2012	MORGAN STANLEY		1,578,750	1,500,000	1,473,990	1,492,987	0	2,930	0	2,930	0	1,495,917	0	82,833	82,833	134,073	07/15/2013	3FE
12542R	A#	7	09/21/2012	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,500	09/21/2014	2
209111	DZ	3	07/01/2012	MATURED		5,000,000	5,000,000	5,394,620	5,028,795	0	(28,795)	0	(28,795)	0	5,000,000	0	0	0	281,250	07/01/2012	1FE
22025Y	AJ	9	08/27/2012	REDEEMED		28,000	28,000	28,350	28,001	0	(1)	0	(1)	0	28,000	0	0	0	2,032	01/31/2014	3FE
126650	AW	0	09/10/2012	PAID ON PRINCIPAL		29,981	29,981	30,310	30,402	0	(420)	0	(420)	0	29,981	0	0	0	1,059	01/11/2027	2FE
126659	AA	9	09/10/2012	PAID ON PRINCIPAL		20,659	20,659	20,659	20,659	0	0	0	0	0	20,659	0	0	0	1,151	07/10/2031	2FE
242370	AA	2	08/03/2012	JEFFERIES & CO INC		1,035,000	1,000,000	996,040	991,100	6,760	187	0	6,947	0	998,047	0	36,953	36,953	48,028	06/01/2016	4FE
250847	DT	4	07/23/2012	REDEEMED		8,333,916	8,243,000	8,457,438	8,263,587	0	(15,638)	0	(15,638)	0	8,247,949	0	85,967	85,967	331,002	10/15/2012	1FE
278058	AX	0	07/15/2012	MATURED		1,000,000	1,000,000	1,011,810	1,001,213	0	(1,213)	0	(1,213)	0	1,000,000	0	0	0	57,500	07/15/2012	1FE
27876G	AY	4	07/20/2012	BAS-MERRILL LYNCH		3,762,500	3,500,000	3,468,570	3,488,704	0	2,104	0	2,104	0	3,490,807	0	271,693	271,693	189,365	10/01/2014	3FE
28932M	AA	3	08/13/2012	PAID ON PRINCIPAL		67,588	67,588	67,588	67,588	0	0	0	0	0	67,588	0	0	0	3,521	02/11/2030	1FE
313747	AM	9	07/15/2012	MATURED		1,000,000	1,000,000	999,010	999,863	0	137	0	137	0	1,000,000	0	0	0	60,000	07/15/2012	2FE
36877P	AA	6	09/20/2012	PAID ON PRINCIPAL		144,167	144,167	144,167	144,167	0	0	0	0	0	144,167	0	0	0	5,951	09/20/2020	3FE
404030	AC	2	09/19/2012	REDEEMED		3,320,182	3,230,000	3,151,725	3,160,850	0	7,765	0	7,765	0	3,168,614	0	151,567	151,567	318,604	07/15/2016	4FE
48666K	AL	3	08/08/2012	TENDERED		479,400	470,000	439,074	433,039	22,692	2,586	0	25,278	0	458,317	0	21,083	21,083	29,377	01/15/2015	4FE
49228R	AE	3	09/04/2012	PAID ON PRINCIPAL		203,994	203,994	201,946	202,766	0	1,228	0	1,228	0	203,994	0	0	0	6,654	04/30/2018	1FE
50075N	BA	1	07/18/2012	EXCHANGED		630,157	523,000	518,690	519,310	0	211	0	211	0	519,521	0	110,636	110,636	26,393	02/10/2020	2FE
29333#	AA	1	07/15/2012	REDEEMED		54,149	54,149	54,149	54,149	0	0	0	0	0	54,149	0	0	0	3,154	03/01/2013	1
55259P	AC	0	09/04/2012	MATURED		2,000,000	2,000,000	2,114,660	2,009,691	0	(9,691)	0	(9,691)	0	2,000,000	0	0	0	105,000	09/04/2012	1FE
59018Y	J3	6	08/15/2012	MATURED		1,000,000	1,000,000	998,600	999,718	0	282	0	282	0	1,000,000	0	0	0	60,500	08/15/2012	1FE
552953	AL	5	09/01/2012	MATURED		3,500,000	3,500,000	1,225,000	1,225,000	0	2,275,000	0	2,275,000	0	3,500,000	0	0	0	236,250	09/01/2012	4FE
629568	AH	9	08/15/2012	MATURED		1,000,000	1,000,000	991,760	998,755	0	1,245	0	1,245	0	1,000,000	0	0	0	53,750	08/15/2012	2FE
65011Q	AG	7	09/26/2012	MATURED		5,000,000	5,000,000	5,000,000	4,989,450	10,550	0	0	10,550	0	5,000,000	0	0	0	256,751	09/26/2012	4FE

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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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65332V BG 7	NEXTEL COMMUNICATIONS 7.375		08/24/2012	REDEEMED		1,451,000	1,451,000	1,522,341	1,327,665	123,335	0	0	123,335	0	1,451,000	0	0	0	113,848	08/01/2015	4FE
665772 BW 8	NORTHERN STATES POWER 8.000		08/28/2012	MATURED		6,830,000	6,830,000	8,242,570	6,960,522	0	(130,522)	0	(130,522)	0	6,830,000	0	0	0	546,400	08/28/2012	1FE
693401 AE 1	PERF 2005-1 A5 4.470		09/25/2012	PAID ON PRINCIPAL		1,803,297	1,803,297	1,803,212	1,803,297	0	0	0	0	0	1,803,297	0	0	0	53,869	12/25/2014	1FE
693401 AH 4	PERF 2005-2 A3 5.120		09/25/2012	PAID ON PRINCIPAL		622,503	622,503	676,470	656,361	0	(33,859)	0	(33,859)	0	622,503	0	0	0	23,904	12/25/2014	1FE
74456Q AJ 5	PUBLIC SERVICE ELECTRI 5.125		09/01/2012	MATURED		12,000,000	12,000,000	12,428,591	12,036,705	0	(36,705)	0	(36,705)	0	12,000,000	0	0	0	615,000	09/01/2012	1FE
78412F AF 1	SESI LLC 6.875		08/21/2012	REDEEMED		444,000	444,000	437,291	441,538	0	573	0	573	0	442,111	0	1,889	1,889	22,046	06/01/2014	3FE
86764P AD 1	SUNOCO INC 5.750		08/22/2012	BB&T CAPITAL MARKETS		1,107,500	1,000,000	984,780	990,730	0	1,008	0	1,008	0	991,738	0	115,762	115,762	64,208	01/15/2017	3FE
87305N AW 8	TTX PASS THRU CERT S20 5.503		07/02/2012	PAID ON PRINCIPAL		3,507	3,507	3,507	3,507	0	0	0	0	0	3,507	0	0	0	184	01/02/2022	1
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/02/2012	PAID ON PRINCIPAL		46,832	46,832	49,179	49,138	0	(2,306)	0	(2,306)	0	46,832	0	0	0	2,200	01/02/2024	1FE
902911 AM 8	UST INC 6.625		07/15/2012	MATURED		1,000,000	1,000,000	1,047,320	1,007,140	0	(7,140)	0	(7,140)	0	1,000,000	0	0	0	66,250	07/15/2012	2FE
925524 AT 7	VIACOM INC 5.625		07/11/2012	REDEEMED		103,518	103,000	101,149	102,776	0	177	0	177	0	102,953	0	565	565	5,247	08/15/2012	2FE
960413 AE 2	WESTLAKE CHEMICALS 6.625		07/30/2012	REDEEMED		1,022,080	1,000,000	947,500	973,354	0	3,358	0	3,358	0	976,712	0	45,368	45,368	69,010	01/15/2016	2FE
013716 AR 6	ALCAN INC 4.875	A.	09/15/2012	MATURED		5,000,000	5,000,000	4,861,950	4,985,359	0	14,641	0	14,641	0	5,000,000	0	0	0	243,750	09/15/2012	1FE
36158Z AB 2	GE CAPITAL CAN FUNDING 6.250	C.	07/24/2012	MATURED		2,500,000	2,500,000	2,497,600	2,499,685	0	315	0	315	0	2,500,000	0	0	0	156,250	07/24/2012	1FE
36158Z BB 1	GE CAPITAL CAN FUNDING 4.375	C.	09/28/2012	MATURED		2,000,000	2,000,000	1,997,780	1,999,549	0	451	0	451	0	2,000,000	0	0	0	87,500	09/28/2012	1FE
36158Z BG 0	GE CAPITAL CAN FUNDING 5.290	C.	08/17/2012	MATURED		2,000,000	2,000,000	1,999,740	1,999,830	0	170	0	170	0	2,000,000	0	0	0	105,800	08/17/2012	1FE
59151K AE 8	METHANEX CORP 8.750	A.	08/15/2012	MATURED		500,000	500,000	580,000	505,636	0	(5,636)	0	(5,636)	0	500,000	0	0	0	43,750	08/15/2012	3FE
892329 AE 3	TOYOTA CREDIT CANADA 1 5.050	C.	07/27/2012	MATURED		2,000,000	2,000,000	1,998,960	1,999,787	0	213	0	213	0	2,000,000	0	0	0	101,000	07/27/2012	1FE
94975Z AQ 9	WELLS FARGO FINANCIAL 6.050	C.	08/27/2012	MATURED		3,500,000	3,500,000	3,532,701	3,503,121	0	(3,121)	0	(3,121)	0	3,500,000	0	0	0	211,750	08/27/2012	1FE
902118 BN 7	TYCO INTERNATIONAL FIN 3.375	E.	07/12/2012	TENDERED		970,359	895,000	903,762	901,314	0	(844)	0	(844)	0	900,470	0	69,889	69,889	22,403	10/15/2015	1FE
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		09/25/2012	PAID ON PRINCIPAL		241,912	241,912	230,043	234,852	0	7,060	0	7,060	0	241,912	0	0	0	8,041	06/25/2033	1FM
05946X A3 7	BAFC 2005-4 2A3 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		428,447	428,447	428,447	424,803	2,795	849	0	3,644	0	428,447	0	0	0	16,390	08/25/2035	4AM
05949C HU 3	BOAMS 2005-1 2A5 CMO 2.939		09/25/2012	PAID ON PRINCIPAL		62,081	62,081	41,905	41,507	396	20,178	0	20,574	0	62,081	0	0	0	1,286	10/25/2035	6FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.540		09/25/2012	PAID ON PRINCIPAL		187,172	187,172	148,268	133,296	13,266	40,609	0	53,876	0	187,172	0	0	0	7,465	10/25/2046	1FM
073882 AY 8	BSARM 2006-4 4A3 CMO 5.628		07/25/2012	PAID ON PRINCIPAL		232,515	232,515	184,187	165,588	16,480	50,447	0	66,927	0	232,515	0	0	0	7,654	10/25/2046	1FM
12498N AB 9	CBASS 2006-CB2 AF2 4.407		09/25/2012	PAID ON PRINCIPAL		31,215	31,215	17,426	19,610	0	11,605	0	11,605	0	31,215	0	0	0	787	12/25/2036	1FM
12498N AB 9	CBASS 2006-CB2 AF2 4.495		07/25/2012	PAID ON PRINCIPAL		27,635	27,635	15,427	17,361	0	10,274	0	10,274	0	27,635	0	0	0	512	12/25/2036	1FM
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		09/25/2012	PAID ON PRINCIPAL		127,642	127,642	126,685	126,999	0	643	0	643	0	127,642	0	0	0	3,838	12/25/2018	1FM
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		09/25/2012	PAID ON PRINCIPAL		580,738	580,738	564,223	575,988	0	4,750	0	4,750	0	580,738	0	0	0	21,519	08/25/2033	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		64,956	64,956	48,230	51,171	0	13,784	0	13,784	0	64,956	0	0	0	2,388	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		78,229	78,229	74,513	70,719	0	7,510	0	7,510	0	78,229	0	0	0	2,474	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.922		08/28/2012	PAID ON PRINCIPAL		21,297	21,297	21,190	21,194	0	103	0	103	0	21,297	0	0	0	592	12/28/2033	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.983		07/28/2012	PAID ON PRINCIPAL		18,961	18,961	18,866	18,869	0	92	0	92	0	18,961	0	0	0	464	12/28/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		252,657	252,657	252,405	252,394	0	263	0	263	0	252,657	0	0	0	8,967	02/25/2020	1FM
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		09/25/2012	PAID ON PRINCIPAL		245,781	245,781	201,540	193,859	0	51,922	0	51,922	0	245,781	0	0	0	8,050	02/25/2020	1FM
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		09/25/2012	PAID ON PRINCIPAL		636,957	636,957	603,119	613,607	0	23,351	0	23,351	0	636,957	0	0	0	21,504	11/25/2033	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12669F	GV 9		09/25/2012	PAID ON PRINCIPAL		67,697	67,697	68,078	67,898	0	(200)	0	(200)	0	67,697	0	0	0	2,394	01/25/2024	1FM
12669A	AA 6		09/25/2012	PAID ON PRINCIPAL		134,271	134,271	116,354	101,944	(0)	32,327	0	32,327	0	134,271	0	0	0	4,986	08/25/2035	1FM
12669A	JR 0		09/25/2012	PAID ON PRINCIPAL		385,814	385,814	345,304	340,955	2,806	42,054	0	44,860	0	385,814	0	0	0	14,416	11/25/2035	6FE
12545E	AD 8		09/27/2012	VARIOUS		452,049	892,653	691,974	616,274	0	161,626	0	161,626	0	777,900	0	(325,851)	(325,851)	35,640	07/25/2037	1FM
32051D	A6 9		09/25/2012	PAID ON PRINCIPAL		686,421	686,421	618,637	670,033	0	16,387	0	16,387	0	686,421	0	0	0	23,041	09/25/2033	1FM
32051G	LD 5		09/25/2012	PAID ON PRINCIPAL		87,352	87,352	87,325	87,274	0	79	0	79	0	87,352	0	0	0	2,890	05/25/2020	1FM
36185N	M8 0		09/25/2012	PAID ON PRINCIPAL		346,436	346,436	343,649	344,484	0	1,952	0	1,952	0	346,436	0	0	0	10,805	01/25/2019	1FM
3622EB	AC 2		09/25/2012	PAID ON PRINCIPAL		11,190	11,190	4,602	3,539	0	7,650	0	7,650	0	11,190	0	0	0	47	03/25/2037	1FM
3622EB	AC 2		08/27/2012	PAID ON PRINCIPAL		32,926	32,926	13,541	10,414	0	22,512	0	22,512	0	32,926	0	0	0	123	03/25/2037	1FM
3622EB	AC 2		07/25/2012	PAID ON PRINCIPAL		12,100	12,100	4,976	3,827	0	8,273	0	8,273	0	12,100	0	0	0	39	03/25/2037	1FM
36228F	AE 6		09/19/2012	PAID ON PRINCIPAL		8,549	8,549	8,456	8,468	0	81	0	81	0	8,549	0	0	0	437	05/19/2027	1FM
36228F	CL 8		09/19/2012	PAID ON PRINCIPAL		1,524	1,524	1,561	1,510	61	(47)	0	14	0	1,524	0	0	0	83	08/19/2029	1FM
36228F	EC 6		09/19/2012	PAID ON PRINCIPAL		7,298	7,298	7,572	7,299	494	(495)	0	(1)	0	7,298	0	0	0	364	06/15/2032	4FM
36242D	UQ 4		09/25/2012	PAID ON PRINCIPAL		189,367	189,367	191,941	182,403	0	6,963	0	6,963	0	189,367	0	0	0	6,758	01/25/2035	1FM
36242D	UQ 4		07/25/2012	PAID ON PRINCIPAL		2,196	2,196	2,226	2,116	0	81	0	81	0	2,196	0	0	0	64	01/25/2035	1FM
36298B	AG 5		09/25/2012	PAID ON PRINCIPAL		1,674,361	1,674,361	1,521,106	1,569,847	0	104,514	0	104,514	0	1,674,361	0	0	0	67,395	06/20/2036	1FM
362290	AP 3		07/25/2012	PAID ON PRINCIPAL		644,754	644,754	587,814	529,543	0	115,211	0	115,211	0	644,754	0	0	0	17,766	03/25/2037	1FM
362290	AP 3		09/25/2012	PAID ON PRINCIPAL		1,715,886	1,715,886	1,564,350	1,409,275	0	306,611	0	306,611	0	1,715,886	0	0	0	58,476	03/25/2037	1FM
46628M	AE 6		09/25/2012	PAID ON PRINCIPAL		86,805	86,805	70,746	76,381	0	10,424	0	10,424	0	86,805	0	0	0	264	05/25/2036	1FM
46628M	AE 6		08/27/2012	PAID ON PRINCIPAL		74,880	74,880	61,027	65,888	0	8,992	0	8,992	0	74,880	0	0	0	205	05/25/2036	1FM
46628M	AE 6		07/25/2012	PAID ON PRINCIPAL		82,414	82,414	67,167	72,518	0	9,896	0	9,896	0	82,414	0	0	0	195	05/25/2036	1FM
466247	UP 6		09/25/2012	PAID ON PRINCIPAL		334,951	334,951	324,903	317,263	0	17,689	0	17,689	0	334,951	0	0	0	11,119	08/25/2020	1FM
46630G	AD 7		07/25/2012	PAID ON PRINCIPAL		69,505	69,505	61,338	61,338	0	8,167	0	8,167	0	69,505	0	0	0	800	07/25/2035	1AM
46630G	AD 7		09/25/2012	PAID ON PRINCIPAL		200,261	200,261	176,730	176,730	0	23,531	0	23,531	0	200,261	0	0	0	3,019	07/25/2035	1AM
52521R	AE 1		09/25/2012	PAID ON PRINCIPAL		747,502	747,502	665,912	658,289	15,726	73,486	0	89,212	0	747,502	0	0	0	29,203	05/25/2037	1FM
57643A	EM 2		09/25/2012	PAID ON PRINCIPAL		221,606	221,606	221,979	221,635	0	(29)	0	(29)	0	221,606	0	0	0	7,871	06/25/2018	1FM
55265K	NM 7		09/25/2012	PAID ON PRINCIPAL		14,904	14,904	15,051	15,167	0	(263)	0	(263)	0	14,904	0	0	0	545	12/25/2017	1FM
55265K	VB 2		09/25/2012	PAID ON PRINCIPAL		338,475	338,475	333,091	336,279	0	2,196	0	2,196	0	338,475	0	0	0	11,305	05/25/2018	1FM
55265K	5Y 1		09/25/2012	PAID ON PRINCIPAL		819,878	819,878	819,952	818,539	(0)	1,339	0	1,339	0	819,878	0	0	0	23,732	02/25/2019	1FM
57643M	LE 2		09/25/2012	PAID ON PRINCIPAL		85,691	85,691	83,120	83,120	0	2,571	0	2,571	0	85,691	0	0	0	2,245	11/25/2035	5AM
74160M	DK 5		09/25/2012	PAID ON PRINCIPAL		71,468	71,468	73,143	74,024	0	(2,556)	0	(2,556)	0	71,468	0	0	0	2,886	02/25/2034	1FM
76110H	BL 2		09/25/2012	PAID ON PRINCIPAL		263,888	263,888	267,352	267,274	0	(3,386)	0	(3,386)	0	263,888	0	0	0	8,097	04/25/2033	1FM
76111X	DE 0		09/25/2012	PAID ON PRINCIPAL		338,618	338,618	334,967	336,316	0	2,302	0	2,302	0	338,618	0	0	0	10,342	10/25/2018	1FM
76111X	SE 4		09/25/2012	PAID ON PRINCIPAL		413,994	413,994	415,838	413,680	0	315	0	315	0	413,994	0	0	0	12,948	02/25/2020	1FM
949767	AB 3		09/25/2012	PAID ON PRINCIPAL		66,625	66,625	65,834	66,172	0	453	0	453	0	66,625	0	0	0	2,014	10/25/2018	1FM
94981A	AA 1		09/25/2012	PAID ON PRINCIPAL		436,362	436,362	432,242	433,606	0	2,756	0	2,756	0	436,362	0	0	0	13,711	12/25/2018	1FM

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
94980W AB 2	WFMB 2003-15 1A2 CMO 4.750		09/25/2012	PAID ON PRINCIPAL		510,872	510,872	507,978	508,610	(0)	2,261	0	2,261	0	510,872	0	0	0	15,968	11/25/2018	1FM
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		267,870	267,870	261,735	263,372	0	4,498	0	4,498	0	267,870	0	0	0	9,213	09/25/2020	1FM
94984E AD 4	WFMB 2006-10 A4 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		255,467	255,467	249,752	245,846	3,906	5,715	0	9,621	0	255,467	0	0	0	10,517	08/25/2036	3FM
94983L AY 3	WFMB 2006-2 2A5 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		166,848	166,848	141,317	141,113	0	25,735	0	25,735	0	166,848	0	0	0	6,432	03/25/2036	1FM
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		498,488	498,488	418,730	367,926	0	130,562	0	130,562	0	498,488	0	0	0	19,196	09/25/2037	1FM
75585R GC 3	REALT 2006-3 A1 4.449	C.	09/12/2012	PAID ON PRINCIPAL		591,432	591,432	591,411	590,899	0	533	0	533	0	591,432	0	0	0	18,640	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	09/12/2012	PAID ON PRINCIPAL		14,315	14,315	14,315	14,300	0	15	0	15	0	14,315	0	0	0	.443	09/12/2019	1FE
83415G BH 1	SOLAR TRUST S2003-CC1 5.330	C.	09/12/2012	PAID ON PRINCIPAL		1,213,240	1,213,240	1,213,143	1,211,462	0	1,778	0	1,778	0	1,213,240	0	0	0	41,472	01/12/2013	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		09/15/2012	PAID ON PRINCIPAL		169,111	169,111	160,342	162,468	0	6,643	0	6,643	0	169,111	0	0	0	7,377	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		09/17/2012	PAID ON PRINCIPAL		865,687	865,687	895,872	865,748	0	(61)	0	(61)	0	865,687	0	0	0	46,086	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		09/10/2012	PAID ON PRINCIPAL		201,722	201,722	260,222	197,322	0	4,400	0	4,400	0	201,722	0	0	0	9,155	01/10/2028	4AM
20846Q HN 1	CNF 2001-3 A4 6.910		09/01/2012	PAID ON PRINCIPAL		167,108	167,108	167,099	167,103	0	.5	0	.5	0	167,108	0	0	0	7,687	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		09/01/2012	PAID ON PRINCIPAL		85,927	85,927	86,115	85,975	0	(48)	0	(48)	0	85,927	0	0	0	3,460	03/01/2033	4AM
393505 BC 5	GT 1993-2 B 8.000		09/24/2012	VARIOUS		90,282	95,654	88,940	64,767	0	30,116	0	30,116	0	94,883	0	(4,602)	(4,602)	9,491	07/15/2018	6FE
393505 T3 6	GT 1999-1 A6 6.370		09/01/2012	PAID ON PRINCIPAL		1,861,973	1,861,973	1,816,562	1,868,289	0	(6,316)	0	(6,316)	0	1,861,973	0	0	0	78,622	07/01/2025	6AM
393505 Y2 2	GT 1999-3 M1 6.960		09/24/2012	WRITTEN OFF		3	163,008	54,063	16	0	60,557	0	60,557	0	60,573	0	(60,570)	(60,570)	7,627	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		09/01/2012	PAID ON PRINCIPAL		77,401	77,401	65,125	58,459	0	18,942	0	18,942	0	77,401	0	0	0	3,856	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		09/01/2012	PAID ON PRINCIPAL		114,146	114,146	114,094	84,536	0	29,610	0	29,610	0	114,146	0	0	0	6,030	03/01/2030	6FE
67087T DW 8	OAK 2002-C A1 5.410		09/15/2012	PAID ON PRINCIPAL		78,984	78,984	72,244	68,479	0	10,505	0	10,505	0	78,984	0	0	0	2,908	11/15/2032	4AM
921796 MZ 8	VMF 2003-A A4 6.210		09/07/2012	PAID ON PRINCIPAL		167,288	167,288	152,232	155,519	0	11,769	0	11,769	0	167,288	0	0	0	6,948	05/07/2026	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					109,682,574	109,271,239	108,074,578	105,116,837	219,267	3,602,271	0	3,821,537	0	108,938,374	0	744,200	744,200	5,795,003	XXX	XXX
8399997.	Total - Bonds - Part 4					251,065,736	250,357,871	249,314,799	246,396,030	220,096	3,718,345	0	3,938,441	125,117	250,459,589	(111,129)	717,277	606,148	11,076,696	XXX	XXX
8399999.	Total - Bonds					251,065,736	250,357,871	249,314,799	246,396,030	220,096	3,718,345	0	3,938,441	125,117	250,459,589	(111,129)	717,277	606,148	11,076,696	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03834A 10 3	APPROACH RESOURCES INC		07/19/2012	VARIOUS	1,300,000	37,155	XXX	37,037	0	0	3,835	(3,835)	0	33,202	0	3,953	3,953	0	XXX	L	
053484 10 1	AVALONBAY COMMUNITIES INC		08/02/2012	VARIOUS	4,700,000	683,895	XXX	220,227	613,820	(393,593)	0	(393,593)	0	220,227	0	463,668	463,668	13,313	XXX	L	
05564E 10 6	BRE PROPERTIES		08/02/2012	GREEN STREET ADVISORS	3,600,000	180,643	XXX	70,668	181,728	(111,060)	0	(111,060)	0	70,668	0	109,975	109,975	2,772	XXX	L	
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		09/21/2012	BARCLAYS CAPITAL	4,600,000	101,829	XXX	67,768	72,220	(4,452)	0	(4,452)	0	67,768	0	34,061	34,061	2,990	XXX	L	
26441C 20 4	DUKE ENERGY		08/13/2012	VARIOUS	0.426	.29	XXX	.19	0	0	0	0	0	.19	0	.10	.10	0	XXX	L	
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		09/10/2012	CITIGROUP ALGO	3,000,000	179,040	XXX	101,340	171,090	(69,750)	0	(69,750)	0	101,340	0	77,700	77,700	3,728	XXX	L	
370023 10 3	GENERAL GROWTH PROPERTIES INC		08/23/2012	CITIGROUP GLOBAL MARKETS	3,900,000	79,774	XXX	45,842	57,230	(11,388)	0	(11,388)	0	45,842	0	33,931	33,931	1,363	XXX	L	
42217K 10 6	HEALTH CARE REIT INC		09/14/2012	VARIOUS	11,600,000	675,780	XXX	542,880	632,548	(89,668)	0	(89,668)	0	542,880	0	132,900	132,900	25,752	XXX	L	
44107P 10 4	HOST HOTELS & RESORTS INC		07/12/2012	ROBERT BAIRD ALGO	19,100,000	286,814	XXX	193,820	282,107	(88,287)	0	(88,287)	0	193,820	0	92,994	92,994	3,438	XXX	L	
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		09/06/2012	SELL FRACTIONAL SHARE	0.260	.19	XXX	.8	19	(12)	0	(12)	0	.8	0	.11	.11	0	XXX	L	
517942 10 8	LASALLE HOTEL PROPERTIES		07/19/2012	WELLS FARGO	14,000,000	385,504	XXX	268,800	338,940	(70,140)	0	(70,140)	0	268,800	0	116,704	116,704	5,880	XXX	L	

QE05.14

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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.							
531172 10 4	LIBERTY PROPERTY TRUST.....		09/21/2012	VARIOUS.....	6,200.000	227,949	XXX	117,428	191,456	(74,028)	0	0	(74,028)	0	117,428	0	110,521	110,521	8,835	XXX	L.....
554382 10 1	MACERICH CO.....		07/18/2012	ROBERT BAIRD ALGO.....	2,200.000	127,879	XXX	12,764	111,320	(98,556)	0	0	(98,556)	0	12,764	0	115,115	115,115	39,368	XXX	L.....
743263 10 5	PROGRESS ENERGY INC.....		07/03/2012	MERGER.....	47,500.000	1,869,600	XXX	1,869,600	2,660,950	(791,350)	0	0	(791,350)	0	1,869,600	0	0	0	71,203	XXX	L.....
74340W 10 3	PROLOGIS INC.....		07/27/2012	BMO CAPITAL MARKETS.....	3,300.000	107,553	XXX	77,609	94,347	(16,738)	0	0	(16,738)	0	77,609	0	29,944	29,944	(23,951)	XXX	L.....
74460D 10 9	PUBLIC STORAGE INC.....		09/27/2012	MERRILL LYNCH ALGO.....	500.000	69,748	XXX	27,625	67,230	(39,605)	0	0	(39,605)	0	27,625	0	42,123	42,123	12,325	XXX	L.....
78440X 10 1	SL GREEN REALTY CORP.....		07/18/2012	ITG ALGO.....	1,100.000	87,428	XXX	26,410	73,304	(46,894)	0	0	(46,894)	0	26,410	0	61,018	61,018	825	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		09/10/2012	CITIGROUP ALGO.....	70.000	10,948	XXX	2,372	9,026	(6,654)	0	0	(6,654)	0	2,372	0	8,576	8,576	211	XXX	L.....
876664 10 3	TAUBMAN CENTERS INC.....		09/14/2012	DEUTSCHE BANK ALGO.....	1,300.000	105,422	XXX	45,798	80,730	(34,932)	0	0	(34,932)	0	45,798	0	59,624	59,624	1,804	XXX	L.....
92276F 10 0	VENTAS INC.....		09/21/2012	VARIOUS.....	5,000.000	318,159	XXX	196,960	275,650	(78,690)	0	0	(78,690)	0	196,960	0	121,199	121,199	9,300	XXX	L.....
929042 10 9	VORNADO REALTY TRUST.....		09/21/2012	ITG ALGO.....	1,600.000	132,116	XXX	52,178	122,976	(70,798)	0	0	(70,798)	0	52,178	0	79,937	79,937	2,208	XXX	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					5,667,284	XXX	3,977,154	6,036,691	(2,096,594)	0	3,835	(2,100,429)	0	3,973,319	0	1,693,965	1,693,965	181,362	XXX	XXX

QE05.15

Common Stocks - Parent, Subsidiaries and Affiliates																					
G4373# 10 0	ST PAUL RISK MANAGEMENT INTL.....	F..	09/25/2012	DISSOLVED.....	9,609,921.000	0	XXX	794,746	2	794,744	0	0	794,744	0	794,746	0	(794,746)	(794,746)	0	XXX	J.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					0	XXX	794,746	2	794,744	0	0	794,744	0	794,746	0	(794,746)	(794,746)	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					5,667,284	XXX	4,771,900	6,036,693	(1,301,850)	0	3,835	(1,305,685)	0	4,768,065	0	899,219	899,219	181,362	XXX	XXX
9799999.	Total - Common Stocks.....					5,667,284	XXX	4,771,900	6,036,693	(1,301,850)	0	3,835	(1,305,685)	0	4,768,065	0	899,219	899,219	181,362	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					5,667,284	XXX	4,771,900	6,036,693	(1,301,850)	0	3,835	(1,305,685)	0	4,768,065	0	899,219	899,219	181,362	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					256,733,020	XXX	254,086,699	252,432,723	(1,081,754)	3,718,345	3,835	2,632,756	125,117	255,227,654	(111,129)	1,616,496	1,505,366	11,258,058	XXX	XXX

(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																					
FVZ2.....	(2,250)	(2,250,000)	US 5-YR NOTE.....	PORTFOLIO HEDGE.....	D-1.....	INTEREST....	.12/31/2012...	CBT.....	.08/29/2012...	.....124.0781	.....124.6328	.....(1,248,030)	.....0	.....(1,248,030)	.....(1,248,030)	.....0	.....0	.....0	.....1,237,500	0001.....	
13429999	Total-Short Futures-Hedging Other.....												(1,248,030)	0	(1,248,030)	(1,248,030)	0	0	0	1,237,500	XXX.....
13899999	Total-Short Futures.....												(1,248,030)	0	(1,248,030)	(1,248,030)	0	0	0	1,237,500	XXX.....
14099999	Total-Hedging Other.....												(1,248,030)	0	(1,248,030)	(1,248,030)	0	0	0	1,237,500	XXX.....
14499999	TOTAL.....												(1,248,030)	0	(1,248,030)	(1,248,030)	0	0	0	1,237,500	XXX.....

QE07

Broker Name	Net Cash Deposits
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NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Exchange Traded.....	...XXX...	...XXX...	.....XXX.....	.....0	.....0	.....0	.....0	.....(1,248,030)	.....0	.....1,237,500	.....1,237,500
0899999. Totals.....			.....0	.....0	.....0	.....0	.....0	.....(1,248,030)	.....0	.....1,237,500	.....1,237,500

QE08

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - CS A TREASURY.....		1.....	27,029,915	27,029,915	10/01/2012...
	REPO - RBC A TREASURY.....		1.....	2,845,582	2,845,582	10/01/2012...
	REPO - ROYAL A TREASURY.....		1.....	27,029,915	27,029,915	10/01/2012...
0199999	U.S. Government - Issuer Obligations.....			56,905,412	56,905,412	...XXX.....
0599999	Total - U.S. Government.....			56,905,412	56,905,412	...XXX.....
6199999	Total - Issuer Obligations.....			56,905,412	56,905,412	...XXX.....
6599999	Subtotal - Bonds.....			56,905,412	56,905,412	...XXX.....
9999999	Totals.....			56,905,412	56,905,412	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....42,234,928 Book/Adjusted Carrying Value \$.....42,234,928
- Average balance for the year to date: Fair Value \$.....23,902,285 Book/Adjusted Carrying Value \$.....23,902,285
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....56,905,412 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
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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 \$.....56,905,412 Book/Adjusted Carrying Value \$.....56,905,412

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....766,561	.....854,081	.....723,524	XXX..
Bank of America, N.A.-CA.....	Concord, CA.....	.....0.000	.....0	.....0	.....443,907	.....431,550	.....545,752	XXX..
Bank of America, N.A.-NM.....	Albuquerque,NM.....	.....0.250	.....(11)	.....0	.....0	.....0	.....0	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....112,042	.....80,839	.....(529,170)	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	.....54,065	.....54,010	.....18,005	XXX..
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....444,579	.....819,187	.....548,310	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....3,296,286	.....1,319,843	.....920,938	XXX..
JP Morgan Chase Bank,N.A.-TX.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....185,703	.....205,869	.....210,994	XXX..
Northern Trust.....	Chicago,IL.....	.....0.000	.....0	.....0	.....223,189	.....460,942	.....235,410	XXX..
Regions Bank of Arkansas.....	Little Rock,AR.....	.....0.000	.....0	.....0	.....111,467	.....111,468	.....111,469	XXX..
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....29,828,873	.....14,027,816	.....18,582,215	XXX..
RBC Dexia.....	Toronto,ON.....	.....0.000	.....0	.....0	.....(7,288)	.....(2)	.....0	XXX..
Steele Street Bank and Trust.....	Denver,CO.....	.....0.000	.....0	.....0	.....152,395	.....200,880	.....205,246	XXX..
Suntrust Bank.....	Orlando,FL.....	.....0.000	.....0	.....0	.....158,982	.....402,038	.....193,315	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....7,986	.....28,545	.....19,462	XXX..
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....2,898,431	.....3,557,865	.....2,059,294	XXX..
Wells Fargo N.A.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....800,824	.....1,477,343	.....2,393,200	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(11)	.....0	.....39,488,002	.....24,042,274	.....26,247,964	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(11)	.....0	.....39,488,002	.....24,042,274	.....26,247,964	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(11)	.....0	.....39,488,002	.....24,042,274	.....26,247,964	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).....		09/28/2012	0.000	11/08/2012	7,992,084	.0	.404
CANADA TREASURY BILLS (CAN. PAY).....		09/27/2012	0.000	11/08/2012	8,990,807	.0	.707
0699999. All Other Government Bonds - Issuer Obligations.....					16,982,890	.0	1,110
1099999. Total - All Other Government Bonds					16,982,890	.0	1,110
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.....					16,982,890	.0	1,110
8399999. Subtotals - Bonds.....					16,982,890	.0	1,110
8699999. Total - Cash Equivalents.....					16,982,890	.0	1,110

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	37,221	0	0	71,907
2. Alaska.....AK	0	0	0	0	116	0	0	365
3. Arizona.....AZ	0	0	0	0	156,213	0	0	227,789
4. Arkansas.....AR	0	0	0	2	(102,878)	1,700,000	5	115,749
5. California.....CA	0	0	0	0	16,205	0	0	80,989
6. Colorado.....CO	0	0	0	1	8,864	0	0	66,019
7. Connecticut.....CT	0	0	0	1	15,090	7,427,709	0	43,018
8. Delaware.....DE	0	0	0	0	1,133	0	0	11,050
9. District of Columbia.....DC	0	0	0	1	(7,224)	2	2	68,550
10. Florida.....FL	0	0	0	0	31,222	25,000	0	135,992
11. Georgia.....GA	0	0	0	0	48,110	0	0	98,344
12. Hawaii.....HI	0	0	0	0	3,522	0	0	7,446
13. Idaho.....ID	0	0	0	0	138	0	0	548
14. Illinois.....IL	0	0	1,000,000	3	731,238	4,151,316	7	340,622
15. Indiana.....IN	0	0	0	2	11,150	500,002	4	49,226
16. Iowa.....IA	0	0	0	2	(56,069)	0	0	144,624
17. Kansas.....KS	0	0	0	0	11,192	0	0	33,177
18. Kentucky.....KY	0	0	0	0	22,400	0	0	56,564
19. Louisiana.....LA	0	0	165,476	3	(76,405)	1,173,884	12	156,310
20. Maine.....ME	0	0	0	0	6,678	200,000	1	22,965
21. Maryland.....MD	0	0	0	0	2,576	0	0	9,397
22. Massachusetts.....MA	0	0	0	0	28,341	580,000	5	78,634
23. Michigan.....MI	0	0	950,000	0	7,903	250,000	2	37,273
24. Minnesota.....MN	0	0	0	0	24,805	0	0	95,514
25. Mississippi.....MS	0	0	550,000	7	(2,748,373)	892,000	11	183,655
26. Missouri.....MO	0	0	0	0	4,057,814	5,250,000	2	114,721
27. Montana.....MT	0	0	0	1	(9,938)	0	0	38,943
28. Nebraska.....NE	0	0	45,000	3	(138,431)	200,000	1	46,843
29. Nevada.....NV	0	0	0	0	2,571	0	0	14,467
30. New Hampshire.....NH	0	0	0	0	1,273	0	0	6,510
31. New Jersey.....NJ	0	0	0	0	8,776	2,000,000	1	32,739
32. New Mexico.....NM	0	0	0	0	419	0	0	2,205
33. New York.....NY	0	189	15,036	0	(4,832)	158,329	0	27,106
34. North Carolina.....NC	0	0	0	0	64,039	0	0	163,375
35. North Dakota.....ND	0	0	0	0	15,645	0	0	38,073
36. Ohio.....OH	0	0	0	0	71,340	0	0	162,500
37. Oklahoma.....OK	0	0	0	0	1,857	0	0	6,904
38. Oregon.....OR	0	0	0	0	1,922	0	0	5,417
39. Pennsylvania.....PA	0	0	0	0	243,764	200,001	2	81,977
40. Rhode Island.....RI	0	0	0	0	2,832	0	0	5,866
41. South Carolina.....SC	0	0	0	0	297,742	500,000	1	48,456
42. South Dakota.....SD	0	0	0	0	7,405	0	0	31,697
43. Tennessee.....TN	0	0	250,000	1	(101,865)	245,000	2	214,023
44. Texas.....TX	0	0	0	0	87,521	1,000,000	1	215,293
45. Utah.....UT	0	0	0	0	7,175	0	0	63,459
46. Vermont.....VT	0	0	0	0	64	0	0	935
47. Virginia.....VA	0	0	0	0	93,377	1,200,000	2	244,030
48. Washington.....WA	0	0	0	0	7,153	0	0	25,504
49. West Virginia.....WV	0	0	5,000	1	428,980	0	0	552,080
50. Wisconsin.....WI	0	0	0	2	7,254	0	0	96,595
51. Wyoming.....WY	0	0	0	0	1,833	0	0	4,369
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	1	(42,829)	0	0	9,751
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	90	0	0	97
59. Totals.....	0	189	2,980,512	31	3,286,117	27,653,243	61	4,418,857

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	90	0	0	97
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	90	0	0	97



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	55,359	0	0	106,949
2. Alaska.....AK	0	0	0	0	364	0	0	1,143
3. Arizona.....AZ	0	0	0	0	107,309	0	0	156,478
4. Arkansas.....AR	0	0	0	0	32,507	0	0	79,851
5. California.....CA	0	0	0	0	47,272	928	0	236,252
6. Colorado.....CO	0	0	0	0	121,995	95,000	1	128,550
7. Connecticut.....CT	0	0	0	0	78,412	0	0	223,526
8. Delaware.....DE	0	0	0	0	5,703	0	0	55,612
9. District of Columbia.....DC	0	0	0	0	(6,117)	153,094	1	58,044
10. Florida.....FL	0	0	0	0	79,881	2,469	0	347,928
11. Georgia.....GA	0	0	62,378	1	848,883	862,622	2	202,135
12. Hawaii.....HI	0	0	0	0	1,982	0	0	4,191
13. Idaho.....ID	0	0	0	0	2	0	0	9
14. Illinois.....IL	0	0	5,275,000	12	(2,329,851)	8,570,083	14	631,272
15. Indiana.....IN	0	0	0	0	8,704	0	0	27,380
16. Iowa.....IA	0	0	0	0	13,075	0	0	43,043
17. Kansas.....KS	0	0	0	1	11,810	0	0	49,830
18. Kentucky.....KY	0	0	0	0	16,938	0	0	42,774
19. Louisiana.....LA	0	0	90,000	2	(72,413)	395,000	4	101,090
20. Maine.....ME	0	0	0	0	9,362	0	0	32,191
21. Maryland.....MD	0	0	0	0	12,369	0	0	45,121
22. Massachusetts.....MA	0	0	1,000,000	3	(990,078)	0	0	27,536
23. Michigan.....MI	0	0	0	0	11,473	0	0	54,110
24. Minnesota.....MN	0	0	0	0	21,286	0	0	81,965
25. Mississippi.....MS	0	0	0	0	19,444	0	0	31,707
26. Missouri.....MO	0	0	0	0	16,544	0	0	32,828
27. Montana.....MT	0	0	0	0	15,027	0	0	38,853
28. Nebraska.....NE	0	0	0	0	18,526	0	0	52,369
29. Nevada.....NV	0	0	0	0	2,682	0	0	15,096
30. New Hampshire.....NH	0	0	0	0	3,989	0	0	20,397
31. New Jersey.....NJ	0	0	0	0	12,269	0	0	45,770
32. New Mexico.....NM	0	0	0	0	5,701	0	0	29,986
33. New York.....NY	0	0	0	0	12,802	500,000	2	92,279
34. North Carolina.....NC	0	0	0	0	127,868	0	0	326,213
35. North Dakota.....ND	0	0	0	0	11,920	0	0	29,008
36. Ohio.....OH	0	0	452,910	3	266,010	0	0	140,605
37. Oklahoma.....OK	0	0	0	0	10,724	0	0	39,863
38. Oregon.....OR	0	0	0	0	12,413	0	0	34,991
39. Pennsylvania.....PA	0	0	0	0	141,260	1,000,001	3	258,692
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	49,146	450,000	2	104,718
42. South Dakota.....SD	0	0	0	0	5,696	0	0	24,382
43. Tennessee.....TN	0	0	0	1	(552,983)	0	0	538,719
44. Texas.....TX	0	0	0	0	89,709	0	0	220,675
45. Utah.....UT	0	0	0	0	3,145	0	0	27,819
46. Vermont.....VT	0	0	0	0	332	0	0	4,838
47. Virginia.....VA	0	0	0	0	23,208	0	0	60,651
48. Washington.....WA	0	0	0	1	(18,047)	6,384	0	113,929
49. West Virginia.....WV	0	0	0	1	(2,407,920)	0	0	191,429
50. Wisconsin.....WI	0	0	0	0	6,156	0	0	40,298
51. Wyoming.....WY	0	0	0	0	2,342	0	0	5,582
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	65,000	2	(5,933)	1,150,000	4	39,523
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	6,945,288	27	(4,041,739)	13,185,580	33	5,400,129

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	3,670	0	0	7,089
2. Alaska.....AK	0	0	0	0	324	0	0	1,019
3. Arizona.....AZ	0	0	0	0	6,986	0	0	10,187
4. Arkansas.....AR	0	0	49,284	2	(147,846)	0	0	19,330
5. California.....CA	0	0	0	0	4,786	0	0	23,919
6. Colorado.....CO	0	0	0	0	4,918	0	0	23,418
7. Connecticut.....CT	0	0	0	0	1,874	0	0	5,342
8. Delaware.....DE	0	0	0	0	170	0	0	1,661
9. District of Columbia.....DC	0	0	0	0	(97)	0	0	919
10. Florida.....FL	0	0	0	0	12,300	1,000,000	4	53,573
11. Georgia.....GA	0	0	0	0	3,291	0	0	6,727
12. Hawaii.....HI	0	0	0	0	770	0	0	1,628
13. Idaho.....ID	0	0	0	0	848	0	0	3,371
14. Illinois.....IL	0	0	0	0	7,806	0	0	14,278
15. Indiana.....IN	0	0	0	0	1,759	0	0	5,534
16. Iowa.....IA	0	0	0	0	4,969	0	0	16,356
17. Kansas.....KS	0	0	0	0	9,973	0	0	29,563
18. Kentucky.....KY	0	0	0	0	4,674	0	0	11,804
19. Louisiana.....LA	0	0	0	1	6,844	0	0	18,407
20. Maine.....ME	0	0	0	0	1,214	0	0	4,175
21. Maryland.....MD	0	0	0	0	2,661	0	0	9,708
22. Massachusetts.....MA	0	0	0	0	4,962	0	0	13,768
23. Michigan.....MI	0	0	0	0	1,797	0	0	8,476
24. Minnesota.....MN	0	0	0	0	3,576	0	0	13,772
25. Mississippi.....MS	0	0	0	0	3,590	0	0	5,854
26. Missouri.....MO	0	0	0	0	6,114	0	0	12,132
27. Montana.....MT	0	0	0	0	2,355	0	0	6,088
28. Nebraska.....NE	0	0	0	0	3,631	0	0	10,263
29. Nevada.....NV	0	0	0	0	397	0	0	2,236
30. New Hampshire.....NH	0	0	0	0	286	0	0	1,463
31. New Jersey.....NJ	0	0	0	0	4,446	0	0	16,585
32. New Mexico.....NM	0	0	0	0	440	0	0	2,312
33. New York.....NY	0	0	0	1	658,456	2,050,000	5	68,163
34. North Carolina.....NC	0	0	0	0	8,216	0	0	20,959
35. North Dakota.....ND	0	0	0	0	573	0	0	1,395
36. Ohio.....OH	0	0	0	0	5,857	399,000	1	13,342
37. Oklahoma.....OK	0	0	0	0	4,853	0	0	18,038
38. Oregon.....OR	0	0	0	0	583	0	0	1,643
39. Pennsylvania.....PA	0	0	200,000	1	(85,853)	250,000	1	25,908
40. Rhode Island.....RI	0	0	0	0	508	0	0	1,053
41. South Carolina.....SC	0	0	0	0	2,289	0	0	4,878
42. South Dakota.....SD	0	0	0	0	1,155	0	0	4,942
43. Tennessee.....TN	0	0	0	0	8,955	1	1	19,531
44. Texas.....TX	0	0	0	0	24,725	0	0	60,820
45. Utah.....UT	0	0	0	0	403	0	0	3,564
46. Vermont.....VT	0	0	0	0	61	0	0	890
47. Virginia.....VA	0	0	0	1	(90,171)	0	0	25,687
48. Washington.....WA	0	0	0	0	1,670	0	0	5,956
49. West Virginia.....WV	0	0	0	0	7,057	0	0	9,189
50. Wisconsin.....WI	0	0	0	0	738	0	0	4,830
51. Wyoming.....WY	0	0	0	0	777	0	0	1,852
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	76	0	0	104
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	3	0	0	168
59. Totals.....	0	0	249,284	6	514,420	3,699,001	12	874,053

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	3	0	0	168
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	3	0	0	168



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	(491,403)	4,500,000	1	16,609
2. Alaska.....AK	0	0	0	0	56	0	0	176
3. Arizona.....AZ	0	0	0	0	8,942	0	0	13,040
4. Arkansas.....AR	0	0	(61,450)	1	(55,267)	0	0	15,188
5. California.....CA	0	0	0	0	15,701	0	0	78,471
6. Colorado.....CO	0	0	0	0	6,539	0	0	31,141
7. Connecticut.....CT	0	0	0	0	3,255	0	0	9,278
8. Delaware.....DE	0	0	0	0	400	0	0	3,900
9. District of Columbia.....DC	0	0	0	0	(401)	0	0	3,808
10. Florida.....FL	0	0	0	0	11,759	0	0	51,218
11. Georgia.....GA	0	0	0	0	6,425	0	0	13,134
12. Hawaii.....HI	0	0	0	0	141	0	0	298
13. Idaho.....ID	0	0	0	0	1,310	0	0	5,207
14. Illinois.....IL	0	0	0	0	18,401	0	0	33,654
15. Indiana.....IN	0	0	0	0	4,754	0	0	14,952
16. Iowa.....IA	0	0	0	0	3,400	0	0	11,191
17. Kansas.....KS	0	0	0	0	5,574	0	0	16,524
18. Kentucky.....KY	0	0	0	0	2,268	0	0	5,727
19. Louisiana.....LA	0	0	0	1	(93,917)	0	0	16,361
20. Maine.....ME	0	0	0	0	2,331	0	0	8,014
21. Maryland.....MD	0	0	0	0	3,683	76,500	2	13,435
22. Massachusetts.....MA	0	0	0	0	7,929	0	0	22,000
23. Michigan.....MI	0	0	0	0	3,447	0	0	16,256
24. Minnesota.....MN	0	0	0	0	8,018	0	0	30,876
25. Mississippi.....MS	0	0	0	0	13,910	0	0	22,682
26. Missouri.....MO	0	0	0	0	9,441	0	0	18,734
27. Montana.....MT	0	0	0	0	2,181	76,000	4	5,640
28. Nebraska.....NE	0	0	0	0	7,820	0	0	22,106
29. Nevada.....NV	0	0	0	0	559	0	0	3,145
30. New Hampshire.....NH	0	0	0	0	292	0	0	1,493
31. New Jersey.....NJ	0	0	0	0	3,377	0	0	12,600
32. New Mexico.....NM	0	0	0	0	203	0	0	1,067
33. New York.....NY	0	0	0	0	1,631	250,000	1	11,759
34. North Carolina.....NC	0	0	0	0	10,533	0	0	26,871
35. North Dakota.....ND	0	0	0	0	516	0	0	1,255
36. Ohio.....OH	0	0	0	0	11,264	0	0	25,658
37. Oklahoma.....OK	0	0	0	0	2,536	0	0	9,427
38. Oregon.....OR	0	0	0	0	835	0	0	2,353
39. Pennsylvania.....PA	0	0	0	0	10,980	0	0	20,108
40. Rhode Island.....RI	0	0	0	0	1,411	0	0	2,923
41. South Carolina.....SC	0	0	0	0	2,137	0	0	4,553
42. South Dakota.....SD	0	0	0	0	1,139	0	0	4,876
43. Tennessee.....TN	0	0	0	0	19,030	0	0	41,502
44. Texas.....TX	0	0	0	0	16,848	0	0	41,444
45. Utah.....UT	0	0	0	0	470	0	0	4,158
46. Vermont.....VT	0	0	0	0	56	0	0	815
47. Virginia.....VA	0	0	0	0	10,102	0	0	26,401
48. Washington.....WA	0	0	0	0	2,056	0	0	7,331
49. West Virginia.....WV	0	0	0	0	9,997	0	0	13,017
50. Wisconsin.....WI	0	0	0	0	1,406	0	0	9,207
51. Wyoming.....WY	0	0	0	0	520	0	0	1,239
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	1,831	250,000	1	2,490
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	54	0	0	3,646
59. Totals.....	0	0	(61,450)	2	(383,518)	5,152,500	9	922,449

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	0	0	0	0	54	0	0	3,646
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	54	0	0	3,646

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....12,253,243	.....13,278,141	.....(195,500)

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