

# QUARTERLY STATEMENT

## AS OF MARCH 31, 2013

### 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, US 06183**  
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**  
Mail Address: **One Tower Square, Hartford, CT, US 06183**  
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 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	WILLIAM PATRICK HANNON .....	Executive Vice President, Enterprise Risk Management & Business Conduct Officer
2. JAY STEVEN BENET .....	Vice Chairman & Chief Financial Officer	MADELYN JOSEPH LANKTON .....	Executive Vice President & Chief Information Officer
3. CHARLES JOSEPH CLARKE .....	Vice Chairman	MARIA OLIVO .....	Executive Vice President, Strategic Development & Treasurer
4. WILLIAM HERBERT HEYMAN .....	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III .....	Executive Vice President & General Counsel
5. ALAN DAVID SCHNITZER .....	Vice Chairman & Chief Legal Officer	GREGORY CHESHIRE TOCZYDLOWSKI .....	Executive Vice President, Personal Insurance
6. DOREEN SPADORCIA .....	Vice Chairman	DOUGLAS KEITH BELL .....	Senior Vice President, Accounting Policy
7. ANDY FRANCIS BESSETTE .....	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL .....	Senior Vice President & Corporate Controller
8. ROBERT CARL BRODY .....	Executive Vice President, Claim Services	SCOTT WILLIAM RYNDA .....	Senior Vice President, Corporate Tax
9. JOHN PATRICK CLIFFORD, JR. ..	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN .....	Associate Group General Counsel, Corporate & Corporate Secretary
10. WILLIAM EUGENE CUNNINGHAM, JR. ....	Executive Vice President, Business Insurance	SMITESH DAVÉ .....	Vice President & Chief Corporate Actuary

#### DIRECTORS

JAY STEVEN BENET  
WILLIAM HERBERT HEYMAN

BRIAN WILLIAM MacLEAN  
DOREEN SPADORCIA

KENNETH FRANKLIN SPENCE, III  
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*

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

President

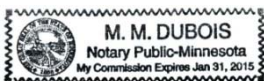
Secretary

Controller

Subscribed and sworn to before me this

23rd day of April, 2013

*M. M. Dubois* Notary Public  
My Commission Expires January 31, 2015



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,830,534,961	0	10,830,534,961	10,845,612,797
2. Stocks:				
2.1 Preferred stocks.....	1,016,855	0	1,016,855	3,041,551
2.2 Common stocks.....	3,914,580,251	10,958,778	3,903,621,473	3,787,395,559
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.....	0	0	0	1,125,000
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	79,304,734	0	79,304,734	80,162,348
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	642,226,113	0	642,226,113	647,740,328
4.3 Properties held for sale (less \$.....0 encumbrances).....	1,900,000	0	1,900,000	0
5. Cash (\$.....36,810,835), cash equivalents (\$.....36,850,000) and short-term investments (\$.....161,153,375).....	234,814,211	0	234,814,211	225,480,280
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	846,864,229	24,639,830	822,224,399	835,562,789
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	62,535,544	0	62,535,544	67,700,576
11. Aggregate write-ins for invested assets.....	(64,785)	0	(64,785)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,657,612,112	35,598,607	16,622,013,505	16,537,656,444
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	120,275,611	0	120,275,611	127,567,529
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	567,086,633	40,591,412	526,495,221	524,716,770
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....28,304,676 earned but unbilled premiums).....	1,049,532,099	8,630,061	1,040,902,038	989,668,171
15.3 Accrued retrospective premiums.....	24,398,222	433,177	23,965,045	28,316,222
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	58,368,674	0	58,368,674	66,542,390
16.2 Funds held by or deposited with reinsured companies.....	16,354,349	0	16,354,349	16,663,416
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	0
18.2 Net deferred tax asset.....	489,193,589	112,547,542	376,646,047	380,659,640
19. Guaranty funds receivable or on deposit.....	300,503	0	300,503	806,106
20. Electronic data processing equipment and software.....	104,203	0	104,203	143,327
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,634,429	15,634,429	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	6,376,130
23. Receivables from parent, subsidiaries and affiliates.....	9,284,711	0	9,284,711	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	60,244,248	1,904,752	58,339,496	82,648,007
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	19,068,389,383	215,339,980	18,853,049,403	18,761,764,152
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	19,068,389,383	215,339,980	18,853,049,403	18,761,764,152

**DETAILS OF WRITE-INS**

1101. Deferred gain/loss.....	(64,785)	0	(64,785)	(64,785)
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)	(64,785)
2501. Real estate operating fund.....	16,118,351	0	16,118,351	20,474,185
2502. Equities and deposits in pools and associations.....	15,807,133	0	15,807,133	25,311,472
2503. State surcharges receivable.....	12,175,067	0	12,175,067	11,706,828
2598. Summary of remaining write-ins for Line 25 from overflow page.....	16,143,697	1,904,752	14,238,945	25,155,522
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	60,244,248	1,904,752	58,339,496	82,648,007

## 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 \$....493,194,709).....	7,668,897,772	7,710,930,540
2. Reinsurance payable on paid losses and loss adjustment expenses.....	253,957,169	319,038,306
3. Loss adjustment expenses.....	1,708,368,220	1,735,754,840
4. Commissions payable, contingent commissions and other similar charges.....	79,688,454	146,752,975
5. Other expenses (excluding taxes, licenses and fees).....	94,685,508	144,612,180
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	103,796,819	86,212,163
7.1 Current federal and foreign income taxes (including \$....(47,767,708) on realized capital gains (losses)).....	60,739,738	24,629,510
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 \$....385,376,115 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.....)	2,258,640,963	2,231,148,979
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	13,324,642	12,880,997
12. Ceded reinsurance premiums payable (net of ceding commissions).....	107,465,381	96,017,096
13. Funds held by company under reinsurance treaties.....	1,109,308	1,109,308
14. Amounts withheld or retained by company for account of others.....	66,042,812	61,052,051
15. Remittances and items not allocated.....	10,070,302	10,479,016
16. Provision for reinsurance (including \$.....0 certified).....	47,459,996	47,459,996
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	7,587,927	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	24,684,287
20. Derivatives.....	0	0
21. Payable for securities.....	70,555,121	9,162,884
22. Payable for securities lending.....	62,535,544	67,700,576
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.....	30,544,599	31,474,768
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,645,470,275	12,761,100,471
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,645,470,275	12,761,100,471
29. Aggregate write-ins for special surplus funds.....	28,099,976	28,567,037
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).....	2,921,096,620	2,713,714,111
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).....	6,207,579,128	6,000,663,680
38. Totals (Page 2, Line 28, Col. 3).....	18,853,049,403	18,761,764,152

#### DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	15,362,593	16,781,314
2503. Interest deposit liability.....	600,321	600,321
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(28,538,315)	(29,026,867)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	30,544,599	31,474,768
2901. Special surplus from retroactive reinsurance.....	27,099,976	27,567,037
2902. Guaranty surplus fund.....	1,000,000	1,000,000
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	28,099,976	28,567,037
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....246,289,499).....	246,609,838	291,958,922	1,120,898,858
1.2 Assumed..... (written \$.....1,229,087,067).....	1,198,257,558	1,195,948,583	4,832,697,392
1.3 Ceded..... (written \$.....214,103,867).....	214,983,210	258,257,284	986,094,649
1.4 Net..... (written \$.....1,261,272,699).....	1,229,884,187	1,229,650,222	4,967,501,601
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....623,026,583):			
2.1 Direct.....	79,673,938	(42,688,713)	303,824,331
2.2 Assumed.....	588,687,766	611,845,670	2,735,787,575
2.3 Ceded.....	83,921,590	(54,185,660)	242,614,264
2.4 Net.....	584,440,114	623,342,616	2,796,997,642
3. Loss adjustment expenses incurred.....	135,368,862	139,151,420	563,496,824
4. Other underwriting expenses incurred.....	391,200,112	389,336,902	1,593,827,747
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,111,009,088	1,151,830,939	4,954,322,214
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	118,875,098	77,819,283	13,179,388
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	144,472,626	143,036,409	669,435,340
10. Net realized capital gains (losses) less capital gains tax of \$.....3,252,361.....	(2,121,460)	(2,025,101)	6,854,460
11. Net investment gain (loss) (Lines 9 + 10).....	142,351,166	141,011,308	676,289,799
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(2,579,198) amount charged off \$.....576,593).....	(3,155,791)	(2,598,070)	(11,868,936)
13. Finance and service charges not included in premiums.....	5,110,816	5,909,356	21,836,849
14. Aggregate write-ins for miscellaneous income.....	(668,148)	2,778,707	8,299,790
15. Total other income (Lines 12 through 14).....	1,286,877	6,089,992	18,267,704
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	262,513,141	224,920,583	707,736,891
17. Dividends to policyholders.....	2,322,111	2,692,430	9,976,096
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).....	260,191,030	222,228,153	697,760,794
19. Federal and foreign income taxes incurred.....	61,135,217	41,625,063	102,999,600
20. Net income (Line 18 minus Line 19) (to Line 22).....	199,055,813	180,603,090	594,761,195
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,000,663,680	5,713,603,754	5,713,603,754
22. Net income (from Line 20).....	199,055,813	180,603,090	594,761,195
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 \$.....18,990,211.....	106,683,980	95,176,019	269,523,204
25. Change in net unrealized foreign exchange capital gain (loss).....	(15,351,669)	10,705,075	14,436,781
26. Change in net deferred income tax.....	(11,543,243)	(19,381,291)	(37,265,778)
27. Change in nonadmitted assets.....	29,409,228	21,672,487	23,834,221
28. Change in provision for reinsurance.....	0	0	(13,507,584)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	(6,722,113)	(6,722,113)
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.....	(100,000,000)	(58,000,000)	(558,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,338,660)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	206,915,448	224,053,267	287,059,927
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,207,579,128	5,937,657,021	6,000,663,680
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in COLI cash values.....	224,090	618,482	1,213,990
1402. Fines and penalties of regulatory authorities.....	(19,312)	(23,044)	(88,620)
1403. Retroactive reinsurance gain/loss.....	(134,502)	(597,859)	3,777,498
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(738,424)	2,781,128	3,396,923
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(668,148)	2,778,707	8,299,790
3701. Prior period adjustment.....	(1,338,660)	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(1,338,660)	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,222,358,429	1,178,202,956	4,928,988,713
2. Net investment income.....	167,653,475	169,870,543	761,354,869
3. Miscellaneous income.....	1,286,877	6,089,992	18,267,704
4. Total (Lines 1 through 3).....	1,391,298,781	1,354,163,492	5,708,611,286
5. Benefit and loss related payments.....	683,071,236	450,620,167	2,760,257,127
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.....	650,426,309	633,613,799	2,179,372,187
8. Dividends paid to policyholders.....	1,878,467	1,710,793	8,557,407
9. Federal and foreign income taxes paid (recovered) net of \$.....26,413,991 tax on capital gains (losses).....	28,277,349	2,881,758	60,042,140
10. Total (Lines 5 through 9).....	1,363,653,361	1,088,826,517	5,008,228,862
11. Net cash from operations (Line 4 minus Line 10).....	27,645,420	265,336,975	700,382,424
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	424,592,254	254,276,363	1,360,996,931
12.2 Stocks.....	25,895,567	4,526,780	128,996,703
12.3 Mortgage loans.....	1,125,000	0	525,000
12.4 Real estate.....	0	0	67,101,221
12.5 Other invested assets.....	43,499,450	17,172,869	154,948,582
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	14,182	(153,452)	482
12.7 Miscellaneous proceeds.....	66,557,270	(55,073)	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	561,683,722	275,767,487	1,712,568,919
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	424,030,146	317,089,109	1,446,816,891
13.2 Stocks.....	7,990,913	9,006,375	64,062,383
13.3 Mortgage loans.....	0	0	300,000
13.4 Real estate.....	3,791,037	3,115,536	86,699,419
13.5 Other invested assets.....	32,439,174	47,633,693	157,333,947
13.6 Miscellaneous applications.....	0	9,318,131	97,778,358
13.7 Total investments acquired (Lines 13.1 to 13.6).....	468,251,270	386,162,844	1,852,990,999
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).....	93,432,452	(110,395,357)	(140,422,080)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	100,000,000	58,000,000	558,000,000
16.6 Other cash provided (applied).....	(11,743,941)	(151,655,995)	42,446,808
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(111,743,941)	(209,655,995)	(515,553,192)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	9,333,931	(54,714,377)	44,407,152
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	225,480,280	181,073,128	181,073,128
19.2 End of period (Line 18 plus Line 19.1).....	234,814,211	126,358,751	225,480,280
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Interest payment received in securities.....	273,580	55,940	267,856
20.0002 Stock distributions from limited partnerships.....	0	53,781	18,305,435
20.0003 Exchange of stock.....	0	34,150	1,903,750
20.0004 Exchange of bonds.....	0	0	2,236,490

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## NOTES TO FINANCIAL STATEMENTS

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

## A. Accounting Practices:

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

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

No significant change.

## C. Accounting Policy:

No significant change.

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

During the first quarter of 2013, an error in the reporting of "Taxes, licenses and fees" (TL&F), "Receivable from/Payable to parent, subsidiaries and affiliates" and "Amounts withheld or retained by company for account of others" was detected. The error resulted in paid TL&F associated with business not covered by an affiliated reinsurance agreement not being allocated to the Company, causing an understatement of the reported amount in the TL&F payable account. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*, the Company corrected this error in the current statutory financial statement.

The correction resulted in an additional \$13.8 million to TL&F, offset by both a reduction of \$1.3 million in Amounts withheld or retained by company for account of others, and \$12.5 million to Receivable from/Payable to parent, subsidiaries and affiliates. This error did not impact Net income or Surplus as regards policyholders.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

**Note 5 - Investments**

## A. Mortgage Loans including Mezzanine Real Estate 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 the constant effective yield method which includes an adjustment for estimated principal repayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

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

When unit prices published by the Securities Valuation Office were not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

- The following table provides aggregated information on structured securities, classified on the basis for the recognized 2013 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, 2013)			
Present value of cash flows is less than amortized cost	\$ 50,498,839	\$ 150,184	\$ 56,070,820

**NOTES TO FINANCIAL STATEMENTS**

3. Loan-backed and structured securities with other-than-temporary impairments are as follows:

<u>Cusip</u>	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than- temporary impairment recognized in loss</u>	<u>Amortized cost basis after other- than-temporary impairment</u>	<u>Fair value</u>	<u>Impairment Quarter / Year</u>
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	18,249,391	67,629	18,249,391	18,048,000	Q2 – 2012
36298BAG5	29,227,846	28,991,913	835,932	28,991,913	30,478,352	Q2 – 2012
22541SCC0	705,724	704,388	1,336	704,388	620,322	Q3 – 2012
22541SCC0	652,401	651,758	643	651,758	584,377	Q4 – 2012
52521RAE1	15,962,030	15,931,081	30,949	15,931,081	17,814,431	Q1 – 2013
36298BAG5	23,927,689	23,898,936	28,753	23,898,936	27,051,676	Q1 – 2013
94984EAD4	7,963,955	7,887,411	76,544	7,887,411	8,461,430	Q1 – 2013
36228FEC6	466,435	454,297	12,138	454,297	461,591	Q1 – 2013
36242DUQ4	2,178,730	2,176,930	1,800	2,176,930	2,281,692	Q1 – 2013

4. 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:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	379,385
2. 12 Months or Longer	\$	303,301

b. The aggregate related fair values of securities with unrealized losses:

1. Less than 12 Months	\$	30,442,556
2. 12 Months or Longer	\$	18,640,543

5. 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 capital 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.

E. Repurchase Agreements and/or Securities Lending Transactions:

Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**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**

A. Defined Benefit Plan:

Not applicable.

B. Defined Contribution Plan:

Not applicable.

C. Multiemployer Plan:

Not applicable.

D. Consolidated/Holding Company Plans:

No significant change.

E. Postemployment Benefits and Compensated Absences:

Not applicable.

F. Impact of Medicare Modernization Act of Postretirement Benefits:

Not applicable.

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

On March 20, 2013, the Company paid ordinary dividends of \$100 million to its parent company, The Travelers Companies, Inc.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

Not applicable.

C. Wash Sales:

Not applicable.



## NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

### Note 20 – Fair Value Measurements

The Company's estimates of fair value for financial assets and financial liabilities 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 level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. 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) Securities measured and reported at fair value as of March 31, 2013:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 32,057,477	\$ 700	\$ 32,058,177
Preferred stock				
Non-redeemable preferred stock	16,855	-	-	16,855
Common stock	404,486,251	-	1,046,882	405,533,133
Total assets at fair value	\$ 404,503,106	\$ 32,057,477	\$ 1,047,582	\$ 437,608,165

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

(2) Securities measured and reported at fair value using significant unobservable inputs (Level 3):

<u>Description</u>	<u>Beginning Balance at 1/1/2013</u>	<u>Transfer into Level 3</u>	<u>Transfer out of Level 3</u>	<u>Total gains &amp; (losses) included in Net Income</u>	<u>Total gains &amp; (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 3/31/2013</u>
Bonds	\$ 343,080	\$ -	\$ (127,472)	\$ (61)	\$ 1,401	\$ -	\$ -	\$ -	\$ (216,248)	\$ 700
Common Stock	1,046,882	-	-	-	-	-	-	-	-	1,046,882
Total	\$ 1,389,962	\$ -	\$ (127,472)	\$ (61)	\$ 1,401	\$ -	\$ -	\$ -	\$ (216,248)	\$ 1,047,582

(3) The Company holds NAIC designation 3 – 6 securities at the lower of cost or market as defined in SSAP No. 26, *Bonds, excluding Loan-backed and Structured Securities*. Market fluctuations cause securities to change from being held at cost to fair value or vice versa. These changes result in a transfer in or out of level 3.

The Company transfers securities out of level 3 when it is able to obtain market observable data. The Company recognizes these transfers at the end of the period.

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

The Company holds common stock where fair value is based upon market quotations. Accordingly, the fair value for such common stock is included in the amount disclosed in level 1 of the hierarchy. The market quotations for these securities were provided by the SVO or a third party organization.

In addition, 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 table provides 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.

<u>(At March 31, 2013)</u> <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
Short term bonds	\$ 161,153,375	\$ 161,153,375	\$ 61,217,204	\$ 99,936,171	\$ -	\$ -
Cash equivalents	36,850,000	36,850,000	-	36,850,000	-	-
Long term bonds	11,543,636,153	10,830,534,961	838,104,690	10,686,039,326	19,492,137	-
Preferred stock	1,913,655	1,016,855	1,913,655	-	-	-
Common stock	405,533,133	405,533,133	404,486,251	-	1,046,882	-
Mortgage loans	-	43,900,000	-	-	-	43,900,000

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**NOTES TO FINANCIAL STATEMENTS**


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(At December 31, 2012)	Aggregate	Admitted				Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Practicable (Carrying Value)
Short term bonds	\$ 179,043,458	\$ 179,043,458	\$ 71,468,171	\$ 107,063,480	\$ 511,807	\$ -
Cash equivalents	15,689,223	15,689,223	-	15,689,223	-	-
Long term bonds	11,614,648,362	10,845,612,797	863,425,877	10,744,652,668	6,569,817	-
Preferred stock	3,710,351	3,041,551	3,710,351	-	-	-
Common stock	363,316,122	363,316,122	362,269,240	-	1,046,882	-
Mortgage loans	-	45,025,000	-	-	-	45,025,000

**D. Not Practicable to Estimate Fair Value**

(At March 31, 2013)	Carrying	Effective Interest	Maturity
Description	Value	Rate	Date
Mortgage loan Oak Brook, IL	\$ 43,900,000	4.0%	2/28/15

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

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

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

No significant change.

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

During the period from January 1, 2013 to March 31, 2013, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$49,570,000, resulting from better than expected loss and DCC development primarily in the special property, other liability – occurrence, and homeowners lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the workers' compensation line.

The improvement in the special property line was driven by better than expected development for catastrophe and non-catastrophe claims in accident years 2010 through 2012. The improvement in the other liability – occurrence line was concentrated in accident years 2010 and prior and reflected more favorable legal and judicial environments than what the Company previously expected. The improvement in the homeowners line was driven primarily by better than expected development for catastrophe and non-catastrophe claims incurred in accident year 2011. 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 workers' compensation line was driven by a charge that was precipitated by legislation in New York enacted during the first quarter of 2013 related to the New York Fund for Reopened Cases, primarily impacting accident years 2005 through 2012.

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.

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## NOTES TO FINANCIAL STATEMENTS

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

No significant change.

**Note 33 – Asbestos/Environmental Reserves**

No significant change.

**Note 34 – Subscriber Savings Accounts**

No significant change.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 - Financial Guaranty Insurance**

A. Not applicable.

B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: .....
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.2 If the response to 3.1 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/24/2011.....
- 6.4 By what department or departments?  
Minnesota Department of Commerce

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

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

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

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

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
- 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: \$.....27,119,797

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.....	\$ .....3,435,485,261	\$ .....3,509,047,117
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....68,715,395	\$ .....56,476,344
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,504,200,656	\$ .....3,565,523,461
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? If no, attach a description with this statement. Yes [X] No [ ]

16. For the reporting entity's security lending program, state the amount of the following as current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....62,535,544
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....62,535,544
16.3 Total payable for securities lending reporting on the liability page:	\$.....62,535,544

17. 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]

17.1 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

17.2 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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

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

17.5 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

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

18.2 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	.....0.000	.....5.000 %	.....0	.....0	...31,068,463	...31,068,463	.....0	.....0	.....223,358	.....223,358
Total.....	.....XXX..	.....XXX.....	.....0	.....0	...31,068,463	...31,068,463	.....0	.....0	.....223,358	.....223,358

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)
<b>All Other Insurers</b>				
00000.....	A0-0000000.....	COVEA RISKS SA.....	FRA.....	NO.....

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	1,593,673	1,969,809	576,618	1,551,238	66,306,743	68,805,085
2. Alaska.....	AK.....L.....	684,998	644,037	165,210	789,398	8,610,736	10,189,298
3. Arizona.....	AZ.....L.....	1,206,657	1,146,669	830,469	902,880	43,598,518	44,665,503
4. Arkansas.....	AR.....L.....	1,043,958	1,272,599	184,601	311,081	22,042,846	21,274,466
5. California.....	CA.....L.....	18,562,610	18,949,497	7,297,026	15,003,793	293,989,190	310,721,009
6. Colorado.....	CO.....L.....	5,019,106	4,970,017	1,591,291	3,750,063	72,705,105	77,822,755
7. Connecticut.....	CT.....L.....	2,787,716	2,990,428	984,919	934,641	53,383,595	58,900,383
8. Delaware.....	DE.....L.....	294,005	208,182	426,155	350,047	7,935,445	9,251,282
9. District of Columbia.....	DC.....L.....	886,810	845,035	312,545	559,106	15,529,823	17,869,734
10. Florida.....	FL.....L.....	10,393,308	12,029,603	4,109,419	16,367,077	108,804,037	128,078,713
11. Georgia.....	GA.....L.....	1,976,559	2,090,236	1,045,916	779,675	55,265,097	61,028,279
12. Hawaii.....	HI.....L.....	301,755	245,108	564,362	1,014,678	9,342,306	9,893,258
13. Idaho.....	ID.....L.....	204,884	181,664	96,916	173,753	3,788,629	4,042,536
14. Illinois.....	IL.....L.....	9,963,714	9,634,846	1,854,107	6,652,563	195,133,166	219,192,217
15. Indiana.....	IN.....L.....	2,298,001	1,950,482	6,566,992	1,543,926	32,090,361	46,378,118
16. Iowa.....	IA.....L.....	1,963,738	1,728,759	1,698,582	1,273,085	39,655,880	45,540,763
17. Kansas.....	KS.....L.....	3,569,003	3,394,583	353,968	1,408,639	37,069,229	38,875,807
18. Kentucky.....	KY.....L.....	1,112,185	1,213,199	720,103	3,102,910	25,106,835	29,720,178
19. Louisiana.....	LA.....L.....	6,698,522	7,491,585	10,072,685	4,726,642	91,803,702	89,699,071
20. Maine.....	ME.....L.....	279,112	349,735	51,621	162,976	5,638,097	6,389,237
21. Maryland.....	MD.....L.....	1,414,488	1,783,539	1,273,559	553,503	56,743,373	65,787,434
22. Massachusetts.....	MA.....L.....	2,098,629	2,152,402	1,311,004	3,108,127	125,409,136	142,267,661
23. Michigan.....	MI.....L.....	3,445,116	3,633,372	1,626,963	2,374,863	84,107,531	91,112,748
24. Minnesota.....	MN.....L.....	2,906,294	3,236,842	1,425,495	1,979,900	94,811,356	105,221,595
25. Mississippi.....	MS.....L.....	1,964,282	2,420,309	537,953	84,132	29,738,818	36,536,862
26. Missouri.....	MO.....L.....	1,569,846	1,556,304	1,223,021	8,412,031	65,713,878	60,547,811
27. Montana.....	MT.....L.....	1,203,899	1,962,383	3,399,003	384,753	12,783,403	9,078,777
28. Nebraska.....	NE.....L.....	632,819	647,790	882,854	150,008	23,386,805	25,260,168
29. Nevada.....	NV.....L.....	619,990	587,423	269,999	821,379	34,303,621	37,506,944
30. New Hampshire.....	NH.....L.....	229,571	229,190	401,042	294,645	14,831,757	16,553,976
31. New Jersey.....	NJ.....L.....	5,145,915	5,086,967	6,713,971	4,364,622	135,602,146	137,457,047
32. New Mexico.....	NM.....L.....	9,659,882	7,353,370	1,484,554	3,214,083	46,250,982	42,890,211
33. New York.....	NY.....L.....	19,862,140	24,463,221	9,667,982	11,042,513	333,883,235	365,644,996
34. North Carolina.....	NC.....L.....	1,683,164	2,021,476	465,384	26,068	35,487,929	38,355,744
35. North Dakota.....	ND.....L.....	5,789,730	3,532,397	3,376,912	545,503	17,409,436	16,312,930
36. Ohio.....	OH.....L.....	3,349,323	2,831,649	5,239,663	1,628,358	59,413,676	63,299,674
37. Oklahoma.....	OK.....L.....	5,385,342	7,366,267	2,812,370	1,392,540	43,063,744	35,840,274
38. Oregon.....	OR.....L.....	952,956	1,267,591	224,946	1,343,170	13,521,621	14,657,731
39. Pennsylvania.....	PA.....L.....	8,844,401	8,795,917	4,534,931	2,911,419	147,292,924	129,616,857
40. Rhode Island.....	RI.....L.....	683,932	662,835	363,413	11,500	18,328,971	20,415,308
41. South Carolina.....	SC.....L.....	1,016,637	989,983	367,033	968,669	23,942,457	25,532,907
42. South Dakota.....	SD.....L.....	648,310	530,147	28,073	41,850	13,248,911	13,643,849
43. Tennessee.....	TN.....L.....	809,973	1,045,797	715,874	1,804,092	41,784,441	44,182,708
44. Texas.....	TX.....L.....	37,131,336	37,670,795	25,426,762	24,150,465	353,820,857	337,239,141
45. Utah.....	UT.....L.....	1,819,370	1,879,376	1,094,693	552,961	23,513,275	24,010,425
46. Vermont.....	VT.....L.....	126,599	104,399	589,637	119,827	6,625,436	7,986,747
47. Virginia.....	VA.....L.....	3,386,487	3,550,138	1,791,853	3,727,711	53,273,646	62,789,494
48. Washington.....	WA.....L.....	1,189,454	2,480,933	2,017,132	1,547,882	54,654,771	62,149,033
49. West Virginia.....	WV.....L.....	2,687,160	2,198,698	805,805	552,645	21,897,327	22,409,505
50. Wisconsin.....	WI.....L.....	5,315,897	5,622,035	829,413	1,806,609	60,530,382	65,868,356
51. Wyoming.....	WY.....L.....	4,280,445	3,981,168	1,388,321	1,988,506	21,329,911	22,410,047
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	1,300	1,200	0	0	4,347	7,769
54. Puerto Rico.....	PR.....L.....	3,624	938	(5,000)	1,323	4,158,680	5,288,255
55. US Virgin Islands.....	VI.....L.....	11,400	57,723	15,783	104,143	765,583	677,826
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....L.....	38,562,788	37,788,710	10,038,403	34,661,955	317,942,448	363,653,818
58. Aggregate Other Alien.....	OT.....XXX.....	1,016,687	2,911,249	3,201,370	1,458,023	37,961,582	43,094,899
59. Totals.....	(a).....54.....	246,289,499	255,710,604	135,043,676	179,487,945	3,615,337,736	3,853,647,217

**DETAILS OF WRITE-INS**

58001. Other Alien Combined.....	XXX.....	520,758	863,526	214,317	469,211	19,441,065	22,826,689
58002. Singapore.....	XXX.....	380,488	465,931	19,568	293,749	3,613,952	446,925
58003. Bermuda.....	XXX.....	281,572	272,260	2,768,631	0	5,835,477	5,890,114
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	(166,131)	1,309,532	198,854	695,063	9,071,088	13,931,171
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	1,016,687	2,911,249	3,201,370	1,458,023	37,961,582	43,094,899

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.



## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Aprilgrange Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Syndicate Management Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... St. Paul Surety Europe Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Jago Dedicated Limited (11.1%)	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
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. J. Malucelli Resseguradora S.A. *	Brazil	

**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**

...	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		...	Tiercel, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	...	Redstart, LLC	Delaware	06-0566050
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	...	Travelers Marine, LLC	Delaware	06-0566050
...	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				
...	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 Holdeo, 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				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	American Marine Claims & Adjusting Services, Inc.	New York	30-0510298				
...	Constitution State Services, LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				
...	TINDY Foreign, Inc	Delaware	20-4403403				

*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

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

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

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				Promenade Partners, LLC.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1953822				USF&G Capital I.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-2044075				USF&G Capital III.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				350 Market Street, LLC.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					UA Combined Investment Company Limited.....	GBR.....	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.....	GBR.....	DS.....	UA Combined Investment Company Limited.....	O/B.....	88.900	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GBR.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	11.100	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Special Services Limited.....	GBR.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027				Yonkers Financing Corp.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211				Castle Pines Fidelity Realty, Inc.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	DS.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820				Fidelity Castle Pines Limited Partnership	MD.....	DS.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	50.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734				English Turn Fidelity Realty, Inc.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225				English Turn Realty Management, Inc.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	DS.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Aprilgrange Limited.....	GBR.....	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.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Solicitors Professional Indemnity Limited.....	GBR.....	NIA.....	Travelers London Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1880024				St. Paul London Properties, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1965525				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Management Limited.....	GBR.....	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.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GBR.....	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.....	BMU.....	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.....	CAN.....	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.....	CAN.....	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")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BRA.....	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.....	BRA.....	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.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	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 Controle de Riscos Ltda.....	BRA.....	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.....	BRA.....	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.....	The Travelers Indemnity Company.....	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.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	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.....	
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.....	

Q12.3

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	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.....	13-2743602				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	30-0510298				American Marine Claims & Adjusting Services, Inc.....	NY.....	OTH.....	American Marine Management Services, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	0113.....
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.....	00000.....	06-0566050				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	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.
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.

**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)	*
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.													
0112.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0113.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													

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.....	15,267,553	(5,991,408)	(39.2)	57.6
2. Allied lines.....	4,280,695	1,339,340	31.3	(107.7)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	222	0.0	0.0
5. Commercial multiple peril.....	2,072,833	(3,341,608)	(161.2)	(81.5)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	13,429,005	3,670,266	27.3	46.6
9. Inland marine.....	9,351,456	10,041,229	107.4	11.6
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(862,556)	0.0	32,598.9
11.2. Medical professional liability - claims-made.....	0	1,014,864	0.0	0.0
12. Earthquake.....	457,833	209,473	45.8	44.5
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	10,612	(145,531)	(1,371.4)	61.8
16. Workers' compensation.....	(226,894)	3,321,267	(1,463.8)	(11,404.9)
17.1 Other liability-occurrence.....	132,649,912	40,487,324	30.5	(18.0)
17.2 Other liability-claims made.....	11,974,268	1,490,296	12.4	(123.3)
17.3 Excess workers' compensation.....	0	1,990,511	0.0	0.0
18.1 Products liability-occurrence.....	17,311,784	10,857,527	62.7	(43.1)
18.2 Products liability-claims made.....	325,730	(3,537,352)	(1,086.0)	(483.6)
19.1, 19.2 Private passenger auto liability.....	0	(10,651)	0.0	0.0
19.3, 19.4 Commercial auto liability.....	24,581,877	9,157,500	37.3	70.9
21. Auto physical damage.....	7,587,757	4,024,040	53.0	2.2
22. Aircraft (all perils).....	0	(235,111)	0.0	0.0
23. Fidelity.....	5,484,491	3,339,823	60.9	31.1
24. Surety.....	307,247	1,980,586	644.6	(137.6)
26. Burglary and theft.....	281,825	155,011	55.0	51.9
27. Boiler and machinery.....	687,783	268,519	39.0	30.2
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.....	774,073	450,356	58.2	67.3
35. Totals.....	246,609,838	79,673,938	32.3	(14.6)

**DETAILS OF WRITE-INS**

3401. Tribal workers' compensation.....	774,073	450,356	58.2	67.3
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).....	774,073	450,356	58.2	67.3

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	13,586,099	13,586,099	14,317,819
2. Allied lines.....	3,935,446	3,935,446	3,797,004
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	2,755,923	2,755,923	2,883,830
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	9,440,137	9,440,137	23,460,217
9. Inland marine.....	8,338,051	8,338,051	8,491,096
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.....	406,512	406,512	808,930
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	13,081	13,081	15,721
16. Workers' compensation.....	(226,894)	(226,894)	309,202
17.1 Other liability-occurrence.....	146,276,228	146,276,228	137,869,785
17.2 Other liability-claims made.....	7,688,241	7,688,241	10,425,926
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	14,131,899	14,131,899	16,777,926
18.2 Products liability-claims made.....	442,457	442,457	436,673
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	27,033,105	27,033,105	22,143,518
21. Auto physical damage.....	7,252,945	7,252,945	7,270,829
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	3,869,063	3,869,063	4,950,020
24. Surety.....	185,543	185,543	531,368
26. Burglary and theft.....	146,615	146,615	230,653
27. Boiler and machinery.....	774,060	774,060	740,937
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.....	240,987	240,987	249,152
35. Totals.....	246,289,499	246,289,499	255,710,604

**DETAILS OF WRITE-INS**

3401. Tribal workers' compensation.....	240,987	240,987	249,152
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).....	240,987	240,987	249,152

**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)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 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. 2010 + Prior.....	2,700,928	3,392,296	6,093,223	190,942	16,309	207,251	2,568,673	22,940	3,255,321	5,846,934	58,688	(97,726)	(39,038)
2. 2011.....	567,161	732,311	1,299,472	90,923	5,491	96,413	529,033	9,575	648,782	1,187,390	52,795	(68,464)	(15,669)
3. Subtotals 2011 + Prior.....	3,268,088	4,124,607	7,392,695	281,865	21,800	303,665	3,097,706	32,514	3,904,103	7,034,324	111,483	(166,190)	(54,707)
4. 2012.....	750,144	1,303,846	2,053,990	261,671	50,833	312,504	654,222	37,047	1,055,354	1,746,623	165,750	(160,613)	5,137
5. Subtotals 2012 + Prior.....	4,018,232	5,428,453	9,446,685	543,536	72,633	616,168	3,751,929	69,561	4,959,457	8,780,947	277,232	(326,802)	(49,570)
6. 2013.....	XXX	XXX	XXX	XXX	173,060	173,060	XXX	146,954	449,365	596,319	XXX	XXX	XXX
7. Totals.....	4,018,232	5,428,453	9,446,685	543,536	245,692	789,228	3,751,929	216,516	5,408,822	9,377,266	277,232	(326,802)	(49,570)
8. Prior Year-End's Surplus As Regards Policyholders	6,000,664										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. ....6.9%	2. ....(6.0)%	3. ....(0.5)%
													Col. 13, Line 7 Line 8
													4. ....(0.8)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	<b>Response</b>
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.....	10,391,712	1,431,835	8,959,877	15,984,774
2505. COLI supplemental benefits trust.....	5,027,465	0	5,027,465	5,058,506
2506. Suspense, undistributed payments.....	1,857,856	0	1,857,856	4,917,339
2507. Ceded deposit asset.....	411,209	0	411,209	1,122,080
2508. Other assets nonadmitted.....	472,916	472,916	0	0
2509. Assumed reinsurance receivable and payable.....	(42,593)	0	(42,593)	(9,853)
2510. Other assets.....	(1,974,868)	0	(1,974,868)	(1,917,324)
2597. Summary of remaining write-ins for Line 25.....	16,143,697	1,904,752	14,238,945	25,155,522

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	560,495	561,236
2505. Federal excise tax-reins contracts.....	644	644
2506. Escheat liability.....	(580,425)	(575,802)
2507. Retroactive reinsurance reserve ceded.....	(28,519,030)	(29,012,946)
2597. Summary of remaining write-ins for Line 25.....	(28,538,315)	(29,026,867)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(738,424)	2,781,128	3,396,923
1497. Summary of remaining write-ins for Line 14.....	(738,424)	2,781,128	3,396,923

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## 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
58004. Cayman Islands.....	XXX	47,050	11,711	0	0	191,082	142,340
58005. Hong Kong.....	XXX	16,462	20,251	33,802	55,115	62,310	100,987
58006. Hungary.....	XXX	9,487	0	0	0	23,307	28,273
58007. Costa Rica.....	XXX	8,860	7,582	51,444	2,351	16,603	25,760
58008. United Kingdom.....	XXX	7,005	(184,662)	6,266	8,785	1,733,921	2,714,185
58009. Colombia.....	XXX	4,570	4,869	0	1,155	14,517	15,794
58010. Brazil.....	XXX	3,533	8,948	5,135	2,737	392,612	99,005
58011. Japan.....	XXX	2,413	7,393	0	0	146,035	186,461
58012. Spain.....	XXX	2,160	0	0	0	22,346	41,955
58013. China.....	XXX	2,044	(11,208)	0	0	360,915	959,665
58014. India.....	XXX	1,717	1,263	0	0	83,030	141,783
58015. Turkey.....	XXX	1,708	4,232	0	0	10,231	14,270
58016. Germany.....	XXX	1,629	4,190	0	5,730	228,220	380,799
58017. Chile.....	XXX	1,627	5,164	11,565	4,818	833,236	887,053
58018. Denmark.....	XXX	1,600	1,600	0	0	16,151	46,340
58019. Argentina.....	XXX	1,507	17,331	0	0	157,332	1,141,953
58020. Malaysia.....	XXX	1,477	4,590	0	1,001	32,215	45,084
58021. Taiwan.....	XXX	1,445	2,726	0	0	44,995	65,956
58022. Australia.....	XXX	1,406	9,529	0	0	146,070	251,981
58023. Thailand.....	XXX	1,339	1,339	0	0	13,221	20,737
58024. Korea, Republic of.....	XXX	808	398	0	0	27,184	30,405
58025. El Salvador.....	XXX	742	7,394	5,166	1,470	10,440	19,419
58026. Ireland.....	XXX	663	5,980	0	0	146,477	178,277
58027. Russia.....	XXX	434	20,886	0	0	50,339	69,631
58028. Bulgaria.....	XXX	434	375	0	0	1,134	1,966
58029. Italy.....	XXX	399	14,965	0	0	49,770	82,831
58030. Israel.....	XXX	297	3,208	1,092	2,505	93,650	76,995
58031. Venezuela.....	XXX	212	0	0	0	14,440	24,098
58032. France.....	XXX	31	(3,510)	3,464	0	2,307,600	1,961,202
58033. Indonesia.....	XXX	30	30	0	0	29,439	56,929
58034. United Arab Emirates.....	XXX	2	1,540	0	0	24,900	39,364
58035. Belgium.....	XXX	0	308,740	0	0	116,083	491,529
58036. Jamaica.....	XXX	0	0	(24,975)	298,865	99,784	853,903
58037. Norway.....	XXX	0	0	0	0	95,165	214,432
58038. Tunisia.....	XXX	0	0	0	0	69,827	76,398
58039. Barbados.....	XXX	0	(350)	0	0	61,168	57,105
58040. Niger.....	XXX	0	0	0	12,320	49,673	53,025
58041. Poland.....	XXX	0	(2,431)	0	0	43,347	44,756
58042. Switzerland.....	XXX	0	0	0	0	25,987	39,531
58043. Canal Zone.....	XXX	0	0	0	0	25,627	26,414
58044. Guatemala.....	XXX	0	3,046	0	0	25,311	30,471
58045. Philippine Island.....	XXX	0	516	0	0	23,737	80,013
58046. Sweden.....	XXX	0	619	0	0	23,345	42,252
58047. Austria.....	XXX	0	(1,162)	0	0	22,709	33,304
58048. Nicaragua.....	XXX	0	0	0	0	22,504	27,703
58049. Czech Republic.....	XXX	0	0	0	0	20,220	34,519
58050. Trinidad and Tobago.....	XXX	0	2,440	13,133	0	17,563	32,238
58051. Dominican Republic.....	XXX	0	17,389	0	0	17,195	25,972
58052. Honduras.....	XXX	0	(656)	0	0	16,808	237,359
58053. Albania.....	XXX	0	0	0	0	14,793	13,962
58054. South Africa.....	XXX	0	0	0	0	13,268	31,462
58055. Finland.....	XXX	0	0	0	0	13,155	17,391
58056. Qatar.....	XXX	0	0	0	0	11,104	13,507
58057. New Zealand.....	XXX	0	0	0	0	10,174	24,738
58058. Romania.....	XXX	0	0	0	0	9,661	17,035
58059. West Indies.....	XXX	0	0	0	0	8,915	19,383
58060. Guinea.....	XXX	0	0	0	0	8,225	8,227
58061. Cameroon.....	XXX	0	0	0	0	8,224	8,230
58062. Saudi Arabia.....	XXX	0	0	0	0	8,070	11,642
58063. Greece.....	XXX	0	0	0	0	6,604	12,430
58064. Morocco.....	XXX	0	0	0	0	6,157	9,612
58065. Vietnam.....	XXX	0	0	0	0	5,832	18,594
58066. Tanzania.....	XXX	0	0	0	0	5,167	9,069
58067. Madagascar.....	XXX	0	0	0	0	4,409	6,740
58068. Ukraine.....	XXX	0	0	0	0	4,299	6,761
58069. Malta.....	XXX	0	0	0	0	4,140	1,980
58070. Aruba.....	XXX	0	0	0	0	3,831	116,587
58071. Papua New Guinea.....	XXX	0	0	0	0	2,968	4,241
58072. Virgin Islands, British.....	XXX	0	0	0	0	2,742	4,317
58073. Bolivia.....	XXX	0	2,744	0	0	2,581	2,223
58074. Egypt.....	XXX	0	141	0	0	2,445	4,623
58075. Bahrain.....	XXX	0	0	0	0	1,808	3,818
58076. Mongolia.....	XXX	0	0	0	0	1,719	2,567
58077. Belize.....	XXX	0	0	0	0	1,717	17,702
58078. Mauritius.....	XXX	0	0	0	0	1,639	2,853
58079. Ecuador.....	XXX	0	1,868	0	0	1,637	2,168
58080. Haiti.....	XXX	0	0	0	0	1,509	3,036
58081. Macao.....	XXX	0	0	0	0	1,313	1,643
58082. Senegal.....	XXX	0	0	0	0	1,153	1,814
58083. Uruguay.....	XXX	0	0	0	0	900	1,284
58084. Bangladesh.....	XXX	0	0	0	0	808	1,548
58085. Latvia.....	XXX	0	0	0	0	774	1,098
58086. Portugal.....	XXX	0	0	0	0	719	1,553
58087. Ghana.....	XXX	0	0	0	0	669	1,288
58088. Kuwait.....	XXX	0	0	0	0	630	1,525
58089. Pakistan.....	XXX	0	375	0	0	497	932
58090. Lebanon.....	XXX	0	0	0	0	490	751
58091. Cyprus.....	XXX	0	0	0	0	475	520
58092. Iceland.....	XXX	0	0	0	0	465	794
58093. Slovenia.....	XXX	0	0	0	0	430	679
58094. Vatican City.....	XXX	0	0	0	0	388	1,272
58095. Swaziland.....	XXX	0	0	0	0	380	599
58096. Kenya.....	XXX	0	0	0	0	379	737
58097. Laos.....	XXX	0	0	0	0	359	365

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## 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
58098. Sri Lanka.....	XXX	0	0	0	0	320	933
58099. Jordan.....	XXX	0	0	0	0	261	422
58100. Slovakia.....	XXX	0	0	0	0	256	526
58101. Paraguay.....	XXX	0	0	0	0	243	302
58102. Yugoslavia.....	XXX	0	0	0	0	197	240
58103. Armenia.....	XXX	0	0	0	0	189	182
58104. Antigua.....	XXX	0	0	0	0	180	334
58105. Algeria.....	XXX	0	0	0	0	156	293
58106. Congo.....	XXX	0	0	0	0	136	255
58107. Guyana.....	XXX	0	0	0	0	133	227
58108. Cambodia.....	XXX	0	0	0	0	117	247
58109. Turks and Caicos Islands.....	XXX	0	0	0	0	67	86
58110. Ivory Coast.....	XXX	0	0	0	0	46	45
58111. St. Vincent & the Grenadines.....	XXX	0	0	0	0	27	23
58112. Uganda.....	XXX	0	0	0	0	22	34
58113. Ethiopia.....	XXX	0	0	0	0	21	15
58114. Anguilla.....	XXX	0	0	0	0	19	30
58115. Grenada.....	XXX	0	0	0	0	7	13
58116. Botswana.....	XXX	0	0	0	0	5	24
58117. Central African Republic.....	XXX	0	0	0	0	5	2
58118. Tonga.....	XXX	0	0	0	0	0	2
58119. French Polynesia.....	XXX	0	0	0	0	(4)	6
58120. Oceania- General.....	XXX	0	0	0	0	(23)	1,546
58121. Oman.....	XXX	0	0	0	0	(30)	84
58122. Fiji.....	XXX	0	0	0	0	(49)	258
58123. Netherlands Antilles.....	XXX	0	0	0	0	(61)	201
58124. Luxembourg.....	XXX	0	0	0	0	(2,126)	1,199
58125. Mexico.....	XXX	(1,417)	83,365	(3,796)	26,562	5,600	103,814
58126. Peru.....	XXX	(7,236)	0	0	0	8,298	11,479
58127. Afghanistan.....	XXX	(94,195)	362,577	0	271,650	504,928	655,951
58128. Netherlands.....	XXX	(186,374)	561,570	96,558	0	314,751	486,675
58129. Turkmenistan.....	XXX	0	628	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(166,131)	1,309,532	198,854	695,063	9,071,088	13,931,171

# 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.....	727,902,676	708,325,294
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	72,777,249
2.2 Additional investment made after acquisition.....	3,791,037	13,922,170
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	33,605,463
5. Deduct amounts received on disposals.....	0	67,101,221
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	8,262,867	33,626,279
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	723,430,846	727,902,676
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	723,430,846	727,902,676

## 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.....	45,025,000	45,250,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	300,000
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.....	1,125,000	525,000
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	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	43,900,000	45,025,000
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	43,900,000	45,025,000
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	43,900,000	45,025,000

## 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.....	859,629,856	870,340,500
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	9,971,936	14,081,446
2.2 Additional investment made after acquisition.....	22,467,238	143,252,501
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	4,320	16,741
5. Unrealized valuation increase (decrease).....	(673,613)	(12,882,358)
6. Total gain (loss) on disposals.....	(69,721)	(493,640)
7. Deduct amounts received on disposals.....	43,499,450	154,948,582
8. Deduct amortization of premium and depreciation.....	4,132	17,334
9. Total foreign exchange change in book/adjusted carrying value.....	(962,206)	958,570
10. Deduct current year's other than temporary impairment recognized.....	0	677,989
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	846,864,229	859,629,856
12. Deduct total nonadmitted amounts.....	24,639,830	24,067,067
13. Statement value at end of current period (Line 11 minus Line 12).....	822,224,399	835,562,789

## 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.....	14,647,455,731	14,385,471,361
2. Cost of bonds and stocks acquired.....	432,021,058	1,510,879,273
3. Accrual of discount.....	2,064,993	7,045,967
4. Unrealized valuation increase (decrease).....	127,994,640	287,940,506
5. Total gain (loss) on disposals.....	4,190,673	11,644,743
6. Deduct consideration for bonds and stocks disposed of.....	450,487,821	1,489,993,634
7. Deduct amortization of premium.....	16,115,062	63,079,511
8. Total foreign exchange change in book/adjusted carrying value.....	(434,071)	826,455
9. Deduct current year's other than temporary impairment recognized.....	558,074	3,279,431
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,746,132,066	14,647,455,731
11. Deduct total nonadmitted amounts.....	10,958,778	11,405,824
12. Statement value at end of current period (Line 10 minus Line 11).....	14,735,173,289	14,636,049,907

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	9,833,464,252	1,254,533,354	1,257,705,122	(54,325,001)	9,775,967,483	0	0	9,833,464,252
2. Class 2 (a).....	1,066,463,897	39,420,416	29,402,906	(66,837,752)	1,009,643,655	0	0	1,066,463,897
3. Class 3 (a).....	95,430,459	0	762,147	22,403,302	117,071,614	0	0	95,430,459
4. Class 4 (a).....	29,541,673	0	1,566,605	(6,903,282)	21,071,786	0	0	29,541,673
5. Class 5 (a).....	1,373,883	0	181,669	8,841,020	10,033,234	0	0	1,373,883
6. Class 6 (a).....	14,071,315	0	1,893,945	82,573,195	94,750,564	0	0	14,071,315
7. Total Bonds.....	11,040,345,479	1,293,953,770	1,291,512,395	(14,248,518)	11,028,538,336	0	0	11,040,345,479
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	2,015,620	0	2,000,000	(15,620)	0	0	0	2,015,620
10. Class 3.....	1,000,000	0	0	0	1,000,000	0	0	1,000,000
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.....	25,931	0	0	(9,076)	16,855	0	0	25,931
14. Total Preferred Stock.....	3,041,551	0	2,000,000	(24,696)	1,016,855	0	0	3,041,551
15. Total Bonds and Preferred Stock.....	11,043,387,030	1,293,953,770	1,293,512,395	(14,273,214)	11,029,555,191	0	0	11,043,387,030

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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.....	.....161,153,376	.....XXX.....	.....161,130,311	.....11,734	.....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.....	.....179,043,458	.....152,727,182
2. Cost of short-term investments acquired.....	.....805,136,666	.....3,112,512,727
3. Accrual of discount.....	.....35,556	.....124,313
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....176	.....(726)
6. Deduct consideration received on disposals.....	.....823,414,016	.....3,086,026,416
7. Deduct amortization of premium.....	.....0	.....69,569
8. Total foreign exchange change in book/adjusted carrying value.....	.....351,537	.....(224,052)
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).....	.....161,153,376	.....179,043,458
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....161,153,376	.....179,043,458

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## SCHEDULE DB - PART A - VERIFICATION

### Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

## SCHEDULE DB - PART B - VERIFICATION

### Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(1,308,610)
3.14	Section 1, Column 18, prior year.....	311,130
		(1,619,740)
		(1,619,740)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(1,308,610)
3.24	Section 1, Column 19, prior year.....	311,130
		(1,619,740)
		(1,619,740)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(3,096,308)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(3,096,308)
		(3,096,308)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	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 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	<u>0</u>
4.	Part D, Section 1, Column 5.....	0
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	(1,308,610)
9.	Total (Line 7 plus Line 8).....	<u>(1,308,610)</u>
10.	Part D, Section 1, Column 8.....	0
11.	Part D, Section 1, Column 9.....	(1,308,610)
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>(0)</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	(3,685,000)
15.	Part D, Section 1, Column 11.....	(3,685,000)
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**SCHEDULE E- VERIFICATION**

## Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	15,689,223	0
2. Cost of cash equivalents acquired.....	64,786,959	209,661,890
3. Accrual of discount.....	49,795	229,906
4. Unrealized valuation increase (decrease).....	(27,087)	157,703
5. Total gain (loss) on disposals.....	(24)	1,208
6. Deduct consideration received on disposals.....	43,648,866	194,361,484
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).....	36,850,000	15,689,223
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	36,850,000	15,689,223

**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						
<b>Acquired by Purchase</b>								
23 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	566,835
39 warehouses and land located at.....					0	0	0	0
Various addresses.....	Saint Paul.....	MN.....	12/31/1990	Various.....	0	0	0	391,527
6 warehouses and land located at.....					0	0	0	0
Hawthorne Business Center.....	Los Angeles.....	CA.....	12/31/1990	Various.....	0	0	0	66,061
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	312,217
9 warehouses and land located at.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	03/18/1994	Various.....	0	0	0	189,176
8 warehouses and land located at.....					0	0	0	0
3835 Knight Road.....	Memphis.....	TN.....	12/10/1996	Various.....	0	0	0	114,565
14 warehouses and land located at.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	12/20/1996	Various.....	0	0	0	19,447
9 warehouses and land located at.....					0	0	0	0
4601 South Pinemount.....	Houston.....	TX.....	02/20/1997	Various.....	0	0	0	200,062
12 warehouses and land located at.....					0	0	0	0
2042 West Winton.....	Hayward.....	CA.....	06/15/1998	Various.....	0	0	0	130,292
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg.....	FL.....	03/22/2004	Various.....	0	0	0	5,990
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	69,992
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	6,844

QE01

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	0
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	584,356
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	617,448
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	383,616
4440 El Camino Real.....	Los Altos.....	CA.....	06/27/2012	Various.....	0	0	0	85,654
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	26,942
0199999. Totals.....					0	0	0	3,791,037
0399999. Totals.....					0	0	0	3,791,037

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.							
<b>NONE</b>																		

**SCHEDULE B - PART 2**

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

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

**NONE**

**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					

**Mortgages Closed by Repayment**

CWSP-1.....	Phoenix.....	AZ.....		09/30/2011...	02/18/2013...	.....1,125,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,125,000	.....1,125,000	.....0	.....0	.....0
0199999. Total - Mortgages Closed by Repayment.....						.....1,125,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,125,000	.....1,125,000	.....0	.....0	.....0
0599999. Total Mortgages.....						.....1,125,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,125,000	.....1,125,000	.....0	.....0	.....0

QE02



**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	(215,904)	0	14,361,940	6.6
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	(215,904)	0	14,361,940	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
	Icon Venture Partners, LP	Menlo Park	CA	Icon Venture Partners		03/15/2013	1	500,000	0	0	9,500,000	18.9
	Bacchus Capital, L.P.	New York	NY	Bacchus Capital		01/18/2008	3	0	488,486	0	408,799	13.6
	Banc Fund VIII L.P.	Chicago	IL	The Banc Funds Company, LLC		04/30/2008	3	0	600,000	0	2,800,000	1.5
	CapGen Financial Group LP	New York	NY	CapGen Financial Group		03/27/2008	3	0	322,967	0	3,572,853	6.1
	Carlyle Europe Partners II, L.P.	London	GBR	The Carlyle Group		12/13/2004	3	0	(18,327)	0	951,978	0.6
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	977,287	0	4,043,092	0.3
	Carlyle Partners V, L.P.	Washington	DC	The Carlyle Group		05/30/2007	3	0	1,586,203	0	3,878,011	0.1
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	278,973	0	11,520,666	1.3
	Eureka II, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2007	3	0	106,819	0	2,606,800	7.7
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	73,274	0	8,878,452	2.1
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	69,082	0	10,713,438	11.9
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	36,630	0	7,033,205	0.2
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	171,280	0	13,486,142	5.5
	NB Secondary Opportunities Fund II L.P.	New York	NY	Neuberger Berman Investment Management		04/30/2008	3	0	527,643	0	3,285,192	1.1
	Split Rock Partners II, LP	Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	1	0	1,333,333	0	13,266,667	8.3
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	399,154	0	2,317,856	0.8
	VMG Equity Partners, LP	San Francisco	CA	VMG Equity Partners		05/29/2007	3	0	13,343	0	2,348,028	4.5
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								500,000	6,966,147	0	100,611,177	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>												
	Vesbridge Partners, LP	Westborough	MA	Vesbridge		03/08/2006	0	0	500	0	17,494,141	88.4
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	500	0	17,494,141	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	747 Third LLC	New York	NY	747 Third LLC		02/08/1995	0	0	14,400	0	0	50.0
	777 Third LLC	New York	NY	777 Third LLC		02/08/1995	0	0	18,400	0	0	49.5
	Madison Ave LLC	New York	NY	Madison Ave LLC		02/08/1995	0	0	786,400	0	0	50.0
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate		05/14/2009	0	0	1,442,743	0	13,794,700	1.6
	Thayer Hotel Investors V, L.P.	Annapolis	MD	Thayer Capital Partners		11/25/2009	0	0	80,099	0	1,834,321	5.2
	Water Street LLC	New York	NY	Water Street		02/08/1995	0	0	20,000	0	0	50.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,362,042	0	15,629,021	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	273,675	0	0	24,726,325	0.5
	K1 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		12/21/2012	0	9,000,000	0	0	15,000,000	7.1
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	198,261	0	0	24,801,739	2.0
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	ArcLight Capital Partners		07/29/2011	0	0	1,044,833	0	10,301,992	0.5
	Encap Energy Capital Fund V, L.P.	Houston	TX	EnCap Investments		12/31/2009	0	0	17,728	0	0	0.9
	Encap Energy Capital Fund VII, L.P.	Houston	TX	EnCap Investments		07/31/2007	0	0	163,072	0	2,913,384	0.6
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments		01/31/2011	0	0	529,620	0	5,906,580	0.3
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments		05/07/2012	0	0	600,320	0	18,514,960	1.1
	Energy Spectrum Partners IV, L.P.	Dallas	TX	Energy Spectrum Capital		12/15/2004	0	0	35,391	0	0	4.1
	Energy Spectrum Partners V LP	Dallas	TX	Energy Spectrum Capital		09/30/2007	0	0	47,719	0	2,296,879	2.7

QE03

### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007....	.....0	.....0	.....22,996	.....0	.....3,086,969	.....6.5	
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	.....0	.....0	.....37,111	.....0	.....16,926,473	.....3.1	
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....0	.....0	.....133,935	.....0	.....1,402,649	.....5.9	
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	.....0	.....0	.....3,022,973	.....0	.....12,668,719	.....3.1	
	NGP Natural Resources X, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		10/12/2011....	.....0	.....0	.....828,310	.....0	.....18,474,758	.....0.8	
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007....	.....0	.....0	.....296,386	.....0	.....3,231,718	.....5.4	
	SFC Energy Partners II, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		03/31/2011....	.....0	.....0	.....428,854	.....0	.....16,488,753	.....3.0	
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX.....	The Energy & Minerals Group.....		12/03/2012....	.....0	.....0	.....1,704,317	.....0	.....8,057,624	.....0.9	
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008....	.....0	.....0	.....42,078	.....0	.....7,236,599	.....1.2	
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010....	.....0	.....0	.....1,776,260	.....0	.....5,349,742	.....2.9	
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010....	.....0	.....0	.....2,503,930	.....0	.....2,926,922	.....1.5	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009....	.....0	.....0	.....14,900	.....0	.....26,382	.....0.3	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009....	.....0	.....0	.....103,711	.....0	.....124,832	.....0.8	
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								9,471,936	13,354,452	0	200,463,998	...XXX
3999999.	Subtotal - Unaffiliated.....								9,971,936	22,466,738	0	331,066,136	...XXX
4099999.	Subtotal - Affiliated.....								0	500	0	17,494,141	...XXX
4199999.	Totals.....								9,971,936	22,467,238	0	348,560,277	...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	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Hancock Capital Partners IV, L.P.....	Boston.....	MA...	Distribution.....	04/04/2008	01/17/2013	.....170,208	.....0	.....0	.....0	.....0	.....0	.....170,208	.....170,208	.....0	.....0	.....0	.....0	
	Hancock Capital Partners V, L.P.....	Boston.....	MA...	Distribution.....	11/29/2012	02/19/2013	.....(141,771)	.....0	.....0	.....0	.....0	.....0	.....(141,771)	.....(141,771)	.....0	.....0	.....0	.....0	
	Ironwood Mezzanine Fund II LP.....	Avon.....	CT...	Distribution.....	12/28/2006	03/29/2013	.....12,889	.....0	.....0	.....0	.....0	.....0	.....12,889	.....12,889	.....0	.....0	.....0	.....0	
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								41,326	0	0	0	0	41,326	41,326	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	CapGen Financial Group LP.....	New York.....	NY...	Distribution.....	03/27/2008	02/25/2013	.....99,231	.....0	.....0	.....0	.....0	.....0	.....99,231	.....99,231	.....0	.....0	.....0	.....0	
	Cariyle Europe Partners II, L.P.....	London.....	GBR.	Distribution.....	12/13/2004	03/28/2013	.....481,124	.....0	.....0	.....0	.....0	.....0	.....481,124	.....447,282	.....(33,842)	.....0	.....(33,842)	.....0	
	Cariyle Europe Partners III, L.P.....	London.....	GBR.	Distribution.....	02/01/2007	03/19/2013	.....(17,929)	.....0	.....0	.....0	.....0	.....0	.....(17,929)	.....(17,929)	.....0	.....0	.....0	.....0	
	Cariyle Partners IV, L.P.....	Washington.....	DC...	Distribution.....	12/31/2004	03/29/2013	.....1,414,538	.....0	.....0	.....0	.....0	.....0	.....1,414,538	.....1,414,538	.....0	.....0	.....0	.....0	
	Century Capital Partners III, L.P.....	Boston.....	MA...	Distribution.....	09/30/2002	02/06/2013	.....1,800,246	.....0	.....0	.....0	.....0	.....0	.....1,800,246	.....1,800,246	.....0	.....0	.....0	.....0	
	Century Capital Partners IV, L.P.....	Boston.....	MA...	Distribution.....	04/30/2007	03/27/2013	.....2,064,273	.....0	.....0	.....0	.....0	.....0	.....2,064,273	.....2,064,273	.....0	.....0	.....0	.....0	
	ESL Partners, L.P.....	Greenwich.....	CT...	Distribution.....	08/31/2002	03/04/2013	.....1,206,513	.....0	.....0	.....0	.....0	.....0	.....1,206,513	.....1,206,513	.....0	.....0	.....0	.....0	
	Eton Park Fund, L.P.....	New York.....	NY...	Distribution.....	11/01/2004	02/21/2013	.....545,746	.....0	.....0	.....0	.....0	.....0	.....545,746	.....545,746	.....0	.....0	.....0	.....0	
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY...	Distribution.....	04/30/2008	03/29/2013	.....741,678	.....0	.....0	.....0	.....0	.....0	.....741,678	.....741,678	.....0	.....0	.....0	.....0	
	Trident IV, L.P.....	Greenwich.....	CT...	Distribution.....	04/12/2007	02/07/2013	.....715,926	.....0	.....0	.....0	.....0	.....0	.....715,926	.....715,926	.....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	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
	CBM Partners, LP	New York	NY	Liquidation	07/31/2002	03/29/2013	3,132,758	0	0	0	0	0	0	3,132,758	3,132,758	0	0	0	0	
	Northington/Connecticut Equity Investors L.P.	Avon	CT	Liquidation	12/31/2003	01/31/2013	31,605	0	0	0	0	0	0	31,605	0	0	(31,605)	(31,605)	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							12,215,710	0	0	0	0	0	12,215,710	12,150,262	(33,842)	(31,605)	(65,447)	0		
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																				
	Upper Lakes Growth Capital LLC	Eden Prairie	MN	Distribution	01/19/1999	03/29/2013	3,465,000	0	0	0	0	0	0	3,465,000	3,465,000	0	0	0	0	
	Windamere LLC	San Diego	CA	Distribution	01/29/1999	03/29/2013	230,799	0	0	0	0	0	0	230,799	230,799	0	0	0	0	
	Fog City Fund LLC	San Francisco	CA	Distribution	10/25/2000	03/29/2013	3,268,201	0	0	0	0	0	0	3,268,201	3,268,201	0	0	0	0	
	Windamere III LLC	San Diego	CA	Distribution	05/23/2001	03/29/2013	4,950,000	0	0	0	0	0	0	4,950,000	4,950,000	0	0	0	0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							11,914,000	0	0	0	0	0	0	11,914,000	11,914,000	0	0	0	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	777 Third LLC	New York	NY	Distribution	02/08/1995	03/13/2013	446,734	0	0	0	0	0	0	446,734	446,734	0	0	0	0	
	BPG Investment Partnership VIII	Philadelphia	PA	Distribution	08/18/2007	03/29/2013	44,118	0	0	0	0	0	0	44,118	44,118	0	0	0	0	
	Madison Ave LLC	New York	NY	Distribution	02/08/1995	03/13/2013	504,830	0	0	0	0	0	0	504,830	504,830	0	0	0	0	
	Miller Global Fund VI LLC	Denver	CO	Distribution	02/29/2008	02/28/2013	57,292	0	0	0	0	0	0	57,292	57,292	0	0	0	0	
	North American Real Estate Partners, LP	Minnetonka	MN	Distribution	12/23/2004	03/25/2013	1,546,233	0	0	0	0	0	0	1,546,233	1,546,233	0	0	0	0	
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Distribution	05/14/2009	03/28/2013	105,733	0	0	0	0	0	0	105,733	101,460	(4,273)	0	(4,273)	0	
	Pearlmark MultiFamily Partners, LLC	Chicago	IL	Distribution	09/26/2007	03/29/2013	264,620	0	0	0	0	0	0	264,620	264,620	0	0	0	0	
	Secured Capital Japan Real Estate Partners Asia, LP	Los Angeles	CA	Distribution	03/30/2007	03/29/2013	118,734	0	0	0	0	0	0	118,734	118,734	0	0	0	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,088,293	0	0	0	0	0	0	3,088,293	3,084,020	(4,273)	0	(4,273)	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	Distribution	07/29/2011	03/18/2013	288,337	0	0	0	0	0	0	288,337	288,337	0	0	0	0	
	Avenue Special Situations Fund V, L.P.	New York	NY	Distribution	05/04/2007	02/19/2013	730,498	0	0	0	0	0	0	730,498	730,498	0	0	0	0	
	Encap Energy Capital Fund VI, L.P.	Houston	TX	Distribution	12/31/2009	03/08/2013	99,029	0	0	0	0	0	0	99,029	99,029	0	0	0	0	
	Encap Energy Capital Fund VII, L.P.	Houston	TX	Distribution	07/31/2007	02/14/2013	221,366	0	0	0	0	0	0	221,366	221,366	0	0	0	0	
	Energy Spectrum Partners IV, L.P.	Dallas	TX	Distribution	12/15/2004	01/07/2013	35,391	0	0	0	0	0	0	35,391	35,391	0	0	0	0	
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	03/29/2013	6,373,113	0	0	0	0	0	0	6,373,113	6,373,113	0	0	0	0	
	JLL Partners Fund VI, L.P.	New York	NY	Distribution	06/02/2008	03/19/2013	154,853	0	0	0	0	0	0	154,853	154,853	0	0	0	0	
	K1 Private Investors, L.P.	El Segundo	CA	Distribution	12/21/2012	03/29/2013	4,000,000	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0	0	
	Lighthouse Capital Partners VI, L.P.	Boston	MA	Distribution	05/15/2007	03/28/2013	1,309,014	0	0	0	0	0	0	1,309,014	1,309,014	0	0	0	0	
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Distribution	02/18/2010	01/30/2013	344,567	0	0	0	0	0	0	344,567	344,567	0	0	0	0	
	Sheridan Production Partners I-A, L.P.	Houston	TX	Distribution	08/03/2007	01/31/2013	150,000	0	0	0	0	0	0	150,000	150,000	0	0	0	0	
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	Distribution	12/03/2012	03/19/2013	180	0	0	0	0	0	0	180	180	0	0	0	0	
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	01/14/2013	1,516,598	0	0	0	0	0	0	1,516,598	1,516,598	0	0	0	0	
	Yorktown Energy Partners VII, L.P.	New York	NY	Distribution	12/31/2009	01/17/2013	51,616	0	0	0	0	0	0	51,616	51,616	0	0	0	0	
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	01/15/2013	1,035,279	0	0	0	0	0	0	1,035,279	1,035,279	0	0	0	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							16,309,841	0	0	0	0	0	0	16,309,841	16,309,841	0	0	0	0	
3999999. Subtotal - Unaffiliated							31,655,170	0	0	0	0	0	0	31,655,170	31,585,450	(38,115)	(31,605)	(69,721)	0	
4099999. Subtotal - Affiliated							11,914,000	0	0	0	0	0	0	11,914,000	11,914,000	0	0	0	0	0
4199999. Totals							43,569,170	0	0	0	0	0	0	43,569,170	43,499,450	(38,115)	(31,605)	(69,721)	0	

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828 KY 5	U S TREASURY NOTES 2.625 2014 06		03/28/2013	J P MORGAN CHASE SECURITIES INC		51,513,839	50,000,000	.0	1
912828 SK 7	U S TREASURY NOTES .375 2015 03		03/11/2013	BAS-MERRILL LYNCH		18,541,976	18,500,000	34,113	1
912828 UK 4	U S TREASURY NOTES .250 2015 01		03/20/2013	RBC CAPITAL MARKETS		56,011,125	56,000,000	18,950	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		03/20/2013	PAY IN KIND		127,002	127,002	.0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		03/20/2013	PAY IN KIND		82,544	82,544	.0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		02/05/2013	BAS-MERRILL LYNCH		5,005,578	5,007,143	1,704	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		03/20/2013	PAY IN KIND		7,302	7,302	.0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		02/01/2013	KNIGHT CAPITAL GROUP		9,905,506	9,983,502	12,355	1
36230S DW 1	G2 757317 4.317 2061 02		03/20/2013	PAY IN KIND		56,732	56,732	.0	1
0599999	Total - Bonds - U.S. Government					141,251,604	139,764,224	67,121	XXX
<b>Bonds - All Other Government</b>									
013051 DG 9	ALBERTA (PROVINCE OF) 2.550 2022 12	C	03/12/2013	RBC DOMINION GLOBAL MARKETS		986,610	1,000,000	6,567	1FE
110709 GB 2	BRITISH COLUMBIA (PROVINCE OF) 2.700 2022 12	C	01/09/2013	CIBC WORLD MARKETS		997,480	1,000,000	1,997	1FE
13509P DT 7	CANADA HOUSING TRUST 1.750 2018 06	C	03/14/2013	VARIOUS		4,997,800	5,000,000	.0	1FE
135087 A3 8	CANADA TREASURY BONDS 1.500 2015 08	C	01/25/2013	VARIOUS		3,019,450	3,000,000	21,534	1FE
135087 A7 9	CANADA TREASURY BONDS 1.250 2016 02	C	03/26/2013	CIBC WORLD MARKETS		3,011,070	3,000,000	5,651	1FE
135087 ZU 1	CANADA TREASURY BONDS 2.750 2022 06	C	03/26/2013	VARIOUS		3,966,730	3,700,000	19,732	1FE
563469 TY 1	MANITOBA (PROVINCE OF) 1.850 2018 09	C	03/06/2013	RBC DOMINION GLOBAL MARKETS		998,600	1,000,000	.0	1FE
68323A BN 3	ONTARIO (PROVINCE OF) 2.850 2023 06	C	03/07/2013	VARIOUS		2,959,850	3,000,000	18,427	1FE
68323A BR 4	ONTARIO (PROVINCE OF) 2.100 2018 09	C	02/22/2013	VARIOUS		3,000,680	3,000,000	27,214	1FE
74814Z EH 2	QUEBEC (PROVINCE OF) 4.250 2021 12	C	02/27/2013	NATIONAL BANK OF CANADA FINANCIAL		1,119,070	1,000,000	10,829	1FE
D20659 Y4 0	BUNDESSCHATZANW (EP-1.6M) 250 2014 03	D	03/13/2013	MORGAN STANLEY DEAN WITTER		2,078,679	2,074,240	57	1FE
G92450 4Y 1	UK GILT TREASURY (P-1.0M) 2.250 2014 03	D	03/05/2013	J P MORGAN CHASE SECURITIES INC		1,618,808	1,586,445	.0	1FE
G92450 7Q 5	UK GILT TREASURY (P-2.5M) 2.750 2015 01	D	03/05/2013	BARCLAYS GLOBAL		3,954,743	3,777,250	12,626	1FE
1099999	Total - Bonds - All Other Government					32,709,570	32,137,935	124,634	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>									
575827 KH 2	MASSACHUSETTS GENERAL OB .110 2015 08		02/26/2013	GOLDMAN SACHS & CO		16,600,000	16,600,000	1,187	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					16,600,000	16,600,000	1,187	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
498531 CC 4	KLEIN ISD GEN OBLIG REF 4.000 2032 02		03/26/2013	RAYMOND JAMES & ASSOC		2,556,591	2,395,000	.0	1FE
498531 CD 2	KLEIN ISD GEN OBLIG REF 4.000 2033 02		03/26/2013	RAYMOND JAMES & ASSOC		1,356,613	1,275,000	.0	1FE
498531 CF 7	KLEIN ISD GEN OBLIG REF 4.000 2034 02		03/26/2013	RAYMOND JAMES & ASSOC		1,401,837	1,325,000	.0	1FE
511074 PY 6	LAKE TRAVIS ISD GO REF S 4.000 2030 02		02/05/2013	BOSC INC		3,782,372	3,410,000	10,230	1FE
511074 PZ 3	LAKE TRAVIS ISD GO REF S 4.000 2031 02		02/05/2013	BOSC INC		3,982,119	3,605,000	10,815	1FE
584002 SN 0	MECKLENBURG CO GENERAL O 3.000 2028 03		02/05/2013	J P MORGAN CHASE SECURITIES INC		5,100,050	5,000,000	.0	1FE
584002 SP 5	MECKLENBURG CO GENERAL O 3.000 2029 03		02/05/2013	J P MORGAN CHASE SECURITIES INC		5,073,700	5,000,000	.0	1FE
584002 SQ 3	MECKLENBURG CO GENERAL O 3.000 2030 03		02/05/2013	J P MORGAN CHASE SECURITIES INC		5,047,550	5,000,000	.0	1FE
596697 NR 9	MIDDLETON-CROSS PLAINS A 3.500 2031 03		03/11/2013	PIPER JAFFRAY		5,496,200	5,385,000	.0	1FE
596697 NS 7	MIDDLETON-CROSS PLAINS A 3.500 2032 03		03/11/2013	PIPER JAFFRAY		5,678,716	5,585,000	.0	1FE

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
783244 BM 7	RUTHERFORD CO GENERAL OB 3.500 2029 04.....		...02/13/2013	BAS-MERRILL LYNCH.....		.....3,545,573	.....3,310,000	.....0	1FE.....
783244 BN 5	RUTHERFORD CO GENERAL OB 3.500 2030 04.....		...02/13/2013	BAS-MERRILL LYNCH.....		.....3,708,601	.....3,480,000	.....0	1FE.....
961165 V7 9	WESTON GENERAL OBLIGATIO 2.500 2031 02.....		...01/23/2013	FIDELITY CAPITAL MARKETS SERVICES.....		.....1,493,005	.....1,530,000	.....0	1FE.....
961165 W2 9	WESTON GENERAL OBLIGATIO 3.000 2034 02.....		...01/23/2013	FIDELITY CAPITAL MARKETS SERVICES.....		.....2,260,917	.....2,245,000	.....0	1FE.....
982038 QA 2	WORTHINGTON CITY SCH DIS 4.000 2026 12.....		...01/30/2013	STIFEL NICOLAUS & CO INC.....		.....5,861,462	.....5,025,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....56,345,305	.....53,570,000	.....21,045	.....XXX.....

**Bonds - U.S. Special Revenue and Special Assessment**

300060 MS 6	EVERETT WATER & SEWER RE 3.500 2029 12.....		...01/24/2013	BAS-MERRILL LYNCH.....		.....5,632,594	.....5,285,000	.....0	1FE.....
300060 MT 4	EVERETT WATER & SEWER RE 3.500 2030 12.....		...01/24/2013	BAS-MERRILL LYNCH.....		.....5,800,716	.....5,470,000	.....0	1FE.....
426170 KU 9	HENRICO CO WTR & SWR REF 4.000 2032 05.....		...02/20/2013	DAVENPORT & COMPANY.....		.....4,465,368	.....4,050,000	.....0	1FE.....
426170 KV 7	HENRICO CO WTR & SWR REF 4.000 2033 05.....		...02/20/2013	DAVENPORT & COMPANY.....		.....4,704,630	.....4,285,000	.....0	1FE.....
426170 KX 3	HENRICO CO WTR & SWR REF 4.000 2034 05.....		...02/20/2013	DAVENPORT & COMPANY.....		.....4,888,490	.....4,475,000	.....0	1FE.....
810489 JT 2	SCOTTSDALE PPTY CORP EXC 5.000 2030 07.....		...01/29/2013	RAYMOND JAMES & ASSOC.....		.....6,543,057	.....5,115,000	.....21,313	1FE.....
915217 VE 0	UNIVERSITY OF VIRGINIA R 5.000 2035 06.....		...03/13/2013	J P MORGAN CHASE SECURITIES INC.....		.....11,751,700	.....10,000,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....43,786,556	.....38,680,000	.....21,313	.....XXX.....

**Bonds - Industrial and Miscellaneous**

009158 AT 3	AIR PRODUCTS & CHEMICALS 2.750 2023 02.....		...01/30/2013	J P MORGAN CHASE SECURITIES INC.....		.....995,930	.....1,000,000	.....0	1FE.....
009363 AP 7	AIRGAS INC 2.375 2020 02.....		...02/11/2013	BAS-MERRILL LYNCH.....		.....998,910	.....1,000,000	.....0	2FE.....
018490 AQ 5	ALLERGAN INC 2.800 2023 03.....		...03/07/2013	GOLDMAN SACHS & CO.....		.....997,140	.....1,000,000	.....0	1FE.....
035242 AA 4	ANHEUSER-BUSCH 2.625 2023 01.....	R.....	...01/14/2013	DEUTSCHE BANC.....		.....1,986,940	.....2,000,000	.....0	1FE.....
03524B AA 4	ANHEUSER-BUSCH (CAD) 2.375 2018 01.....	C.....	...01/17/2013	TD SECURITIES.....		.....497,590	.....500,000	.....0	1FE.....
12189L AL 5	BURLINGTON NORTHERN SANT 3.050 2022 09.....		...02/06/2013	BAS-MERRILL LYNCH.....		.....1,016,090	.....1,000,000	.....14,233	2FE.....
12189L AM 3	BURLINGTON NORTHERN SANT 3.000 2023 03.....		...03/05/2013	MORGAN STANLEY.....		.....1,000,000	.....1,000,000	.....0	2FE.....
14149Y AY 4	CARDINAL HEALTH 3.200 2023 03.....		...02/19/2013	BAS-MERRILL LYNCH.....		.....997,930	.....1,000,000	.....0	2FE.....
14170T AG 6	CAREFUSION CORP (144A) 3.300 2023 03.....		...03/06/2013	J P MORGAN CHASE SECURITIES INC.....		.....999,080	.....1,000,000	.....0	2FE.....
12527G AB 9	CF INDUSTRIES 7.125 2020 05.....		...01/09/2013	STERNE AGEE & LEACH INC.....		.....1,264,660	.....1,000,000	.....14,448	2FE.....
191216 AZ 3	COCA-COLA CO 2.500 2023 04.....		...02/28/2013	BNP PARIBAS.....		.....2,987,760	.....3,000,000	.....0	1FE.....
195869 AM 4	COLONIAL PIPELINE CO (14 3.500 2020 10.....		...02/26/2013	BARCLAYS CAPITAL INC.....		.....2,189,460	.....2,000,000	.....26,444	1FE.....
20030N BF 7	COMCAST CORP 2.850 2023 01.....		...01/08/2013	BARCLAYS CAPITAL INC.....		.....1,996,720	.....2,000,000	.....0	1FE.....
205887 BR 2	CONAGRA FOODS 3.200 2023 01.....		...01/31/2013	VARIOUS.....		.....1,999,130	.....2,000,000	.....889	2FE.....
207597 EF 8	CONNECTICUT LIGHT AND PO 2.500 2023 01.....		...01/08/2013	BARCLAYS CAPITAL INC.....		.....993,510	.....1,000,000	.....0	1FE.....
209111 EZ 2	CONSOLIDATED EDISON CO O 4.450 2020 06.....		...02/08/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,152,860	.....1,000,000	.....7,169	1FE.....
25271C AK 8	DIAMOND OFFSHORE DRILL 5.875 2019 05.....		...02/13/2013	NOMURA SECURITIES INTL.....		.....1,226,370	.....1,000,000	.....17,625	1FE.....
25470D AH 2	DISCOVERY COMMUNICATIONS 3.250 2023 04.....		...03/13/2013	BAS-MERRILL LYNCH.....		.....998,120	.....1,000,000	.....0	2FE.....
26483E AF 7	DUN & BRADSTREET CORP 3.250 2017 12.....		...02/13/2013	BARCLAYS CAPITAL INC.....		.....1,023,420	.....1,000,000	.....6,861	2FE.....
263534 CK 3	DUPONT EI NEMOUR 2.800 2023 02.....		...02/12/2013	GOLDMAN SACHS & CO.....		.....1,999,300	.....2,000,000	.....0	1FE.....
31677Q AV 1	FIFTH THIRD BANK 1.450 2018 02.....		...02/25/2013	DEUTSCHE BANC.....		.....998,180	.....1,000,000	.....0	1FE.....
337738 AG 3	FISERV INC 6.800 2017 11.....		...02/25/2013	STIFEL NICOLAUS & CO INC.....		.....1,202,990	.....1,000,000	.....18,511	2FE.....
340711 AV 2	FLORIDA GAS TRANSMISSION 3.875 2022 07.....		...02/19/2013	BARCLAYS CAPITAL INC.....		.....1,056,580	.....1,000,000	.....3,983	2FE.....
302491 AR 6	FMC CORP 3.950 2022 02.....		...03/26/2013	KEYBANC CAPITAL MARK.....		.....105,675	.....100,000	.....0	2FE.....

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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)
35671D AX 3	FREEPORT MCMORAN C&G (14 3.875 2023 03.....			..02/28/2013	J P MORGAN CHASE SECURITIES INC.....			.....2,998,230	.....3,000,000	.....0	2FE.....
35671D BF 1	FREEPORT MCMORAN C&G (14 3.100 2020 03.....			..02/28/2013	BAS-MERRILL LYNCH.....			.....999,620	.....1,000,000	.....0	2FE.....
36962G 6S 8	GENERAL ELECTRIC CAPITAL 3.100 2023 01.....			..01/03/2013	BAS-MERRILL LYNCH.....			.....998,120	.....1,000,000	.....0	1FE.....
454889 AP 1	INDIANA MICHIGAN POWER 3.200 2023 03.....			..03/13/2013	UBS AG.....			.....1,996,780	.....2,000,000	.....0	2FE.....
000000 00 0	INVITATION HOMES - REVOL 3.750 2015 03.....			..03/25/2013	DEUTSCHE BANC.....			.....12,622,531	.....12,622,531	.....0	1Z.....
46625H JH 4	JP MORGAN CHASE 3.200 2023 01.....			..02/06/2013	J P MORGAN CHASE SECURITIES INC.....			.....1,998,560	.....2,000,000	.....1,422	1FE.....
485134 BN 9	KANSAS CITY POWER & LIGH 3.150 2023 03.....			..03/11/2013	BAS-MERRILL LYNCH.....			.....999,060	.....1,000,000	.....0	2FE.....
55279H AA 8	MANUFACTURERS & TRADERS 1.450 2018 03.....			..03/04/2013	CREDIT SUISSE FIRST BOSTON.....			.....999,520	.....1,000,000	.....0	1FE.....
577081 AY 8	MATTEL INC 3.150 2023 03.....			..03/04/2013	BAS-MERRILL LYNCH.....			.....998,120	.....1,000,000	.....0	2FE.....
57772K AB 7	MAXIM INTEGRATED 3.375 2023 03.....			..03/11/2013	J P MORGAN CHASE SECURITIES INC.....			.....988,790	.....1,000,000	.....0	2FE.....
58155Q AG 8	MCKESSON CORP 2.850 2023 03.....			..03/05/2013	J P MORGAN CHASE SECURITIES INC.....			.....998,780	.....1,000,000	.....0	1FE.....
583334 AE 7	MEADWESTVACO CORP 7.375 2019 09.....			..01/22/2013	STIFEL NICOLAUS & CO INC.....			.....1,262,480	.....1,000,000	.....29,500	2FE.....
585055 AZ 9	MEDTRONIC INC 2.750 2023 04.....			..03/19/2013	DEUTSCHE BANC.....			.....997,650	.....1,000,000	.....0	1FE.....
59217G AX 7	MET LIFE GLOBAL FUNDING 3.000 2023 01.....			..01/03/2013	J P MORGAN CHASE SECURITIES INC.....			.....999,490	.....1,000,000	.....0	1FE.....
594918 AQ 7	MICROSOFT CORP 2.125 2022 11.....			..01/24/2013	J P MORGAN CHASE SECURITIES INC.....			.....977,730	.....1,000,000	.....4,840	1FE.....
607059 AT 9	MOBIL CORP 8.625 2021 08.....			..02/19/2013	MORGAN STANLEY.....			.....1,492,620	.....1,000,000	.....1,677	1FE.....
608190 AJ 3	MOHAWK INDUSTRIES 3.850 2023 02.....			..01/28/2013	BAS-MERRILL LYNCH.....			.....999,670	.....1,000,000	.....0	2FE.....
620076 BC 2	MOTOROLA INC 3.500 2023 03.....			..02/25/2013	MORGAN STANLEY.....			.....988,270	.....1,000,000	.....0	2FE.....
636180 BL 4	NATIONAL FUEL GAS 3.750 2023 03.....			..02/12/2013	J P MORGAN CHASE SECURITIES INC.....			.....1,994,660	.....2,000,000	.....0	2FE.....
637071 AJ 0	NATIONAL OILWELL VARCO 2.600 2022 12.....			..03/08/2013	BNY MELLON CAPITAL MARKETS INC.....			.....986,000	.....1,000,000	.....8,161	1FE.....
63946B AE 0	NBC UNIVERSAL 4.375 2021 04.....			..01/02/2013	SOCIETY GENERALE AMERICAS.....			.....1,339,583	.....1,185,000	.....13,825	1FE.....
63946C AD 0	NBC UNIVERSAL (144A) 1.974 2019 04.....			..03/20/2013	J P MORGAN CHASE SECURITIES INC.....			.....999,430	.....1,000,000	.....384	1FE.....
718172 AV 1	PHILIP MORRIS INTERNATIO 2.625 2023 03.....			..02/26/2013	SOCIETY GENERALE AMERICAS.....			.....1,963,980	.....2,000,000	.....0	1FE.....
69349L AK 4	PNC BANK NA 2.950 2023 01.....			..01/23/2013	MORGAN STANLEY.....			.....996,390	.....1,000,000	.....0	1FE.....
744448 CH 2	PUBLIC SERVICE CO OF COL 2.500 2023 03.....			..03/19/2013	J P MORGAN CHASE SECURITIES INC.....			.....995,370	.....1,000,000	.....0	1FE.....
855030 AL 6	STAPLES INC 2.750 2018 01.....			..01/07/2013	BARCLAYS CAPITAL INC.....			.....997,270	.....1,000,000	.....0	2FE.....
863667 AD 3	STRYKER CORP 1.300 2018 04.....			..03/20/2013	BARCLAYS CAPITAL INC.....			.....995,650	.....1,000,000	.....0	1FE.....
871829 AQ 0	SYSCO CORP 2.600 2022 06.....			..02/07/2013	CORTVIEW CAPITAL SECURITIES.....			.....1,004,280	.....1,000,000	.....4,333	1FE.....
89233P 7F 7	TOYOTA MOTOR CREDIT 2.625 2023 01.....		R.....	..01/07/2013	RBC CAPITAL MARKETS.....			.....1,987,460	.....2,000,000	.....0	1FE.....
907818 DN 5	UNION PACIFIC CO 2.750 2023 04.....			..03/12/2013	CITIGROUP GLOBAL MARKETS.....			.....993,960	.....1,000,000	.....0	2FE.....
91324P CC 4	UNITEDHEALTH GROUP INC 2.875 2023 03.....			..02/25/2013	WELLS FARGO SECURITIES.....			.....995,930	.....1,000,000	.....0	1FE.....
91159H HC 7	US BANCORP 3.000 2022 03.....			..02/04/2013	J P MORGAN CHASE SECURITIES INC.....			.....1,028,810	.....1,000,000	.....11,833	1FE.....
918204 AV 0	VF CORP 3.500 2021 09.....			..02/05/2013	HSBC.....			.....1,060,970	.....1,000,000	.....15,264	1FE.....
92553P AR 3	VIACOM INC 3.250 2023 03.....			..03/13/2013	BNP PARIBAS.....			.....995,940	.....1,000,000	.....361	2FE.....
927804 FK 5	VIRGINIA ELECTRIC & POWE 2.950 2022 01.....			..01/03/2013	GOLDMAN SACHS & CO.....			.....1,052,590	.....1,000,000	.....14,176	1FE.....
96332H CE 7	WHIRLPOOL CORP 4.700 2022 06.....			..02/13/2013	BNP PARIBAS.....			.....445,431	.....420,000	.....4,277	2FE.....
96332H CF 4	WHIRLPOOL CORP 3.700 2023 03.....			..02/25/2013	CITIGROUP GLOBAL MARKETS.....			.....1,005,740	.....1,000,000	.....103	2FE.....
98978V AA 1	ZOETIS INC (144A) 3.250 2023 02.....			..01/16/2013	BARCLAYS CAPITAL INC.....			.....998,900	.....1,000,000	.....0	2FE.....
02580Z AM 8	AMERICAN EXPRESS CANADA 2.310 2018 03.....		C.....	..03/27/2013	VARIOUS.....			.....1,001,040	.....1,000,000	.....0	1FE.....
063679 5H 3	BANK OF MONTREAL 2.240 2017 12.....		C.....	..01/24/2013	BMO CAPITAL MARKETS.....			.....496,520	.....500,000	.....1,504	1FE.....

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
064149 Q7 5	BANK OF NOVA SCOTIA 2.370 2018 01	C	01/08/2013	SCOTIA CAPITAL		999,620	1,000,000	.0	1FE
064149 S2 4	BANK OF NOVA SCOTIA 2.242 2018 03	C	03/19/2013	SCOTIA CAPITAL		1,000,000	1,000,000	.0	1FE
07813Z BC 7	BELL CANADA (CAD) 3.350 2023 03	C	03/19/2013	BAS-MERRILL LYNCH		998,310	1,000,000	.0	2FE
23384N AH 0	DAIMLER CANADA 2.230 2016 04	C	01/09/2013	SCOTIA CAPITAL		500,010	500,000	.0	1FE
47787Z AC 6	JOHN DEERE CANADA FUNDIN 1.950 2016 01	C	01/09/2013	RBC DOMINION GLOBAL MARKETS		199,716	200,000	.0	1FE
775109 AW 1	ROGERS COMMUNICATIONS 3.000 2023 03	A	02/28/2013	J P MORGAN CHASE SECURITIES INC		1,996,900	2,000,000	.0	2FE
780086 DV 3	ROYAL BANK OF CANADA (CA 2.260 2018 03	C	03/07/2013	RBC DOMINION GLOBAL MARKETS		999,770	1,000,000	.0	1FE
891145 QS 6	TORONTO DOMINION BANK 2.948 2016 08	C	03/15/2013	TD SECURITIES		1,037,280	1,000,000	3,715	1FE
891145 YM 0	TORONTO DOMINION BANK 2.171 2018 04	C	03/27/2013	TD SECURITIES		1,001,610	1,000,000	.0	1FE
89153U AF 8	TOTAL CAPITAL CANADA 2.750 2023 07	A	01/10/2013	BARCLAYS CAPITAL INC		998,190	1,000,000	.0	1FE
94975Z BN 5	WELLS FARGO FINANCIAL CA 3.460 2023 01	C	01/17/2013	VARIOUS		500,783	500,000	.0	1FE
294829 AA 4	ERICSSON LM 4.125 2022 05	F	01/25/2013	RBC CAPITAL MARKETS		1,028,120	1,000,000	8,594	2FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500 2022 01	F	03/08/2013	NOMURA SECURITIES INTL		1,073,580	1,000,000	6,000	2FE
453140 AB 1	IMPERIAL TOBACCO FINANCE 3.500 2023 02	F	02/05/2013	CITIGROUP GLOBAL MARKETS		1,998,000	2,000,000	.0	2FE
63254A AE 8	NATIONAL AUSTRALIA BANK 3.000 2023 01	F	01/14/2013	GOLDMAN SACHS & CO		998,120	1,000,000	.0	1FE
92857W BC 3	VODAFONE GROUP PLC 2.950 2023 02	F	02/11/2013	HSBC		1,990,740	2,000,000	.0	1FE
05604F AA 3	BWAY 2013-1515 A1 (144A) 2.809 2033 03		02/26/2013	DEUTSCHE BANC		6,149,993	6,000,000	2,341	1FE
05604F AC 9	BWAY 2013-1515 A2 (144A) 3.454 2033 03		02/26/2013	DEUTSCHE BANC		5,124,965	5,000,000	2,399	1FE
17319W AA 7	CGCMT 2013-SMP A 2.110 2018 01		03/05/2013	CITIGROUP GLOBAL MARKETS		4,099,877	4,000,000	4,454	1FE
36197R AA 5	GSMS 2013-NYC5 A 2.318 2030 01		03/18/2013	GOLDMAN SACHS & CO		3,145,690	3,069,000	5,335	1FE
74932B AA 1	RBSCF 2013-SMV A 3.260 2031 03		02/01/2013	ROYAL BANK OF SCOTLAND		8,159,568	8,000,000	14,489	1FE
3899999	Total - Bonds - Industrial & Miscellaneous					133,337,111	130,596,531	269,153	XXX
8399997	Total - Bonds - Part 3					424,030,146	411,348,690	504,452	XXX
8399999	Total - Bonds					424,030,146	411,348,690	504,452	XXX

QE04.3

**Common Stocks - Industrial and Miscellaneous**

03748R 10 1	APARTMENT INVT & MGMT CO-A		02/12/2013	VARIOUS	22,200.000	629,486	XXX	.0	L
09063H 10 7	BIOMED REALTY TRUST INC		03/27/2013	VARIOUS	33,200.000	713,653	XXX	.0	L
105368 20 3	BRANDYWINE REALTY TRUST		02/01/2013	VARIOUS	39,700.000	521,931	XXX	.0	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		01/03/2013	MKM PARTNERS, LLC	7,100.000	155,532	XXX	.0	L
13466Y 10 5	CAMPUS CREST COMMUNITIES INC		03/05/2013	VARIOUS	10,100.000	124,452	XXX	.0	L
203233 10 1	COMMONWEALTH REIT		02/28/2013	CITIGROUP GLOBAL MARKETS	20,000.000	380,000	XXX	.0	L
253868 10 3	DIGITAL REALTY TRUST INC		02/19/2013	VARIOUS	8,000.000	531,675	XXX	.0	L
264411 50 5	DUKE REALTY CORPORATION		01/22/2013	VARIOUS	10,300.000	154,778	XXX	.0	L
26884U 10 9	EPR PROPERTIES		02/14/2013	VARIOUS	9,500.000	450,535	XXX	.0	L
297178 10 5	ESSEX PROPERTY TRUST INC		02/01/2013	OPPENHEIMER & CO	700.000	108,117	XXX	.0	L
370023 10 3	GENERAL GROWTH PROPERTIES INC		02/19/2013	WELLS FARGO SECURITIES ALGO	4,900.000	97,850	XXX	.0	L
42225P 10 5	HEALTHCARE TRUST OF AMERICA - CL A		03/11/2013	WELLS FARGO	22,800.000	263,796	XXX	.0	L
431284 10 8	HIGHWOODS PROPERTIES INC		01/08/2013	JEFFERIES & COMPANY INC	4,200.000	144,325	XXX	.0	L
44107P 10 4	HOST HOTELS & RESORTS INC		01/02/2013	ROBERT BAIRD ALGO	6,900.000	110,721	XXX	.0	L
49427F 10 8	KILROY REALTY CORP		01/22/2013	CITIGROUP ALGO	3,300.000	163,986	XXX	.0	L

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		...02/27/2013	DIRECT WITH COMPANY.....	.....0.580	.....0	.....XXX.....	.....0	L.....
529043 10 1	LEXINGTON REALTY TRUST.....		...03/18/2013	VARIOUS.....	.....33,000.000	.....387,848	.....XXX.....	.....0	L.....
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		...01/22/2013	VARIOUS.....	.....10,500.000	.....254,050	.....XXX.....	.....0	L.....
751452 20 2	RAMCO-GERSHENSON PROPERTIES.....		...03/26/2013	VARIOUS.....	.....16,500.000	.....260,394	.....XXX.....	.....0	L.....
758849 10 3	REGENCY CENTERS CORP.....		...02/01/2013	OPPENHEIMER & CO.....	.....2,700.000	.....135,917	.....XXX.....	.....0	L.....
81721M 10 9	SENIOR HOUSING PROP TRUST.....		...02/27/2013	VARIOUS.....	.....37,700.000	.....919,005	.....XXX.....	.....0	L.....
86272T 10 6	STRATEGIC HOTELS & RESORTS INC.....		...01/18/2013	VARIOUS.....	.....46,400.000	.....310,938	.....XXX.....	.....0	L.....
866674 10 4	SUN COMMUNITIES INC.....		...03/13/2013	VARIOUS.....	.....7,100.000	.....321,725	.....XXX.....	.....0	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		...02/22/2013	VARIOUS.....	.....45,000.000	.....522,815	.....XXX.....	.....0	L.....
929042 10 9	VORNADO REALTY TRUST.....		...01/18/2013	VARIOUS.....	.....3,900.000	.....327,385	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....7,990,913	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....7,990,913	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....7,990,913	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....7,990,913	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....432,021,059	.....XXX.....	.....504,452	.....XXX.....

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



## SCHEDULE D - PART 4

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

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

**Bonds - U.S. Government**

QE05

217194	AA	7	COP I LLC	3.613	03/05/2013	PAID ON PRINCIPAL		56,227	56,227	56,227	56,227	0	0	0	0	0	56,227	0	0	0	0	508	12/05/2021	1FE
911759	FM	5	HOUSING URBAN DEVELOPM	5.430	02/01/2013	REDEEMED		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	0	5,430	08/01/2014	1
911759	FN	3	HOUSING URBAN DEVELOPM	5.560	02/01/2013	REDEEMED		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	0	5,838	08/01/2015	1
576863	BB	9	MATSON NAVIGATION CO	5.337	03/04/2013	PAID ON PRINCIPAL		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	0	934	09/04/2028	1
576863	BC	7	MATSON NAVIGATION CO	5.273	01/29/2013	PAID ON PRINCIPAL		33,000	33,000	33,000	33,000	0	0	0	0	0	33,000	0	0	0	0	870	07/29/2029	1FE
71646X	AA	6	PETRODRILL FOUR LTD	4.240	01/18/2013	PAID ON PRINCIPAL		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	0	4,416	01/15/2016	1
912828	MG	2	U S TREASURY NOTES	1.375	01/15/2013	MATURED		50,000,000	50,000,000	50,642,746	50,024,535	0	(24,535)	0	(24,535)	0	50,000,000	0	0	0	0	343,750	01/15/2013	1
912828	PR	5	U S TREASURY NOTES	.625	01/31/2013	MATURED		95,000,000	95,000,000	95,475,318	95,036,211	0	(36,211)	0	(36,211)	0	95,000,000	0	0	0	0	296,875	01/31/2013	1
36202F	2L	9	GNMA II PASS #00005279	3.500	03/20/2013	PAID ON PRINCIPAL		1,174,153	1,174,153	1,222,770	1,216,212	0	(42,059)	0	(42,059)	0	1,174,153	0	0	0	0	6,561	01/20/2042	1
36202A	DF	1	GNMA II PASS #102	8.000	03/20/2013	PAID ON PRINCIPAL		184	184	190	188	0	(4)	0	(4)	0	184	0	0	0	0	2	08/20/2022	1
36202B	EE	1	GNMA II PASS #1033	7.500	03/20/2013	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	0	04/20/2023	1
36202B	HZ	1	GNMA II PASS #1148	8.000	03/20/2013	PAID ON PRINCIPAL		103	103	105	105	0	(2)	0	(2)	0	103	0	0	0	0	1	05/20/2023	1
36202A	D8	7	GNMA II PASS #127	12.500	03/20/2013	PAID ON PRINCIPAL		214	214	228	217	0	(3)	0	(3)	0	214	0	0	0	0	4	05/20/2014	1
36202B	SS	5	GNMA II PASS #1429	7.500	03/20/2013	PAID ON PRINCIPAL		116	116	117	118	0	(1)	0	(1)	0	116	0	0	0	0	1	10/20/2023	1
36202A	FM	4	GNMA II PASS #172	8.000	03/20/2013	PAID ON PRINCIPAL		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	0	0	09/20/2022	1
36202B	7C	3	GNMA II PASS #1791	7.500	03/20/2013	PAID ON PRINCIPAL		88	88	90	90	0	(1)	0	(1)	0	88	0	0	0	0	1	03/20/2022	1
36202C	CF	8	GNMA II PASS #1870	8.500	03/20/2013	PAID ON PRINCIPAL		30	30	31	31	0	(2)	0	(2)	0	30	0	0	0	0	0	09/20/2024	1
36202C	CV	3	GNMA II PASS #1884	8.000	03/20/2013	PAID ON PRINCIPAL		926	926	948	946	0	(21)	0	(21)	0	926	0	0	0	0	12	10/20/2024	1
36202C	D3	4	GNMA II PASS #1922	8.000	03/20/2013	PAID ON PRINCIPAL		259	259	265	264	0	(5)	0	(5)	0	259	0	0	0	0	3	12/20/2024	1
36202C	EL	3	GNMA II PASS #1939	8.500	03/20/2013	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	03/20/2013	PAID ON PRINCIPAL		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	0	02/20/2025	1
36202C	GM	9	GNMA II PASS #2004	7.500	03/20/2013	PAID ON PRINCIPAL		132	132	133	134	0	(1)	0	(1)	0	132	0	0	0	0	2	05/20/2025	1
36202C	GN	7	GNMA II PASS #2005	8.000	03/20/2013	PAID ON PRINCIPAL		1,402	1,402	1,430	1,436	0	(34)	0	(34)	0	1,402	0	0	0	0	19	05/20/2025	1
36202C	GP	2	GNMA II PASS #2006	8.500	03/20/2013	PAID ON PRINCIPAL		26	26	26	27	0	(1)	0	(1)	0	26	0	0	0	0	0	05/20/2025	1
36202C	G3	1	GNMA II PASS #2018	7.500	03/20/2013	PAID ON PRINCIPAL		631	631	635	637	0	(6)	0	(6)	0	631	0	0	0	0	7	06/20/2025	1
36202C	G4	9	GNMA II PASS #2019	8.000	03/20/2013	PAID ON PRINCIPAL		1,924	1,924	1,969	1,965	0	(42)	0	(42)	0	1,924	0	0	0	0	26	06/20/2025	1
36202C	HK	2	GNMA II PASS #2034	7.500	03/20/2013	PAID ON PRINCIPAL		816	816	833	830	0	(14)	0	(14)	0	816	0	0	0	0	10	07/20/2025	1
36202C	HM	8	GNMA II PASS #2036	8.000	03/20/2013	PAID ON PRINCIPAL		223	223	226	226	0	(3)	0	(3)	0	223	0	0	0	0	3	07/20/2025	1
36202C	HP	1	GNMA II PASS #2038	8.500	03/20/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	0	07/20/2025	1
36202C	JC	8	GNMA II PASS #2059	8.000	03/20/2013	PAID ON PRINCIPAL		277	277	283	282	0	(5)	0	(5)	0	277	0	0	0	0	4	08/20/2025	1
36202C	JE	4	GNMA II PASS #2061	8.500	03/20/2013	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	03/20/2013	PAID ON PRINCIPAL		260	260	265	264	0	(4)	0	(4)	0	260	0	0	0	0	3	09/20/2025	1
36202C	J3	8	GNMA II PASS #2082	8.000	03/20/2013	PAID ON PRINCIPAL		1,964	1,964	2,005	1,999	0	(34)	0	(34)	0	1,964	0	0	0	0	37	09/20/2025	1
36202C	KL	6	GNMA II PASS #2099	7.500	03/20/2013	PAID ON PRINCIPAL		679	679	691	689	0	(10)	0	(10)	0	679	0	0	0	0	10	10/20/2025	1
36202C	KP	7	GNMA II PASS #2102	8.000	03/20/2013	PAID ON PRINCIPAL		1,143	1,143	1,169	1,165	0	(22)	0	(22)	0	1,143	0	0	0	0	16	09/20/2025	1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36202C K7 7	GNMA II PASS #2118 7.500		03/20/2013	PAID ON PRINCIPAL		7,698	7,698	7,828	7,798	0	(99)	0	(99)	0	7,698	0	0	0	74	11/20/2025	1
36202C LC 5	GNMA II PASS #2123 8.500		03/20/2013	PAID ON PRINCIPAL		25	25	26	27	0	(1)	0	(1)	0	25	0	0	0	0	11/20/2025	1
36202C LX 9	GNMA II PASS #2142 8.500		03/20/2013	PAID ON PRINCIPAL		1,805	1,805	1,873	1,890	0	(85)	0	(85)	0	1,805	0	0	0	26	12/20/2025	1
36202C MF 7	GNMA II PASS #2158 8.500		03/20/2013	PAID ON PRINCIPAL		68	68	70	71	0	(3)	0	(3)	0	68	0	0	0	1	01/20/2026	1
36202C ND 1	GNMA II PASS #2188 8.500		03/20/2013	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		03/20/2013	PAID ON PRINCIPAL		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #2220 8.500		03/20/2013	PAID ON PRINCIPAL		1,701	1,701	1,749	1,783	0	(82)	0	(82)	0	1,701	0	0	0	12	05/20/2026	1
36202C PS 6	GNMA II PASS #2233 7.500		03/20/2013	PAID ON PRINCIPAL		8,435	8,435	8,303	8,316	0	119	0	119	0	8,435	0	0	0	92	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		03/20/2013	PAID ON PRINCIPAL		1,669	1,669	1,709	1,733	0	(64)	0	(64)	0	1,669	0	0	0	28	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		03/20/2013	PAID ON PRINCIPAL		3,509	3,509	3,569	3,611	0	(102)	0	(102)	0	3,509	0	0	0	50	09/20/2026	1
36202D GS 4	GNMA II PASS #2909 8.000		03/20/2013	PAID ON PRINCIPAL		484	484	479	477	0	8	0	8	0	484	0	0	0	6	04/20/2030	1
36202D G6 2	GNMA II PASS #2921 7.500		03/20/2013	PAID ON PRINCIPAL		3,196	3,196	3,236	3,310	0	(114)	0	(114)	0	3,196	0	0	0	26	05/20/2030	1
36202D HK 0	GNMA II PASS #2934 7.500		03/20/2013	PAID ON PRINCIPAL		6,544	6,544	6,431	6,370	0	175	0	175	0	6,544	0	0	0	56	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		03/20/2013	PAID ON PRINCIPAL		19,607	19,607	18,786	18,867	0	741	0	741	0	19,607	0	0	0	256	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		03/20/2013	PAID ON PRINCIPAL		50,470	50,470	48,143	48,681	0	1,789	0	1,789	0	50,470	0	0	0	414	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		03/20/2013	PAID ON PRINCIPAL		17,464	17,464	17,431	17,431	0	33	0	33	0	17,464	0	0	0	158	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500		03/20/2013	PAID ON PRINCIPAL		171,570	171,570	171,248	171,246	0	324	0	324	0	171,570	0	0	0	1,692	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500		03/20/2013	PAID ON PRINCIPAL		259,180	259,180	260,840	260,666	0	(1,486)	0	(1,486)	0	259,180	0	0	0	2,439	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		03/20/2013	PAID ON PRINCIPAL		1,084,155	1,084,155	1,013,466	1,041,976	0	42,180	0	42,180	0	1,084,155	0	0	0	7,812	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		03/20/2013	PAID ON PRINCIPAL		96,491	96,491	89,345	91,866	0	4,625	0	4,625	0	96,491	0	0	0	634	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		03/20/2013	PAID ON PRINCIPAL		794,962	794,962	759,810	770,850	0	24,112	0	24,112	0	794,962	0	0	0	6,829	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		03/20/2013	PAID ON PRINCIPAL		280,744	280,744	259,952	268,765	0	11,979	0	11,979	0	280,744	0	0	0	2,016	05/20/2034	1
36202A MS 3	GNMA II PASS #369 13.000		03/20/2013	PAID ON PRINCIPAL		66	66	70	67	0	(1)	0	(1)	0	66	0	0	0	1	07/20/2015	1
36202E F2 0	GNMA II PASS #3785 5.000		03/20/2013	PAID ON PRINCIPAL		2,222,468	2,222,468	2,165,518	2,186,053	0	36,415	0	36,415	0	2,222,468	0	0	0	19,105	11/20/2035	1
36204V SC 4	GNMA II PASS #381315 8.000		03/20/2013	PAID ON PRINCIPAL		19,767	19,767	20,218	20,180	0	(413)	0	(413)	0	19,767	0	0	0	372	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062 8.000		03/20/2013	PAID ON PRINCIPAL		210	210	215	213	0	(3)	0	(3)	0	210	0	0	0	3	09/20/2024	1
36202A N3 7	GNMA II PASS #410 8.000		03/20/2013	PAID ON PRINCIPAL		161	161	165	164	0	(3)	0	(3)	0	161	0	0	0	2	10/20/2022	1
36206G WC 0	GNMA II PASS #411143 7.500		03/20/2013	PAID ON PRINCIPAL		216	216	213	213	0	3	0	3	0	216	0	0	0	3	06/20/2026	1
36206P FC 9	GNMA II PASS #416963 8.000		03/20/2013	PAID ON PRINCIPAL		129	129	132	131	0	(2)	0	(2)	0	129	0	0	0	2	08/20/2025	1
36202E XT 1	GNMA II PASS #4290 5.500		03/20/2013	PAID ON PRINCIPAL		921,661	921,661	917,819	917,921	0	3,740	0	3,740	0	921,661	0	0	0	8,499	11/20/2038	1
36202A WU 7	GNMA II PASS #659 8.500		03/20/2013	PAID ON PRINCIPAL		402	402	390	398	0	4	0	4	0	402	0	0	0	6	11/20/2016	1
36202A AH 0	GNMA II PASS #8 8.000		03/20/2013	PAID ON PRINCIPAL		54	54	55	55	0	(1)	0	(1)	0	54	0	0	0	1	07/20/2022	1
36176S SV 3	GNMA PASS TH #0074832 3.500		03/15/2013	PAID ON PRINCIPAL		492,999	492,999	515,261	513,531	0	(20,532)	0	(20,532)	0	492,999	0	0	0	3,126	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		03/15/2013	PAID ON PRINCIPAL		356,899	356,899	373,016	371,443	0	(14,544)	0	(14,544)	0	356,899	0	0	0	2,321	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		03/15/2013	PAID ON PRINCIPAL		2,063,684	2,063,684	2,166,546	2,164,459	0	(100,775)	0	(100,775)	0	2,063,684	0	0	0	10,420	03/15/2042	1
36224B C3 1	GNMA PASS TH #323290 8.500		03/15/2013	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2022	1

QE05.1

**SCHEDULE D - PART 4**

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

QE05.2

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.							
36204R FG 8	GNMA PASS TH #377367 8.500		03/15/2013	PAID ON PRINCIPAL		1,744	1,744	1,804	1,828	0	(84)	0	(84)	0	1,744	0	0	0	13	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593 8.500		03/15/2013	PAID ON PRINCIPAL		526	526	544	545	0	(19)	0	(19)	0	526	0	0	0	8	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735 8.500		03/15/2013	PAID ON PRINCIPAL		21	21	21	21	0	(1)	0	(1)	0	21	0	0	0	0	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781 8.500		03/15/2013	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36205S FK 6	GNMA PASS TH #398970 8.500		03/15/2013	PAID ON PRINCIPAL		3,031	3,031	3,125	3,143	0	(113)	0	(113)	0	3,031	0	0	0	64	11/15/2026	1
36205T ZB 2	GNMA PASS TH #400438 8.500		03/15/2013	PAID ON PRINCIPAL		82	82	85	85	0	(3)	0	(3)	0	82	0	0	0	1	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472 8.500		03/15/2013	PAID ON PRINCIPAL		74	74	76	77	0	(3)	0	(3)	0	74	0	0	0	1	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560 8.500		03/15/2013	PAID ON PRINCIPAL		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606 8.500		03/15/2013	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619 8.500		03/15/2013	PAID ON PRINCIPAL		55	55	56	56	0	(2)	0	(2)	0	55	0	0	0	1	06/15/2026	1
36206J MC 5	GNMA PASS TH #412655 8.500		03/15/2013	PAID ON PRINCIPAL		54	54	56	56	0	(2)	0	(2)	0	54	0	0	0	1	08/15/2026	1
36206N LS 2	GNMA PASS TH #416237 8.500		03/15/2013	PAID ON PRINCIPAL		4	4	5	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2026	1
36206P VV 9	GNMA PASS TH #417428 8.500		03/15/2013	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612 8.500		03/15/2013	PAID ON PRINCIPAL		69	69	71	71	0	(2)	0	(2)	0	69	0	0	0	1	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775 8.500		03/15/2013	PAID ON PRINCIPAL		310	310	321	312	0	(2)	0	(2)	0	310	0	0	0	5	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667 8.500		03/15/2013	PAID ON PRINCIPAL		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841 8.500		03/15/2013	PAID ON PRINCIPAL		38	38	40	40	0	(2)	0	(2)	0	38	0	0	0	1	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909 8.500		03/15/2013	PAID ON PRINCIPAL		5	5	6	6	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962 8.500		03/15/2013	PAID ON PRINCIPAL		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972 4.000		03/15/2013	PAID ON PRINCIPAL		303,576	303,576	296,272	300,227	0	3,349	0	3,349	0	303,576	0	0	0	2,001	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585 8.500		03/15/2013	PAID ON PRINCIPAL		60	60	62	63	0	(3)	0	(3)	0	60	0	0	0	1	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015 8.500		03/15/2013	PAID ON PRINCIPAL		11	11	12	11	0	(0)	0	(0)	0	11	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048 8.500		03/15/2013	PAID ON PRINCIPAL		44	44	45	44	0	(0)	0	(0)	0	44	0	0	0	1	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080 8.500		03/15/2013	PAID ON PRINCIPAL		71	71	73	73	0	(2)	0	(2)	0	71	0	0	0	1	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163 8.500		03/15/2013	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	07/15/2026	1
36207C ZX 9	GNMA PASS TH #428358 8.500		03/15/2013	PAID ON PRINCIPAL		52	52	54	54	0	(2)	0	(2)	0	52	0	0	0	1	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363 8.500		03/15/2013	PAID ON PRINCIPAL		400	400	414	415	0	(15)	0	(15)	0	400	0	0	0	6	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212 7.000		03/15/2013	PAID ON PRINCIPAL		684	684	715	744	0	(59)	0	(59)	0	684	0	0	0	8	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385 8.500		03/15/2013	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336 8.500		03/15/2013	PAID ON PRINCIPAL		33	33	34	34	0	(0)	0	(0)	0	33	0	0	0	0	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929 7.750		03/15/2013	PAID ON PRINCIPAL		506	506	513	524	0	(18)	0	(18)	0	506	0	0	0	7	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943 8.500		03/15/2013	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744 8.500		03/15/2013	PAID ON PRINCIPAL		55	55	57	58	0	(2)	0	(2)	0	55	0	0	0	1	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760 8.500		03/15/2013	PAID ON PRINCIPAL		24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	0	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815 8.500		03/15/2013	PAID ON PRINCIPAL		597	597	618	622	0	(25)	0	(25)	0	597	0	0	0	9	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955 8.500		03/15/2013	PAID ON PRINCIPAL		71	71	73	75	0	(4)	0	(4)	0	71	0	0	0	1	09/15/2026	1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 Design- ation or Market Indicator (a)
36207J EJ 8	GNMA PASS TH #433137 8.500		03/15/2013	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		03/15/2013	PAID ON PRINCIPAL		111	111	114	116	0	(4)	0	(4)	0	111	0	0	0	2	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316 8.500		03/15/2013	PAID ON PRINCIPAL		226	226	232	233	0	(6)	0	(6)	0	226	0	0	0	3	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319 8.500		03/15/2013	PAID ON PRINCIPAL		505	505	522	514	0	(10)	0	(10)	0	505	0	0	0	7	08/15/2026	1
36207L 5L 8	GNMA PASS TH #436651 8.500		03/15/2013	PAID ON PRINCIPAL		46	46	48	48	0	(2)	0	(2)	0	46	0	0	0	1	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651 8.500		03/15/2013	PAID ON PRINCIPAL		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725 8.500		03/15/2013	PAID ON PRINCIPAL		120	120	124	125	0	(5)	0	(5)	0	120	0	0	0	2	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301 8.500		03/15/2013	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #437511 8.500		03/15/2013	PAID ON PRINCIPAL		63	63	65	66	0	(3)	0	(3)	0	63	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520 8.500		03/15/2013	PAID ON PRINCIPAL		33	33	34	35	0	(2)	0	(2)	0	33	0	0	0	0	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537 8.500		03/15/2013	PAID ON PRINCIPAL		17	17	18	18	0	(0)	0	(0)	0	17	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541 8.500		03/15/2013	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543 8.500		03/15/2013	PAID ON PRINCIPAL		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221 8.500		03/15/2013	PAID ON PRINCIPAL		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	0	07/15/2026	1
36207Q T2 3	GNMA PASS TH #438969 8.500		03/15/2013	PAID ON PRINCIPAL		38	38	39	40	0	(1)	0	(1)	0	38	0	0	0	1	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134 8.500		03/15/2013	PAID ON PRINCIPAL		177	177	182	183	0	(6)	0	(6)	0	177	0	0	0	3	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136 8.500		03/15/2013	PAID ON PRINCIPAL		769	769	794	804	0	(35)	0	(35)	0	769	0	0	0	11	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458 8.500		03/15/2013	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768 8.500		03/15/2013	PAID ON PRINCIPAL		100	100	103	104	0	(5)	0	(5)	0	100	0	0	0	1	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132 8.500		03/15/2013	PAID ON PRINCIPAL		53	53	55	56	0	(3)	0	(3)	0	53	0	0	0	1	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137 8.500		03/15/2013	PAID ON PRINCIPAL		364	364	376	380	0	(16)	0	(16)	0	364	0	0	0	5	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480 7.500		03/15/2013	PAID ON PRINCIPAL		4,510	4,510	4,625	4,646	0	(136)	0	(136)	0	4,510	0	0	0	57	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		03/15/2013	PAID ON PRINCIPAL		23,723	23,723	23,175	23,258	0	465	0	465	0	23,723	0	0	0	150	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		03/15/2013	PAID ON PRINCIPAL		39,828	39,828	39,704	39,710	0	119	0	119	0	39,828	0	0	0	255	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		03/15/2013	PAID ON PRINCIPAL		3,724	3,724	3,647	3,638	0	86	0	86	0	3,724	0	0	0	37	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000		03/15/2013	PAID ON PRINCIPAL		84,166	84,166	83,117	83,058	0	1,108	0	1,108	0	84,166	0	0	0	851	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000		03/15/2013	PAID ON PRINCIPAL		37,715	37,715	37,338	37,354	0	361	0	361	0	37,715	0	0	0	377	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000		03/15/2013	PAID ON PRINCIPAL		143,521	143,521	141,862	142,267	0	1,254	0	1,254	0	143,521	0	0	0	1,261	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727 5.000		03/15/2013	PAID ON PRINCIPAL		935,366	935,366	920,560	925,594	0	9,772	0	9,772	0	935,366	0	0	0	6,997	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663 6.000		03/15/2013	PAID ON PRINCIPAL		6,179	6,179	6,160	6,161	0	18	0	18	0	6,179	0	0	0	62	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		03/15/2013	PAID ON PRINCIPAL		3,099	3,099	3,043	3,042	0	57	0	57	0	3,099	0	0	0	31	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		03/15/2013	PAID ON PRINCIPAL		31,299	31,299	30,561	30,536	0	763	0	763	0	31,299	0	0	0	312	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		03/15/2013	PAID ON PRINCIPAL		51,623	51,623	50,574	50,518	0	1,105	0	1,105	0	51,623	0	0	0	428	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		03/15/2013	PAID ON PRINCIPAL		11,907	11,907	11,548	11,457	0	451	0	451	0	11,907	0	0	0	171	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		03/15/2013	PAID ON PRINCIPAL		6,137	6,137	6,487	6,538	0	(400)	0	(400)	0	6,137	0	0	0	67	02/15/2032	1

QE05.3

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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 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 YG 5	GNMA PASS TH #552511 6.500		03/15/2013	PAID ON PRINCIPAL		4,210	4,210	4,450	4,506	0	(296)	0	(296)	0	4,210	0	0	0	46	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		03/15/2013	PAID ON PRINCIPAL		16,357	16,357	16,638	16,444	0	(88)	0	(88)	0	16,357	0	0	0	136	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		03/15/2013	PAID ON PRINCIPAL		74,727	74,727	75,790	75,098	0	(371)	0	(371)	0	74,727	0	0	0	590	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		03/15/2013	PAID ON PRINCIPAL		67,035	67,035	70,407	69,693	0	(2,659)	0	(2,659)	0	67,035	0	0	0	934	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		03/15/2013	PAID ON PRINCIPAL		59,367	59,367	58,912	59,029	0	337	0	337	0	59,367	0	0	0	615	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		03/15/2013	PAID ON PRINCIPAL		16,439	16,439	16,141	16,115	0	324	0	324	0	16,439	0	0	0	164	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		03/15/2013	PAID ON PRINCIPAL		5,931	5,931	5,872	5,866	0	65	0	65	0	5,931	0	0	0	60	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		03/15/2013	PAID ON PRINCIPAL		21,863	21,863	22,129	21,927	0	(64)	0	(64)	0	21,863	0	0	0	184	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		03/15/2013	PAID ON PRINCIPAL		77,420	77,420	78,920	78,547	0	(1,127)	0	(1,127)	0	77,420	0	0	0	573	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		03/15/2013	PAID ON PRINCIPAL		77,767	77,767	78,856	78,886	0	(1,120)	0	(1,120)	0	77,767	0	0	0	414	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		03/15/2013	PAID ON PRINCIPAL		34,690	34,690	35,183	34,909	0	(219)	0	(219)	0	34,690	0	0	0	398	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		03/15/2013	PAID ON PRINCIPAL		79,954	79,954	81,504	82,137	0	(2,183)	0	(2,183)	0	79,954	0	0	0	806	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		03/15/2013	PAID ON PRINCIPAL		90,654	90,654	90,555	90,576	0	77	0	77	0	90,654	0	0	0	838	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		03/15/2013	PAID ON PRINCIPAL		97,233	97,233	94,559	94,547	0	2,686	0	2,686	0	97,233	0	0	0	782	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		03/15/2013	PAID ON PRINCIPAL		4,905	4,905	4,923	4,924	0	(18)	0	(18)	0	4,905	0	0	0	50	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		03/15/2013	PAID ON PRINCIPAL		72,066	72,066	71,008	71,115	0	951	0	951	0	72,066	0	0	0	720	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		03/15/2013	PAID ON PRINCIPAL		1,597	1,597	1,579	1,577	0	19	0	19	0	1,597	0	0	0	16	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		03/15/2013	PAID ON PRINCIPAL		98,549	98,549	97,479	97,647	0	902	0	902	0	98,549	0	0	0	527	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		03/15/2013	PAID ON PRINCIPAL		6,645	6,645	6,522	6,537	0	107	0	107	0	6,645	0	0	0	67	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		03/15/2013	PAID ON PRINCIPAL		1,031	1,031	1,006	1,006	0	25	0	25	0	1,031	0	0	0	10	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		03/15/2013	PAID ON PRINCIPAL		89,925	89,925	88,737	88,650	0	1,274	0	1,274	0	89,925	0	0	0	1,335	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		03/15/2013	PAID ON PRINCIPAL		130,810	130,810	129,113	129,166	0	1,644	0	1,644	0	130,810	0	0	0	923	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		03/15/2013	PAID ON PRINCIPAL		33,299	33,299	32,836	32,848	0	450	0	450	0	33,299	0	0	0	385	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		03/15/2013	PAID ON PRINCIPAL		11,501	11,501	11,443	11,440	0	60	0	60	0	11,501	0	0	0	118	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		03/15/2013	PAID ON PRINCIPAL		15,215	15,215	14,756	14,637	0	578	0	578	0	15,215	0	0	0	215	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		03/15/2013	PAID ON PRINCIPAL		131,831	131,831	129,895	129,930	0	1,901	0	1,901	0	131,831	0	0	0	685	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		03/15/2013	PAID ON PRINCIPAL		2,590	2,590	2,556	2,552	0	38	0	38	0	2,590	0	0	0	28	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		03/15/2013	PAID ON PRINCIPAL		102,476	102,476	101,110	101,176	0	1,300	0	1,300	0	102,476	0	0	0	1,448	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		03/15/2013	PAID ON PRINCIPAL		123,419	123,419	122,947	122,958	0	461	0	461	0	123,419	0	0	0	1,480	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		03/15/2013	PAID ON PRINCIPAL		3,828	3,828	3,778	3,767	0	62	0	62	0	3,828	0	0	0	38	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		03/15/2013	PAID ON PRINCIPAL		97,591	97,591	99,481	100,163	0	(2,572)	0	(2,572)	0	97,591	0	0	0	533	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		03/15/2013	PAID ON PRINCIPAL		34,182	34,182	33,552	33,564	0	618	0	618	0	34,182	0	0	0	341	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		03/15/2013	PAID ON PRINCIPAL		2,970	2,970	3,012	3,030	0	(60)	0	(60)	0	2,970	0	0	0	30	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		03/15/2013	PAID ON PRINCIPAL		5,232	5,232	5,334	5,371	0	(138)	0	(138)	0	5,232	0	0	0	52	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		03/15/2013	PAID ON PRINCIPAL		47,765	47,765	47,063	47,045	0	719	0	719	0	47,765	0	0	0	385	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		03/15/2013	PAID ON PRINCIPAL		95,419	95,419	94,018	93,942	0	1,477	0	1,477	0	95,419	0	0	0	1,157	12/15/2031	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201C LA 0	GNMA PASS TH #579121	6.000	03/15/2013	PAID ON PRINCIPAL		73,391	73,391	72,367	72,392	0	999	0	999	0	73,391	0	0	0	575	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144	6.000	03/15/2013	PAID ON PRINCIPAL		33,987	33,987	33,031	32,889	0	1,098	0	1,098	0	33,987	0	0	0	341	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000	03/15/2013	PAID ON PRINCIPAL		6,230	6,230	6,042	6,033	0	197	0	197	0	6,230	0	0	0	60	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165	5.000	03/15/2013	PAID ON PRINCIPAL		1,658	1,658	1,687	1,670	0	(12)	0	(12)	0	1,658	0	0	0	14	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228	4.500	03/15/2013	PAID ON PRINCIPAL		13,551	13,551	13,280	13,427	0	124	0	124	0	13,551	0	0	0	102	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000	03/15/2013	PAID ON PRINCIPAL		36,821	36,821	36,274	36,330	0	491	0	491	0	36,821	0	0	0	492	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000	03/15/2013	PAID ON PRINCIPAL		26,389	26,389	26,541	26,435	0	(46)	0	(46)	0	26,389	0	0	0	220	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	03/15/2013	PAID ON PRINCIPAL		2,935	2,935	2,904	2,904	0	32	0	32	0	2,935	0	0	0	29	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	03/15/2013	PAID ON PRINCIPAL		130,062	130,062	131,884	132,610	0	(2,548)	0	(2,548)	0	130,062	0	0	0	714	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	03/15/2013	PAID ON PRINCIPAL		168,498	168,498	170,858	171,115	0	(2,617)	0	(2,617)	0	168,498	0	0	0	1,684	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	03/15/2013	PAID ON PRINCIPAL		11,647	11,647	11,588	11,587	0	60	0	60	0	11,647	0	0	0	117	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	03/15/2013	PAID ON PRINCIPAL		5,006	5,006	5,103	5,132	0	(126)	0	(126)	0	5,006	0	0	0	51	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	03/15/2013	PAID ON PRINCIPAL		6,426	6,426	6,551	6,548	0	(121)	0	(121)	0	6,426	0	0	0	64	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500	03/15/2013	PAID ON PRINCIPAL		2,791	2,791	2,807	2,805	0	(14)	0	(14)	0	2,791	0	0	0	21	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000	03/15/2013	PAID ON PRINCIPAL		77,709	77,709	77,172	77,174	0	535	0	535	0	77,709	0	0	0	929	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	03/15/2013	PAID ON PRINCIPAL		90,964	90,964	91,973	91,285	0	(321)	0	(321)	0	90,964	0	0	0	648	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337	5.000	03/15/2013	PAID ON PRINCIPAL		3,220	3,220	3,256	3,233	0	(12)	0	(12)	0	3,220	0	0	0	27	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	03/15/2013	PAID ON PRINCIPAL		49,333	49,333	50,034	49,547	0	(214)	0	(214)	0	49,333	0	0	0	408	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133	5.000	03/15/2013	PAID ON PRINCIPAL		48,926	48,926	49,767	49,266	0	(340)	0	(340)	0	48,926	0	0	0	405	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	03/15/2013	PAID ON PRINCIPAL		9,500	9,500	9,885	9,856	0	(355)	0	(355)	0	9,500	0	0	0	95	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	03/15/2013	PAID ON PRINCIPAL		140,505	140,505	143,008	141,386	0	(881)	0	(881)	0	140,505	0	0	0	1,152	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	03/15/2013	PAID ON PRINCIPAL		62,694	62,694	62,645	62,627	0	68	0	68	0	62,694	0	0	0	475	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	03/15/2013	PAID ON PRINCIPAL		227,001	227,001	214,954	219,666	0	7,335	0	7,335	0	227,001	0	0	0	1,756	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	03/15/2013	PAID ON PRINCIPAL		126,973	126,973	120,347	122,553	0	4,420	0	4,420	0	126,973	0	0	0	815	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	03/15/2013	PAID ON PRINCIPAL		120,443	120,443	117,545	119,222	0	1,221	0	1,221	0	120,443	0	0	0	642	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	03/15/2013	PAID ON PRINCIPAL		39,511	39,511	38,560	39,082	0	428	0	428	0	39,511	0	0	0	264	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	03/15/2013	PAID ON PRINCIPAL		54,417	54,417	54,842	54,638	0	(222)	0	(222)	0	54,417	0	0	0	236	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	03/15/2013	PAID ON PRINCIPAL		105,142	105,142	107,179	108,161	0	(3,019)	0	(3,019)	0	105,142	0	0	0	1,559	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	03/15/2013	PAID ON PRINCIPAL		13,879	13,879	14,118	13,977	0	(97)	0	(97)	0	13,879	0	0	0	116	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	03/15/2013	PAID ON PRINCIPAL		273,508	273,508	278,209	275,346	0	(1,838)	0	(1,838)	0	273,508	0	0	0	2,393	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	03/15/2013	PAID ON PRINCIPAL		11,855	11,855	12,059	11,937	0	(82)	0	(82)	0	11,855	0	0	0	99	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	03/15/2013	PAID ON PRINCIPAL		164,784	164,784	167,127	165,623	0	(840)	0	(840)	0	164,784	0	0	0	1,436	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	03/15/2013	PAID ON PRINCIPAL		19,693	19,693	20,137	20,135	0	(443)	0	(443)	0	19,693	0	0	0	179	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	03/15/2013	PAID ON PRINCIPAL		317,165	317,165	322,632	319,920	0	(2,755)	0	(2,755)	0	317,165	0	0	0	2,344	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	03/15/2013	PAID ON PRINCIPAL		43,463	43,463	44,519	44,324	0	(861)	0	(861)	0	43,463	0	0	0	389	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	03/15/2013	PAID ON PRINCIPAL		82,325	82,325	82,393	82,311	0	14	0	14	0	82,325	0	0	0	746	07/15/2033	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 DX 6	GNMA PASS TH #598718	4.500	03/15/2013	PAID ON PRINCIPAL		55,551	55,551	58,767	57,855	0	(2,304)	0	(2,304)	0	55,551	0	0	0	418	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	03/15/2013	PAID ON PRINCIPAL		90,841	90,841	91,537	91,218	0	(377)	0	(377)	0	90,841	0	0	0	933	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	03/15/2013	PAID ON PRINCIPAL		216,048	216,048	199,374	204,965	0	11,083	0	11,083	0	216,048	0	0	0	1,677	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	03/15/2013	PAID ON PRINCIPAL		181,396	181,396	182,161	181,806	0	(410)	0	(410)	0	181,396	0	0	0	1,203	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	03/15/2013	PAID ON PRINCIPAL		7,799	7,799	7,643	7,721	0	78	0	78	0	7,799	0	0	0	59	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	03/15/2013	PAID ON PRINCIPAL		186,600	186,600	181,994	184,422	0	2,179	0	2,179	0	186,600	0	0	0	1,307	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	03/15/2013	PAID ON PRINCIPAL		601,656	601,656	602,144	601,355	0	300	0	300	0	601,656	0	0	0	4,287	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	03/15/2013	PAID ON PRINCIPAL		326,786	326,786	324,948	325,409	0	1,377	0	1,377	0	326,786	0	0	0	2,496	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	03/15/2013	PAID ON PRINCIPAL		296,546	296,546	280,456	285,713	0	10,833	0	10,833	0	296,546	0	0	0	2,158	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	03/15/2013	PAID ON PRINCIPAL		86,180	86,180	81,150	82,687	0	3,493	0	3,493	0	86,180	0	0	0	684	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	03/15/2013	PAID ON PRINCIPAL		20,737	20,737	19,638	20,031	0	705	0	705	0	20,737	0	0	0	154	11/15/2033	1
36200M RJ 2	GNMA PASS TH #605389	5.000	03/15/2013	PAID ON PRINCIPAL		508,670	508,670	502,550	504,176	0	4,493	0	4,493	0	508,670	0	0	0	3,914	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	03/15/2013	PAID ON PRINCIPAL		141,174	141,174	141,836	141,329	0	(155)	0	(155)	0	141,174	0	0	0	932	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	03/15/2013	PAID ON PRINCIPAL		52,902	52,902	52,241	52,589	0	313	0	313	0	52,902	0	0	0	394	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	03/15/2013	PAID ON PRINCIPAL		1,174	1,174	1,180	1,177	0	(4)	0	(4)	0	1,174	0	0	0	9	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	03/15/2013	PAID ON PRINCIPAL		27,528	27,528	27,657	27,574	0	(47)	0	(47)	0	27,528	0	0	0	206	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	03/15/2013	PAID ON PRINCIPAL		79,051	79,051	78,607	78,791	0	260	0	260	0	79,051	0	0	0	595	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	03/15/2013	PAID ON PRINCIPAL		13,004	13,004	13,757	13,414	0	(410)	0	(410)	0	13,004	0	0	0	98	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	03/15/2013	PAID ON PRINCIPAL		21,797	21,797	23,059	22,537	0	(740)	0	(740)	0	21,797	0	0	0	163	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	03/15/2013	PAID ON PRINCIPAL		21,893	21,893	23,161	22,712	0	(820)	0	(820)	0	21,893	0	0	0	165	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	03/15/2013	PAID ON PRINCIPAL		70,303	70,303	70,830	70,571	0	(268)	0	(268)	0	70,303	0	0	0	521	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	03/15/2013	PAID ON PRINCIPAL		533,730	533,730	537,733	536,082	0	(2,353)	0	(2,353)	0	533,730	0	0	0	3,476	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	03/15/2013	PAID ON PRINCIPAL		64,769	64,769	63,960	64,370	0	399	0	399	0	64,769	0	0	0	369	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	03/15/2013	PAID ON PRINCIPAL		108,527	108,527	109,155	108,862	0	(335)	0	(335)	0	108,527	0	0	0	878	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	03/15/2013	PAID ON PRINCIPAL		386,993	386,993	357,666	367,555	0	19,438	0	19,438	0	386,993	0	0	0	3,067	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	03/15/2013	PAID ON PRINCIPAL		130,682	130,682	123,740	126,241	0	4,441	0	4,441	0	130,682	0	0	0	1,109	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	03/15/2013	PAID ON PRINCIPAL		152,677	152,677	142,774	145,466	0	7,211	0	7,211	0	152,677	0	0	0	1,121	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	03/15/2013	PAID ON PRINCIPAL		121,295	121,295	114,671	116,889	0	4,405	0	4,405	0	121,295	0	0	0	600	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	03/15/2013	PAID ON PRINCIPAL		101,100	101,100	93,506	96,261	0	4,840	0	4,840	0	101,100	0	0	0	405	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	03/15/2013	PAID ON PRINCIPAL		71,476	71,476	70,046	70,805	0	671	0	671	0	71,476	0	0	0	540	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477	4.500	03/15/2013	PAID ON PRINCIPAL		30,210	30,210	28,681	29,221	0	989	0	989	0	30,210	0	0	0	133	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	03/15/2013	PAID ON PRINCIPAL		316,666	316,666	300,635	306,878	0	9,788	0	9,788	0	316,666	0	0	0	2,373	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670	4.500	03/15/2013	PAID ON PRINCIPAL		153,257	153,257	145,115	147,936	0	5,321	0	5,321	0	153,257	0	0	0	1,148	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018	4.500	03/15/2013	PAID ON PRINCIPAL		173,934	173,934	175,239	174,330	0	(396)	0	(396)	0	173,934	0	0	0	1,394	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125	4.500	03/15/2013	PAID ON PRINCIPAL		137,308	137,308	138,295	137,619	0	(311)	0	(311)	0	137,308	0	0	0	994	10/15/2018	1

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**SCHEDULE D - PART 4**

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

1	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)
36291Q	BW 3		03/15/2013	PAID ON PRINCIPAL		223,523	223,523	227,176	225,563	0	(2,040)	0	(2,040)	0	223,523	0	0	0	2,240	12/15/2034	1
36291R	RF 1		03/15/2013	PAID ON PRINCIPAL		145,282	145,282	147,656	146,470	0	(1,188)	0	(1,188)	0	145,282	0	0	0	1,232	12/15/2034	1
36291R	2G 6		03/15/2013	PAID ON PRINCIPAL		36,606	36,606	36,166	36,342	0	264	0	264	0	36,606	0	0	0	432	03/15/2035	1
36291S	VW 7		03/15/2013	PAID ON PRINCIPAL		312,341	312,341	317,445	315,412	0	(3,070)	0	(3,070)	0	312,341	0	0	0	3,790	12/15/2034	1
36292F	S2 4		03/15/2013	PAID ON PRINCIPAL		240,362	240,362	237,582	238,325	0	2,036	0	2,036	0	240,362	0	0	0	2,443	08/15/2035	1
36292H	S6 1		03/15/2013	PAID ON PRINCIPAL		338,879	338,879	334,960	336,335	0	2,544	0	2,544	0	338,879	0	0	0	1,848	11/15/2035	1
36176E	5W 7		03/15/2013	PAID ON PRINCIPAL		876,572	876,572	915,059	916,227	0	(39,656)	0	(39,656)	0	876,572	0	0	0	4,706	01/15/2042	1
36176E	6E 6		03/15/2013	PAID ON PRINCIPAL		882,613	882,613	921,365	919,474	0	(36,861)	0	(36,861)	0	882,613	0	0	0	4,264	01/15/2042	1
36176Q	NH 3		03/15/2013	PAID ON PRINCIPAL		601,759	601,759	628,180	627,400	0	(25,641)	0	(25,641)	0	601,759	0	0	0	3,886	01/15/2042	1
36176Q	NT 7		03/15/2013	PAID ON PRINCIPAL		608,321	608,321	635,030	634,128	0	(25,806)	0	(25,806)	0	608,321	0	0	0	3,442	01/15/2042	1
36176Q	NX 8		03/15/2013	PAID ON PRINCIPAL		435,994	435,994	455,137	454,295	0	(18,301)	0	(18,301)	0	435,994	0	0	0	3,754	01/15/2042	1
36225A	TG 5		03/15/2013	PAID ON PRINCIPAL		2,127	2,127	2,180	2,213	0	(86)	0	(86)	0	2,127	0	0	0	29	04/15/2027	1
36225A	YM 6		03/15/2013	PAID ON PRINCIPAL		2,881	2,881	2,952	3,011	0	(130)	0	(130)	0	2,881	0	0	0	32	02/15/2028	1
36225B	2L 1		03/15/2013	PAID ON PRINCIPAL		158,703	158,703	154,884	156,833	0	1,870	0	1,870	0	158,703	0	0	0	1,184	12/15/2018	1
36241K	BF 4		03/15/2013	PAID ON PRINCIPAL		78,537	78,537	85,690	85,708	0	(7,171)	0	(7,171)	0	78,537	0	0	0	1,137	12/15/2029	1
36241K	BG 2		03/15/2013	PAID ON PRINCIPAL		114,016	114,016	123,419	121,901	0	(7,886)	0	(7,886)	0	114,016	0	0	0	1,294	06/15/2025	1
36241K	BL 1		03/15/2013	PAID ON PRINCIPAL		158,928	158,928	167,626	165,798	0	(6,870)	0	(6,870)	0	158,928	0	0	0	1,414	11/15/2028	1
36241K	BM 9		03/15/2013	PAID ON PRINCIPAL		606,910	606,910	639,009	638,318	0	(31,408)	0	(31,408)	0	606,910	0	0	0	6,544	03/15/2032	1
36241K	CT 3		03/15/2013	PAID ON PRINCIPAL		46,868	46,868	50,206	50,185	0	(3,317)	0	(3,317)	0	46,868	0	0	0	546	03/15/2035	1
36241K	CU 0		03/15/2013	PAID ON PRINCIPAL		103,904	103,904	111,288	111,323	0	(7,418)	0	(7,418)	0	103,904	0	0	0	1,336	03/15/2035	1
36241K	CV 8		03/15/2013	PAID ON PRINCIPAL		66,533	66,533	71,279	71,431	0	(4,898)	0	(4,898)	0	66,533	0	0	0	938	03/15/2035	1
36241K	DH 8		03/15/2013	PAID ON PRINCIPAL		648,227	648,227	637,966	641,232	0	6,995	0	6,995	0	648,227	0	0	0	5,354	04/15/2035	1
38374L	VC 2		03/20/2013	PAID ON PRINCIPAL		1,755,924	1,755,924	1,770,534	1,751,525	0	4,399	0	4,399	0	1,755,924	0	0	0	15,236	05/20/2033	1
38375B	ZA 3		03/20/2013	PAID ON PRINCIPAL		830	830	850	850	0	(21)	0	(21)	0	830	0	0	0	4	11/20/2062	1
38375B	C9 1		03/20/2013	PAID ON PRINCIPAL		76,206	76,206	77,069	77,069	0	(863)	0	(863)	0	76,206	0	0	0	244	10/20/2062	1
38375B	G2 2		03/20/2013	PAID ON PRINCIPAL		89	89	89	89	0	0	0	0	0	89	0	0	0	0	12/20/2062	1
36225C	PC 4		03/20/2013	PAID ON PRINCIPAL		2,486	2,486	2,492	2,462	0	24	0	24	0	2,486	0	0	0	8	06/20/2030	1
36202K	6Z 3		03/20/2013	PAID ON PRINCIPAL		3,355	3,355	3,363	3,329	0	26	0	26	0	3,355	0	0	0	9	10/20/2026	1
36230S	DW 1		03/20/2013	PAID ON PRINCIPAL		94,495	94,495	97,019	96,347	0	(1,852)	0	(1,852)	0	94,495	0	0	0	675	02/20/2061	1
38374B	BE 2		03/16/2013	PAID ON PRINCIPAL		820,188	820,188	820,124	818,804	0	1,385	0	1,385	0	820,188	0	0	0	9,018	03/16/2029	1
83162C	TV 5		02/01/2013	PAID ON PRINCIPAL		272,647	272,647	272,647	272,439	0	208	0	208	0	272,647	0	0	0	5,852	02/01/2031	1
83162C	UR 2		03/01/2013	PAID ON PRINCIPAL		446,695	446,695	446,695	446,915	0	(220)	0	(220)	0	446,695	0	0	0	5,624	03/01/2032	1
0599999	Total - Bonds - U.S. Government					177,606,618	177,606,618	178,794,056	177,820,648	0	(214,030)	0	(214,030)	0	177,606,618	0	0	0	912,231	XXX	XXX

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**Bonds - All Other Government**

013051	CR 6		03/16/2013	REDEEMED		572,537	572,537	574,720	573,244	0	19	0	19	0	573,263	0	(726)	(726)	16,976	09/16/2016	1FE
614852	KB 6		02/27/2013	MATURED		5,000,000	5,000,000	4,940,500	4,997,900	0	2,100	0	2,100	0	5,000,000	0	0	0	130,000	02/27/2013	1FE



**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
975026 GC 3	WINNIPEG MANITOBA 5.350	C..	01/17/2013	MATURED		3,000,000	3,000,000	2,988,540	2,999,700	0	300	0	300	0	3,000,000	0	0	0	80,250	01/17/2013	1FE
D20659 A9 5	BUNDESSCHATZANW (EUR) 1.500	D..	03/15/2013	MATURED		1,958,850	1,958,850	2,090,508	1,983,336	0	(4,107)	0	(4,107)	80,881	2,060,110	(101,260)	0	(101,260)	29,383	03/15/2013	1FE
G92435 NC 9	UK GILT TREASURY (GBP) 4.500	D..	03/07/2013	MATURED		5,408,640	5,408,640	5,937,118	5,890,409	0	(41,760)	0	(41,760)	(136,984)	5,711,665	(303,025)	0	(303,025)	121,694	03/07/2013	1FE
1099999.	Total - Bonds - All Other Government					15,940,027	15,940,027	16,531,385	16,444,589	0	(43,447)	0	(43,447)	(56,104)	16,345,038	(404,285)	(726)	(405,011)	378,303	XXX	XXX

**Bonds - U.S. States, Territories and Possessions**

677519 XW 5	OHIO INFRASTRUCTURE IM 5.000		02/01/2013	REDEEMED		7,580,000	7,580,000	8,106,886	7,585,761	0	(5,761)	0	(5,761)	0	7,580,000	0	0	0	189,500	02/01/2020	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					7,580,000	7,580,000	8,106,886	7,585,761	0	(5,761)	0	(5,761)	0	7,580,000	0	0	0	189,500	XXX	XXX

**Bonds - U.S. Political Subdivisions of States, Territories and Possessions**

041431 FL 6	ARLINGTON CO REF & IMP 5.000		01/15/2013	REDEEMED		1,100,000	1,100,000	1,206,425	1,100,594	0	(594)	0	(594)	0	1,100,000	0	0	0	27,500	01/15/2014	1FE
041431 FN 2	ARLINGTON CO REF & IMP 5.000		01/15/2013	REDEEMED		300,000	300,000	329,025	300,162	0	(162)	0	(162)	0	300,000	0	0	0	7,500	01/15/2014	1FE
184540 C5 9	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		15,000	15,000	16,357	15,018	0	(18)	0	(18)	0	15,000	0	0	0	375	02/15/2015	1FE
184540 C6 7	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		125,000	125,000	134,989	125,133	0	(133)	0	(133)	0	125,000	0	0	0	3,125	02/15/2016	1FE
184540 Y4 8	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		700,000	700,000	749,854	700,651	0	(651)	0	(651)	0	700,000	0	0	0	17,500	02/15/2017	1FE
184540 Y5 5	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		535,000	535,000	568,502	535,428	0	(428)	0	(428)	0	535,000	0	0	0	13,375	02/15/2018	1FE
184540 Z2 1	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		1,995,000	1,995,000	2,137,084	1,996,855	0	(1,855)	0	(1,855)	0	1,995,000	0	0	0	49,875	02/15/2017	1FE
184540 Z3 9	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		1,465,000	1,465,000	1,556,738	1,466,172	0	(1,172)	0	(1,172)	0	1,465,000	0	0	0	36,625	02/15/2018	1FE
184540 2P 6	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		215,000	215,000	234,445	215,258	0	(258)	0	(258)	0	215,000	0	0	0	5,375	02/15/2015	1FE
184540 2Q 4	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		1,180,000	1,180,000	1,274,294	1,181,251	0	(1,251)	0	(1,251)	0	1,180,000	0	0	0	29,500	02/15/2016	1FE
184540 2S 0	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		770,000	770,000	839,639	770,924	0	(924)	0	(924)	0	770,000	0	0	0	19,250	02/15/2015	1FE
184540 2T 8	CLEAR CREEK ISD GO REF 5.000		02/15/2013	REDEEMED		3,695,000	3,695,000	3,990,267	3,698,917	0	(3,917)	0	(3,917)	0	3,695,000	0	0	0	92,375	02/15/2016	1FE
235218 E4 2	DALLAS GO LTD S2004 5.000		02/15/2013	REDEEMED		8,555,000	8,555,000	9,066,161	8,563,042	0	(8,042)	0	(8,042)	0	8,555,000	0	0	0	213,875	02/15/2019	1FE
235308 PB 3	DALLAS ISD GO REF S200 5.000		02/15/2013	REDEEMED		765,000	765,000	839,419	766,056	0	(1,056)	0	(1,056)	0	765,000	0	0	0	19,125	02/15/2016	1FE
235308 PC 1	DALLAS ISD GO REF S200 5.000		02/15/2013	REDEEMED		590,000	590,000	642,941	590,743	0	(743)	0	(743)	0	590,000	0	0	0	14,750	02/15/2017	1FE
235308 PH 0	DALLAS ISD GO REF S200 5.000		02/15/2013	REDEEMED		1,225,000	1,225,000	1,344,168	1,226,691	0	(1,691)	0	(1,691)	0	1,225,000	0	0	0	30,625	02/15/2016	1FE
235308 PJ 6	DALLAS ISD GO REF S200 5.000		02/15/2013	REDEEMED		940,000	940,000	1,024,346	941,184	0	(1,184)	0	(1,184)	0	940,000	0	0	0	23,500	02/15/2017	1FE
274345 AS 6	EAST PENNSBORO TWSP GO 6.125		03/01/2013	PAID ON PRINCIPAL		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	4,900	03/01/2014	1
486062 3R 1	KATY ISD GO S2003A (PS) 5.000		02/15/2013	REDEEMED		1,890,000	1,890,000	2,093,270	1,892,911	0	(2,911)	0	(2,911)	0	1,890,000	0	0	0	47,250	02/15/2017	1FE
512462 TR 3	LAKEVILLE ISD#194 GO R 4.750		02/01/2013	REDEEMED		9,470,000	9,470,000	9,886,585	9,474,356	0	(4,356)	0	(4,356)	0	9,470,000	0	0	0	224,913	02/01/2020	1FE
592659 N4 4	METRO WATER DIST SO CA 5.000		03/01/2013	MATURED		16,840,000	16,840,000	18,686,169	16,880,416	0	(40,416)	0	(40,416)	0	16,840,000	0	0	0	421,000	03/01/2013	1FE
78916B YD 0	ST CLOUD GO LIBR SALES 4.000		02/01/2013	MATURED		2,320,000	2,320,000	2,364,266	2,320,510	0	(510)	0	(510)	0	2,320,000	0	0	0	46,400	02/01/2013	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					54,850,000	54,850,000	59,144,943	54,922,271	0	(72,271)	0	(72,271)	0	54,850,000	0	0	0	1,348,713	XXX	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

67109P AA 1	COOK & DUPAGE COS (OAK) 8.000		01/23/2013	PAID ON PRINCIPAL		28,400	28,400	0	0	0	28,400	0	28,400	0	28,400	0	0	0	0	02/01/2023	5*
392056 FS 1	GREATER KY HSG ASSIST 6.100		01/01/2013	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	153	01/01/2024	2FE
454797 KJ 9	INDIANA HLTH FAC (METH) 5.750		03/04/2013	REDEEMED		170,000	170,000	170,850	170,000	0	0	0	0	0	170,000	0	0	0	4,969	09/01/2015	1
576047 NY 6	MASSACHUSETTS WATER PO 5.450		02/01/2013	MATURED		155,000	155,000	154,079	154,974	0	26	0	26	0	155,000	0	0	0	4,224	02/01/2013	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)
576047 RZ 9	MASSACHUSETTS WATER PO 5.450		02/01/2013	MATURED		40,000	40,000	39,762	39,993	0	7	0	7	0	40,000	0	0	0	1,090	02/01/2013	1FE
606915 UU 8	MISSOURI ENV IMP & ENE 5.500		01/01/2013	PAID ON PRINCIPAL		2,125,000	2,125,000	2,483,148	2,144,890	0	(19,890)	0	(19,890)	0	2,125,000	0	0	0	58,438	07/01/2013	1FE
627270 DC 2	MUSCATINE ELEC REV S79 6.700		01/01/2013	MATURED		465,000	465,000	504,167	465,000	0	0	0	0	0	465,000	0	0	0	15,578	01/01/2013	1
681793 A2 1	OMAHA PUB POWER DIST E 5.700		02/01/2013	PAID ON PRINCIPAL		1,795,000	1,795,000	1,757,786	1,783,703	0	11,297	0	11,297	0	1,795,000	0	0	0	51,158	02/01/2017	1
79061A BD 8	ST JOSEPH CO (UNIV NOT .080		03/01/2013	PAID ON PRINCIPAL		1,310,000	1,310,000	1,310,000	1,310,000	0	0	0	0	0	1,310,000	0	0	0	261	03/01/2038	1FE
31349G 5Z 8	FH (ARM) #755364 2.205		01/15/2013	PAID ON PRINCIPAL		1,022	1,022	1,031	1,017	0	5	0	5	0	1,022	0	0	0	2	01/01/2029	1
31349G 5Z 8	FH (ARM) #755364 2.257		03/15/2013	PAID ON PRINCIPAL		2,051	2,051	2,068	2,041	0	10	0	10	0	2,051	0	0	0	10	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.355		01/15/2013	PAID ON PRINCIPAL		1,765	1,765	1,762	1,750	0	14	0	14	0	1,765	0	0	0	3	02/01/2034	1
31349S KR 3	FH (3/1 ARM) #781204 2.427		03/15/2013	PAID ON PRINCIPAL		3,216	3,216	3,212	3,190	0	26	0	26	0	3,216	0	0	0	15	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.355		01/15/2013	PAID ON PRINCIPAL		174	174	174	172	0	2	0	2	0	174	0	0	0	0	02/01/2032	1
31295N AQ 1	FH (5/1 ARM) #789015 2.480		03/15/2013	PAID ON PRINCIPAL		347	347	348	343	0	4	0	4	0	347	0	0	0	2	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		1,145	1,145	1,127	1,129	0	16	0	16	0	1,145	0	0	0	15	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		03/15/2013	PAID ON PRINCIPAL		3,936	3,936	3,885	3,882	0	53	0	53	0	3,936	0	0	0	38	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		6,292	6,292	6,194	6,205	0	87	0	87	0	6,292	0	0	0	75	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		03/15/2013	PAID ON PRINCIPAL		6,228	6,228	5,815	5,973	0	255	0	255	0	6,228	0	0	0	47	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		03/15/2013	PAID ON PRINCIPAL		293	293	273	286	0	7	0	7	0	293	0	0	0	3	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		03/15/2013	PAID ON PRINCIPAL		758,431	758,431	762,104	761,968	0	(3,537)	0	(3,537)	0	758,431	0	0	0	4,041	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2013	PAID ON PRINCIPAL		75,490	75,490	75,879	75,634	0	(144)	0	(144)	0	75,490	0	0	0	716	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		03/15/2013	PAID ON PRINCIPAL		38,500	38,500	38,524	38,488	0	12	0	12	0	38,500	0	0	0	307	11/15/2017	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		03/15/2013	PAID ON PRINCIPAL		76,825	76,825	79,808	80,439	0	(3,614)	0	(3,614)	0	76,825	0	0	0	922	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		03/15/2013	PAID ON PRINCIPAL		333,702	333,702	342,097	341,550	0	(7,848)	0	(7,848)	0	333,702	0	0	0	1,773	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		03/15/2013	PAID ON PRINCIPAL		71,266	71,266	73,081	72,848	0	(1,582)	0	(1,582)	0	71,266	0	0	0	417	03/15/2042	1
3128MM QB 2	FHLMC GOLD PASSTHRU PO 2.500		03/15/2013	PAID ON PRINCIPAL		126,296	126,296	131,703	131,673	0	(5,377)	0	(5,377)	0	126,296	0	0	0	522	11/15/2027	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		237	237	235	235	0	2	0	2	0	237	0	0	0	3	08/15/2018	1
3133T5 LL 5	FHR 1727 I CMO 6.500		03/15/2013	PAID ON PRINCIPAL		248,782	248,782	248,199	248,195	0	588	0	588	0	248,782	0	0	0	2,608	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		03/17/2013	PAID ON PRINCIPAL		8,964	8,964	9,300	8,941	0	23	0	23	0	8,964	0	0	0	135	10/17/2027	1
31395U KS 9	FHR 2978 LX CMO 4.500		02/15/2013	PAID ON PRINCIPAL		56,100	56,100	58,694	56,181	0	(81)	0	(81)	0	56,100	0	0	0	260	12/15/2018	1
31385S B4 9	FN (ARM) #550959 2.796		03/25/2013	PAID ON PRINCIPAL		6,797	6,797	6,904	6,768	0	29	0	29	0	6,797	0	0	0	32	08/01/2029	1
31379X VF 9	FN (10/1 ARM) #432714 2.154		03/25/2013	PAID ON PRINCIPAL		6,262	6,262	6,358	6,203	0	59	0	59	0	6,262	0	0	0	23	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM) #735353 5.219		03/25/2013	PAID ON PRINCIPAL		256,059	256,059	270,516	265,912	0	(9,853)	0	(9,853)	0	256,059	0	0	0	2,256	03/25/2035	1
31402Q 5N 7	FN (10/1 ARM) #735353 5.249		01/25/2013	PAID ON PRINCIPAL		2,571	2,571	2,716	2,670	0	(99)	0	(99)	0	2,571	0	0	0	11	03/25/2035	1
31405T ZC 9	FN (10/1 ARM) #799139 5.216		02/25/2013	PAID ON PRINCIPAL		78,253	78,253	78,607	78,410	0	(158)	0	(158)	0	78,253	0	0	0	341	04/01/2035	1
31405T ZC 9	FN (10/1 ARM) #799139 5.220		03/25/2013	PAID ON PRINCIPAL		87,669	87,669	88,067	87,846	0	(177)	0	(177)	0	87,669	0	0	0	1,144	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.784		03/25/2013	PAID ON PRINCIPAL		4,276	4,276	4,294	4,258	0	17	0	17	0	4,276	0	0	0	20	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 1.998		01/25/2013	PAID ON PRINCIPAL		9,616	9,616	9,622	9,568	0	47	0	47	0	9,616	0	0	0	16	03/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 1.999		03/25/2013	PAID ON PRINCIPAL		99,823	99,823	99,885	99,331	0	492	0	492	0	99,823	0	0	0	349	03/01/2034	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)
31405N 4F 9	FN (3/1 ARM) #794722 2.686		03/25/2013	PAID ON PRINCIPAL		6,221	6,221	6,170	6,132	0	89	0	89	0	6,221	0	0	0	42	10/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.687		02/25/2013	PAID ON PRINCIPAL		13,824	13,824	13,711	13,626	0	197	0	197	0	13,824	0	0	0	34	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.401		02/25/2013	PAID ON PRINCIPAL		407	407	409	404	0	3	0	3	0	407	0	0	0	1	01/01/2032	1
31385H 6B 3	FN (5/1 ARM) #545466 2.402		03/25/2013	PAID ON PRINCIPAL		204	204	205	203	0	1	0	1	0	204	0	0	0	1	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.125		03/25/2013	PAID ON PRINCIPAL		6,264	6,264	6,295	6,225	0	39	0	39	0	6,264	0	0	0	23	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2013	PAID ON PRINCIPAL		74,063	74,063	76,470	75,647	0	(1,584)	0	(1,584)	0	74,063	0	0	0	1,177	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2013	PAID ON PRINCIPAL		7,481	7,481	7,787	7,753	0	(272)	0	(272)	0	7,481	0	0	0	80	09/19/2025	1
31360M 4P 2	FNMA PASS TH #10730 13.500		03/25/2013	PAID ON PRINCIPAL		303	303	316	308	0	(4)	0	(4)	0	303	0	0	0	7	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		03/25/2013	PAID ON PRINCIPAL		2,249	2,249	2,157	2,182	0	66	0	66	0	2,249	0	0	0	29	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		03/25/2013	PAID ON PRINCIPAL		5,003	5,003	4,800	4,858	0	145	0	145	0	5,003	0	0	0	75	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		03/25/2013	PAID ON PRINCIPAL		47,299	47,299	47,288	47,234	0	64	0	64	0	47,299	0	0	0	405	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		03/25/2013	PAID ON PRINCIPAL		16,747	16,747	16,355	16,369	0	379	0	379	0	16,747	0	0	0	152	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		03/25/2013	PAID ON PRINCIPAL		3,771	3,771	3,710	3,729	0	42	0	42	0	3,771	0	0	0	48	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		03/25/2013	PAID ON PRINCIPAL		1,947	1,947	1,868	1,889	0	58	0	58	0	1,947	0	0	0	24	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		03/25/2013	PAID ON PRINCIPAL		873	873	837	846	0	27	0	27	0	873	0	0	0	10	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		03/25/2013	PAID ON PRINCIPAL		35,268	35,268	35,687	35,565	0	(297)	0	(297)	0	35,268	0	0	0	218	03/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		03/25/2013	PAID ON PRINCIPAL		433	433	426	426	0	7	0	7	0	433	0	0	0	5	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		03/25/2013	PAID ON PRINCIPAL		391	391	397	399	0	(8)	0	(8)	0	391	0	0	0	5	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		03/25/2013	PAID ON PRINCIPAL		21,989	21,989	22,416	22,219	0	(230)	0	(230)	0	21,989	0	0	0	199	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		03/25/2013	PAID ON PRINCIPAL		83,578	83,578	83,917	83,773	0	(196)	0	(196)	0	83,578	0	0	0	738	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		03/25/2013	PAID ON PRINCIPAL		865,791	865,791	827,506	841,480	0	24,310	0	24,310	0	865,791	0	0	0	6,685	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		03/25/2013	PAID ON PRINCIPAL		115,691	115,691	115,253	115,263	0	428	0	428	0	115,691	0	0	0	1,263	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		03/25/2013	PAID ON PRINCIPAL		132,763	132,763	136,186	137,153	0	(4,390)	0	(4,390)	0	132,763	0	0	0	1,327	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		03/25/2013	PAID ON PRINCIPAL		120,670	120,670	121,896	121,306	0	(636)	0	(636)	0	120,670	0	0	0	1,173	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		03/25/2013	PAID ON PRINCIPAL		1,600,797	1,600,797	1,666,862	1,660,132	0	(59,335)	0	(59,335)	0	1,600,797	0	0	0	12,591	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		03/25/2013	PAID ON PRINCIPAL		52,571	52,571	53,218	53,081	0	(511)	0	(511)	0	52,571	0	0	0	438	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		03/25/2013	PAID ON PRINCIPAL		28,799	28,799	28,633	28,651	0	149	0	149	0	28,799	0	0	0	317	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		03/25/2013	PAID ON PRINCIPAL		101,713	101,713	100,025	100,486	0	1,227	0	1,227	0	101,713	0	0	0	1,221	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		03/25/2013	PAID ON PRINCIPAL		15,001	15,001	15,018	15,029	0	(28)	0	(28)	0	15,001	0	0	0	152	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		03/25/2013	PAID ON PRINCIPAL		76,759	76,759	77,143	77,070	0	(310)	0	(310)	0	76,759	0	0	0	679	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		03/25/2013	PAID ON PRINCIPAL		110,707	110,707	109,271	109,515	0	1,191	0	1,191	0	110,707	0	0	0	1,014	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		03/25/2013	PAID ON PRINCIPAL		28,798	28,798	28,177	28,254	0	544	0	544	0	28,798	0	0	0	253	06/25/2037	1
31392I DF 2	FNR 2001-55 PC CMO 6.500		03/25/2013	PAID ON PRINCIPAL		58,276	58,276	58,822	58,727	0	(451)	0	(451)	0	58,276	0	0	0	577	10/25/2031	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		177,084	177,084	170,700	172,395	0	4,688	0	4,688	0	177,084	0	0	0	1,954	02/25/2042	1
3133TL 4S 4	FSPC T-017 A5 7.160		03/25/2013	PAID ON PRINCIPAL		94,144	94,144	94,130	93,711	0	433	0	433	0	94,144	0	0	0	1,217	07/25/2029	1FE

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**SCHEDULE D - PART 4**

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										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)
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2013	PAID ON PRINCIPAL		100,106	100,106	99,499	99,526	0	579	0	579	0	100,106	0	0	0	1,052	06/25/2032	1.....
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2013	PAID ON PRINCIPAL		29,978	29,978	29,936	29,933	0	44	0	44	0	29,978	0	0	0	310	02/25/2042	1.....
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2013	PAID ON PRINCIPAL		17,584	17,584	18,611	19,224	0	(1,640)	0	(1,640)	0	17,584	0	0	0	163	04/25/2033	1.....
319999.	Total - Bonds - U.S. Special Revenue & Assessment					12,521,331	12,521,331	12,919,384	12,567,389	0	(46,058)	0	(46,058)	0	12,521,331	0	0	0	187,632	....XXX...	...XX...

**Bonds - Industrial and Miscellaneous**

00209T AA 3	AT&T BROADBAND 8.375		03/15/2013	MATURED		3,000,000	3,000,000	3,490,390	3,021,601	0	(21,601)	0	(21,601)	0	3,000,000	0	0	0	125,625	03/15/2013	2FE.....
053611 AC 3	AVERY DENNISON 4.875		01/15/2013	MATURED		5,000,000	5,000,000	5,002,870	4,999,802	0	198	0	198	0	5,000,000	0	0	0	121,875	01/15/2013	2FE.....
060505 AX 2	BANK OF AMERICA CORP 4.875		01/15/2013	MATURED		2,000,000	2,000,000	1,997,020	1,999,899	0	101	0	101	0	2,000,000	0	0	0	48,750	01/15/2013	1FE.....
575800 AE 7	BECO 2005-1 A4 4.400		03/15/2013	REDEEMED		300,426	300,426	300,345	300,390	0	19	0	19	0	300,409	0	17	17	6,609	03/15/2015	1FE.....
12189T AH 7	BNSF 1998-A TRUST 6.600		01/02/2013	VARIOUS		250,228	250,228	250,228	250,228	0	0	0	0	0	250,228	0	0	0	8,258	01/02/2019	1FE.....
12189P AM 4	BNSF 2002-2 TRUST 5.140		01/15/2013	PAID ON PRINCIPAL		686,595	686,595	693,506	690,426	0	(3,831)	0	(3,831)	0	686,595	0	0	0	17,645	01/15/2021	1FE.....
12200B AA 6	BNSF 2004-1 TRUST 4.575		01/15/2013	PAID ON PRINCIPAL		276,071	276,071	276,437	276,345	0	(275)	0	(275)	0	276,071	0	0	0	6,315	01/15/2021	1FE.....
05577@ AG 5	BNSF 2009-A SER A 6.550		02/28/2013	PAID ON PRINCIPAL		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	1,521	02/26/2021	1.....
05577@ AH 3	BNSF 2009-A SER B 6.550		02/28/2013	PAID ON PRINCIPAL		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	1,464	02/26/2021	1.....
05577@ AJ 9	BNSF 2009-A SER C 6.550		02/28/2013	PAID ON PRINCIPAL		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	457	02/26/2021	1.....
05577@ AK 6	BNSF 2009-A SER D 6.550		02/28/2013	PAID ON PRINCIPAL		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	460	02/26/2021	1.....
05577@ AM 2	BNSF 2009-A SER E 6.550		02/28/2013	PAID ON PRINCIPAL		8,229	8,229	8,229	8,229	0	0	0	0	0	8,229	0	0	0	269	02/26/2021	1.....
097014 AH 7	BOEING CAPITAL CORP 5.800		01/15/2013	MATURED		200,000	200,000	211,309	200,037	0	(37)	0	(37)	0	200,000	0	0	0	5,800	01/15/2013	1FE.....
097023 AT 2	BOEING CO 5.125		02/15/2013	MATURED		8,000,000	8,000,000	8,330,230	8,007,051	0	(7,051)	0	(7,051)	0	8,000,000	0	0	0	205,000	02/15/2013	1FE.....
10513Q BD 2	BRANCH BANKING & TRUST 4.875		01/15/2013	MATURED		12,085,000	12,085,000	12,162,823	12,084,876	0	124	0	124	0	12,085,000	0	0	0	294,572	01/15/2013	1FE.....
14987B AA 1	CC HOLDINGS GS V LLC ( 7.750		01/10/2013	REDEEMED		2,386,553	2,250,000	2,212,730	2,226,868	0	130	0	130	0	2,226,998	0	159,554	159,554	33,422	05/01/2017	2FE.....
191216 AY 6	COCA-COLA CO 1.650		01/25/2013	U S BANCORP		1,024,900	1,000,000	997,670	997,958	0	32	0	32	0	997,990	0	26,910	26,910	6,233	03/14/2018	1FE.....
199575 AR 2	COLUMBUS SOUTHERN POWE 5.500		03/01/2013	MATURED		2,000,000	2,000,000	2,090,380	2,002,041	0	(2,041)	0	(2,041)	0	2,000,000	0	0	0	55,000	03/01/2013	2FE.....
209111 EA 7	CONSOLIDATED EDISON CO 4.875		02/01/2013	MATURED		6,590,000	6,590,000	6,599,085	6,589,579	0	422	0	422	0	6,590,000	0	0	0	160,631	02/01/2013	1FE.....
210805 A@ 6	CONTINENTAL AIR PASS C 7.020		01/01/2013	REDEEMED		216,248	216,248	216,248	215,405	843	0	0	843	0	216,248	0	0	0	3,795	06/01/2015	3.....
126650 AW 0	CVS LEASE PASS THRU CE 5.298		03/10/2013	PAID ON PRINCIPAL		30,784	30,784	31,121	31,194	0	(410)	0	(410)	0	30,784	0	0	0	272	01/11/2027	2FE.....
126659 AA 9	CVS LEASE PASS THRU CE 8.353		03/10/2013	PAID ON PRINCIPAL		21,537	21,537	21,537	21,537	0	0	0	0	0	21,537	0	0	0	301	07/10/2031	2FE.....
28932M AA 3	ELM RD GENERATING STAT 5.209		02/12/2013	PAID ON PRINCIPAL		69,353	69,353	69,353	69,353	0	0	0	0	0	69,353	0	0	0	1,806	02/11/2030	1FE.....
302182 AD 2	EXPRESS SCRIPTS 6.250		03/29/2013	REDEEMED		1,066,992	1,000,000	995,740	998,591	0	142	0	142	0	998,733	0	68,260	68,260	18,056	06/15/2014	2FE.....
341099 CC 1	FLORIDA POWER CORP 4.800		03/01/2013	MATURED		8,000,000	8,000,000	8,054,680	8,000,183	0	(183)	0	(183)	0	8,000,000	0	0	0	192,000	03/01/2013	1FE.....
302508 BA 3	FMR CORP (144A) 4.750		03/01/2013	MATURED		4,000,000	4,000,000	3,998,080	3,999,462	0	538	0	538	0	4,000,000	0	0	0	95,000	03/01/2013	1FE.....
36877P AA 6	GENERAL AMERICAN RAILC 6.210		03/20/2013	PAID ON PRINCIPAL		179,907	179,907	179,907	179,907	0	0	0	0	0	179,907	0	0	0	1,694	09/20/2020	3FE.....
369604 AY 9	GENERAL ELECTRIC COMPA 5.000		02/01/2013	MATURED		5,566,000	5,566,000	5,546,747	5,565,283	0	717	0	717	0	5,566,000	0	0	0	139,150	02/01/2013	1FE.....
478115 AA 6	JOHNS HOPKINS UNIVERSI 5.250		02/22/2013	REDEEMED		587,759	488,000	487,658	487,787	0	(30)	0	(30)	0	487,758	0	100,001	100,001	16,440	07/01/2019	1FE.....
49228R AE 3	KERN RIVER FUNDING (14 4.893		02/28/2013	PAID ON PRINCIPAL		195,427	195,427	193,465	194,411	0	1,016	0	1,016	0	195,427	0	0	0	1,576	04/30/2018	1FE.....
501044 CE 9	KROGER CO 5.500		02/01/2013	MATURED		1,000,000	1,000,000	975,540	999,495	0	505	0	505	0	1,000,000	0	0	0	27,500	02/01/2013	2FE.....

QE05.11

**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)
29333# AA 1	LOUISIANA TAX CREDIT N		03/01/2013	MATURED		55,687	55,687	55,687	55,687	0	0	0	0	0	55,687	0	0	0	1,616	03/01/2013	1.....
570506 AP 0	MARKWEST ENERGY 6.250		02/11/2013	REDEEMED		150,875	142,000	142,000	142,000	0	0	0	0	0	142,000	0	8,875	8,875	1,381	06/15/2022	3FE....
55263E CH 6	MBNA CORP 6.125		03/01/2013	MATURED		173,000	173,000	183,283	173,180	0	(180)	0	(180)	0	173,000	0	0	0	5,298	03/01/2013	1FE....
615394 AF 0	MOOG INC 6.250		01/15/2013	REDEEMED		1,000,000	1,000,000	1,012,500	1,000,012	0	(12)	0	(12)	0	1,000,000	0	0	0	31,250	01/15/2015	4FE....
636180 BE 0	NATIONAL FUEL GAS 5.250		03/01/2013	MATURED		5,000,000	5,000,000	5,051,650	5,000,435	0	(435)	0	(435)	0	5,000,000	0	0	0	131,250	03/01/2013	2FE....
66586G CA 3	NORTHERN TRUST CO 4.600		02/01/2013	MATURED		5,000,000	5,000,000	4,938,850	4,998,932	0	1,068	0	1,068	0	5,000,000	0	0	0	115,000	02/01/2013	1FE....
677415 CD 1	OHIO POWER CO 5.500		02/15/2013	MATURED		2,000,000	2,000,000	2,173,040	2,007,125	0	(7,125)	0	(7,125)	0	2,000,000	0	0	0	55,000	02/15/2013	2FE....
701094 AG 9	PARKER-HANNIFIN CORP 4.875		02/15/2013	MATURED		4,285,000	4,285,000	4,275,034	4,285,376	0	(376)	0	(376)	0	4,285,000	0	0	0	104,447	02/15/2013	1FE....
71343X AD 6	PEPSIAMERICAS 4.500		03/15/2013	MATURED		3,000,000	3,000,000	2,866,140	2,995,697	0	4,303	0	4,303	0	3,000,000	0	0	0	67,500	03/15/2013	1FE....
7425A0 A5 9	PRINCIPAL LIFE GLOBAL 5.250		01/15/2013	MATURED		3,000,000	3,000,000	3,015,030	2,999,931	0	.69	0	.69	0	3,000,000	0	0	0	78,750	01/15/2013	1FE....
744448 BY 6	PUBLIC SERVICE CO OF C 4.875		03/01/2013	MATURED		2,000,000	2,000,000	2,035,660	2,000,625	0	(625)	0	(625)	0	2,000,000	0	0	0	48,750	03/01/2013	1FE....
74456Q AK 2	PUBLIC SERVICE ELECTRI 5.000		01/01/2013	MATURED		2,000,000	2,000,000	2,151,040	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,000	01/01/2013	1FE....
775371 AW 7	ROHM & HAAS CO 5.600		03/15/2013	MATURED		1,000,000	1,000,000	999,850	999,806	0	194	0	194	0	1,000,000	0	0	0	28,000	03/15/2013	2FE....
82567D AF 1	SHURGARD STORAGE CENTE 5.875		02/15/2013	REDEEMED		1,004,653	1,000,000	1,004,650	999,973	0	(19)	0	(19)	0	999,955	0	4,698	4,698	24,479	03/15/2013	1FE....
78442F AG 3	SLM CORP 5.375		01/15/2013	MATURED		1,107,000	1,107,000	1,103,812	1,106,879	0	121	0	121	0	1,107,000	0	0	0	29,751	01/15/2013	2FE....
84603M EX 0	SOVEREIGN BANK 5.125	R.	03/15/2013	MATURED		4,010,000	4,010,000	3,997,609	4,009,009	0	991	0	991	0	4,010,000	0	0	0	102,756	03/15/2013	2FE....
89566E AA 6	TRISTATE GENERATION (1 6.040		02/01/2013	PAID ON PRINCIPAL		173,820	173,820	173,820	173,820	0	0	0	0	0	173,820	0	0	0	5,249	01/31/2018	1FE....
87305N AV 0	TTX PASS THRU CERT S20 5.453		01/02/2013	PAID ON PRINCIPAL		300,691	300,691	300,691	300,691	0	0	0	0	0	300,691	0	0	0	8,198	01/02/2022	1.....
87305N AW 8	TTX PASS THRU CERT S20 5.503		01/02/2013	PAID ON PRINCIPAL		138,726	138,726	138,726	138,726	0	0	0	0	0	138,726	0	0	0	3,817	01/02/2022	1.....
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2013	PAID ON PRINCIPAL		31,442	31,442	33,017	32,885	0	(1,443)	0	(1,443)	0	31,442	0	0	0	739	01/02/2024	1FE....
927804 EU 4	VIRGINIA ELECTRIC & PO 4.750		03/01/2013	MATURED		14,080,000	14,080,000	14,057,008	14,077,673	0	2,327	0	2,327	0	14,080,000	0	0	0	334,400	03/01/2013	1FE....
136375 BH 4	CANADIAN NATIONAL RAIL 4.400	A.	03/12/2013	TENDERED		6,500,000	6,500,000	6,126,385	6,488,409	0	11,092	0	11,092	0	6,499,501	0	499	499	156,867	03/15/2013	1FE....
73755L AC 1	POTASH CORP 4.875	A.	03/01/2013	MATURED		2,000,000	2,000,000	1,890,940	1,996,347	0	3,653	0	3,653	0	2,000,000	0	0	0	48,750	03/01/2013	2FE....
891145 DY 7	TORONTO DOMINION BANK 4.854	C.	02/13/2013	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	97,080	02/13/2013	1FE....
R7562M AA 5	SCHLUMBERGER NORGE AS 3.000	E.	03/18/2013	MATURED		1,000,000	1,000,000	1,030,560	1,002,106	0	(2,106)	0	(2,106)	0	1,000,000	0	0	0	30,000	03/18/2013	1FE....
85771P AA 0	STATOILHYDRO (144A) 5.125	F.	01/28/2013	REDEEMED		7,423,360	7,000,000	7,025,620	7,003,941	0	(314)	0	(314)	0	7,003,627	0	419,733	419,733	87,694	04/30/2014	1FE....
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		03/25/2013	PAID ON PRINCIPAL		139,571	139,571	132,724	133,317	0	6,255	0	6,255	0	139,571	0	0	0	1,181	06/25/2033	1FM....
05946X A3 7	BAFC 2005-4 2A3 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		853,464	853,464	853,464	837,244	0	16,220	0	16,220	0	853,464	0	0	0	7,372	08/25/2035	1FM....
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.079		01/25/2013	PAID ON PRINCIPAL		17,768	17,768	11,993	11,897	0	5,871	0	5,871	0	17,768	0	0	0	46	10/25/2035	1FM....
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.082		03/25/2013	PAID ON PRINCIPAL		117,381	117,381	79,233	78,598	0	38,784	0	38,784	0	117,381	0	0	0	754	10/25/2035	1FM....
073882 AY 8	BSARM 2006-4 4A3 CMO 5.413		03/25/2013	PAID ON PRINCIPAL		165,774	165,774	131,318	124,084	0	41,690	0	41,690	0	165,774	0	0	0	2,037	10/25/2046	1FM....
073882 AY 8	BSARM 2006-4 4A3 CMO 5.418		01/25/2013	PAID ON PRINCIPAL		274,446	274,446	217,402	205,426	0	69,019	0	69,019	0	274,446	0	0	0	1,244	10/25/2046	1FM....
12498N AB 9	CBASS 2006-CB2 AF2 4.189		02/25/2013	PAID ON PRINCIPAL		18,855	18,855	10,526	9,864	0	8,991	0	8,991	0	18,855	0	0	0	139	12/25/2036	1FM....
12498N AB 9	CBASS 2006-CB2 AF2 4.197		01/25/2013	PAID ON PRINCIPAL		11,558	11,558	6,452	6,047	0	5,511	0	5,511	0	11,558	0	0	0	45	12/25/2036	1FM....
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		03/01/2013	PAID ON PRINCIPAL		1,661,525	1,661,525	1,649,064	1,652,970	0	8,555	0	8,555	0	1,661,525	0	0	0	12,672	12/25/2018	1FM....
172973 RP 6	CMSI 2003-8 A12 NAS CM 5.500		03/25/2013	PAID ON PRINCIPAL		531,942	531,942	516,815	528,748	0	3,194	0	3,194	0	531,942	0	0	0	3,157	08/25/2033	1FM....

QE05.12

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		129,266	129,266	95,980	101,254	0	28,012	0	28,012	0	129,266	0	0	0	1,052	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		83,595	83,595	79,624	73,107	0	10,488	0	10,488	0	83,595	0	0	0	734	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.814		01/31/2013	PAID ON PRINCIPAL		36,770	36,770	36,499	36,499	0	271	0	271	0	36,770	0	0	0	204	12/28/2033	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.831		03/28/2013	PAID ON PRINCIPAL		28,333	28,333	28,124	28,124	0	209	0	209	0	28,333	0	0	0	318	12/28/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		303,687	303,687	303,384	303,473	0	213	0	213	0	303,687	0	0	0	3,362	02/25/2020	1FM
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		03/25/2013	PAID ON PRINCIPAL		289,612	289,612	237,482	217,346	0	72,266	0	72,266	0	289,612	0	0	0	2,344	02/25/2020	1FM
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		03/25/2013	PAID ON PRINCIPAL		588,617	588,617	557,347	568,416	0	20,201	0	20,201	0	588,617	0	0	0	5,025	11/25/2033	1FM
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		03/25/2013	PAID ON PRINCIPAL		249,409	249,409	250,812	249,458	0	(49)	0	(49)	0	249,409	0	0	0	2,978	01/25/2024	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		145,129	145,129	125,764	87,272	0	57,857	0	57,857	0	145,129	0	0	0	1,120	08/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		03/25/2013	VARIOUS		153,312	176,384	157,863	141,114	0	30,299	0	30,299	0	171,413	0	(18,101)	(18,101)	1,693	11/25/2035	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		03/25/2013	VARIOUS		455,846	724,462	561,594	518,731	0	130,825	0	130,825	0	649,555	0	(193,710)	(193,710)	5,967	07/25/2037	1FM
32051D A6 9	FHASI 2003-7 1A12 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		180,113	180,113	162,326	178,615	0	1,498	0	1,498	0	180,113	0	0	0	1,425	09/25/2033	1FM
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		341,687	341,687	341,581	341,344	0	344	0	344	0	341,687	0	0	0	1,624	05/25/2020	1FM
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		175,616	175,616	174,203	174,674	0	942	0	942	0	175,616	0	0	0	1,628	01/25/2019	1FM
3622EB AC 2	GSA A 2007-4 A3A CMO .501		02/25/2013	PAID ON PRINCIPAL		15,294	15,294	6,290	4,051	0	11,243	0	11,243	0	15,294	0	0	0	13	03/25/2037	1FM
3622EB AC 2	GSA A 2007-4 A3A CMO .503		01/25/2013	PAID ON PRINCIPAL		22,371	22,371	9,200	5,926	0	16,445	0	16,445	0	22,371	0	0	0	10	03/25/2037	1FM
3622EB AC 2	GSA A 2007-4 A3A CMO .504		03/25/2013	PAID ON PRINCIPAL		12,205	12,205	5,019	3,233	0	8,972	0	8,972	0	12,205	0	0	0	15	03/25/2037	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		03/19/2013	PAID ON PRINCIPAL		9,058	9,058	8,959	8,974	0	84	0	84	0	9,058	0	0	0	139	05/19/2027	1FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		03/19/2013	PAID ON PRINCIPAL		2,854	2,854	2,923	2,894	0	(40)	0	(40)	0	2,854	0	0	0	34	08/19/2029	2FE
36228F EC 6	GSMPS 2001-2 A CMO 7.500		03/19/2013	PAID ON PRINCIPAL		10,898	10,898	11,307	11,262	0	(364)	0	(364)	0	10,898	0	0	0	139	06/15/2032	4FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 4.880		03/25/2013	PAID ON PRINCIPAL		47,820	47,820	48,470	44,106	0	3,714	0	3,714	0	47,820	0	0	0	399	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		2,093,529	2,093,529	1,901,909	1,878,273	0	215,256	0	215,256	0	2,093,529	0	0	0	19,506	06/20/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.784		01/25/2013	PAID ON PRINCIPAL		558,335	558,335	509,026	371,733	0	186,602	0	186,602	0	558,335	0	0	0	2,221	03/25/2037	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.789		03/25/2013	PAID ON PRINCIPAL		1,197,135	1,197,135	1,091,412	797,039	(0)	400,096	0	400,096	0	1,197,135	0	0	0	13,817	03/25/2037	1FM
46628M AE 6	JPMAC 2006-CW1 A4 351		02/25/2013	PAID ON PRINCIPAL		54,571	54,571	44,475	50,000	0	4,571	0	4,571	0	54,571	0	0	0	33	05/25/2036	1FM
46628M AE 6	JPMAC 2006-CW1 A4 353		01/25/2013	PAID ON PRINCIPAL		108,136	108,136	88,131	99,078	0	9,058	0	9,058	0	108,136	0	0	0	32	05/25/2036	1FM
46628M AE 6	JPMAC 2006-CW1 A4 354		03/25/2013	PAID ON PRINCIPAL		72,166	72,166	58,815	66,121	0	6,045	0	6,045	0	72,166	0	0	0	63	05/25/2036	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		494,943	494,943	480,095	451,027	0	43,916	0	43,916	0	494,943	0	0	0	4,653	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 (CMO 3.023		03/25/2013	PAID ON PRINCIPAL		178,642	178,642	157,652	154,664	0	23,979	0	23,979	0	178,642	0	0	0	1,217	07/25/2035	1FM
46630G AD 7	JPMMT 2007-A1 2A2 (CMO 3.024		01/25/2013	PAID ON PRINCIPAL		9,686	9,686	8,548	8,386	0	1,300	0	1,300	0	9,686	0	0	0	24	07/25/2035	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		03/25/2013	PAID ON PRINCIPAL		606,126	606,126	539,967	532,932	0	73,195	0	73,195	0	606,126	0	0	0	4,311	05/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		62,134	62,134	62,239	62,092	(0)	42	0	42	0	62,134	0	0	0	569	06/25/2018	1FM
55265K NM 7	MASTR 2002-8 1A4 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		6,424	6,424	6,487	6,406	0	18	0	18	0	6,424	0	0	0	58	12/25/2017	1FM
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		225,016	225,016	221,437	223,502	0	1,514	0	1,514	0	225,016	0	0	0	2,048	05/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		439,339	439,339	439,379	438,575	0	764	0	764	0	439,339	0	0	0	2,770	02/25/2019	1FM

QE05.13

**SCHEDULE D - PART 4**

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

QE05.14

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)
57643M LE 2	MASTR 2005-2 1A5 (CMO) 5.250		03/25/2013	PAID ON PRINCIPAL		364,322	364,322	353,392	348,322	0	16,000	0	16,000	0	364,322	0	0	0	2,960	11/25/2035	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		36,162	36,162	37,010	37,741	0	(1,579)	0	(1,579)	0	36,162	0	0	0	288	02/25/2034	3FM
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		172,705	172,705	174,971	173,506	0	(801)	0	(801)	0	172,705	0	0	0	1,278	04/25/2033	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		222,042	222,042	219,648	220,707	0	1,335	0	1,335	0	222,042	0	0	0	1,654	10/25/2018	1FM
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		157,174	157,174	157,874	157,247	0	(73)	0	(73)	0	157,174	0	0	0	1,097	02/25/2020	1FM
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		69,185	69,185	68,364	68,779	0	406	0	406	0	69,185	0	0	0	570	10/25/2018	1FM
94981A AA 1	WFMBS 2003-14 1A1 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		641,255	641,255	635,200	637,375	0	3,880	0	3,880	0	641,255	0	0	0	4,710	12/25/2018	1FM
94980W AB 2	WFMBS 2003-15 1A2 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		235,300	235,300	233,967	234,230	0	1,069	0	1,070	0	235,300	0	0	0	1,972	11/25/2018	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		171,181	171,181	167,261	167,441	0	3,740	0	3,740	0	171,181	0	0	0	1,455	09/25/2020	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		314,480	314,480	307,445	306,600	0	7,880	0	7,880	0	314,480	0	0	0	3,159	08/25/2036	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		303,672	303,672	257,204	254,150	0	49,522	0	49,522	0	303,672	0	0	0	2,800	03/25/2036	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		275,531	275,531	231,446	180,735	0	94,796	0	94,796	0	275,531	0	0	0	2,554	09/25/2037	1FM
75585R GC 3	REALT 2006-3 A1 4.449	C.	03/12/2013	PAID ON PRINCIPAL		35,234	35,234	35,233	35,205	0	29	0	29	0	35,234	0	0	0	262	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	03/12/2013	PAID ON PRINCIPAL		14,766	14,766	14,766	14,749	0	17	0	17	0	14,766	0	0	0	114	09/12/2019	1FE
83415G BH 1	SOLAR TRUST S2003-CC1 5.330	C.	02/12/2013	PAID ON PRINCIPAL		812,690	812,690	812,625	811,988	0	702	0	702	0	812,690	0	0	0	4,089	05/12/2016	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		03/15/2013	PAID ON PRINCIPAL		136,398	136,398	129,325	131,420	0	4,977	0	4,977	0	136,398	0	0	0	1,480	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		03/15/2013	PAID ON PRINCIPAL		743,311	743,311	769,228	743,364	0	(54)	0	(54)	0	743,311	0	0	0	9,982	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		03/10/2013	PAID ON PRINCIPAL		187,830	187,830	242,300	184,598	0	3,232	0	3,232	0	187,830	0	0	0	2,239	01/10/2028	3AM
20846Q HN 1	CNF 2001-3 A4 6.910		03/01/2013	PAID ON PRINCIPAL		153,269	153,269	153,261	153,280	0	(11)	0	(11)	0	153,269	0	0	0	1,784	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		03/01/2013	PAID ON PRINCIPAL		74,469	74,469	74,632	74,510	0	(40)	0	(40)	0	74,469	0	0	0	754	03/01/2033	4AM
393505 BC 5	GT 1993-2 B 8.000		03/15/2013	VARIOUS		68,743	71,927	66,877	5,578	0	66,215	0	66,215	0	71,793	0	(3,050)	(3,050)	2,595	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		03/15/2013	PAID ON PRINCIPAL		387,932	387,932	399,024	385,930	3,185	(1,183)	0	2,002	0	387,932	0	0	0	4,909	11/15/2028	4AM
393505 T3 6	GT 1999-1 A6 6.370		03/12/2013	PAID ON PRINCIPAL		1,610,518	1,610,518	1,571,239	1,611,010	0	(493)	0	(493)	0	1,610,518	0	0	0	15,225	07/01/2025	6AM
393505 Y2 2	GT 1999-3 M1 6.960		03/15/2013	WRITTEN OFF		3	179,141	59,413	18	0	26,076	0	26,076	0	26,094	0	(26,091)	(26,091)	2,003	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		03/01/2013	PAID ON PRINCIPAL		70,157	70,157	59,029	49,216	0	20,941	0	20,941	0	70,157	0	0	0	854	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		03/01/2013	PAID ON PRINCIPAL		115,384	115,384	115,332	81,922	0	33,462	0	33,462	0	115,384	0	0	0	1,544	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		03/15/2013	WRITTEN OFF		3	21,559	1,343	0	0	0	0	0	0	0	0	3	3	216	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2013	PAID ON PRINCIPAL		93,305	93,305	85,343	79,531	0	13,774	0	13,774	0	93,305	0	0	0	944	11/15/2032	4AM
921796 MZ 8	VMF 2003-A A4 6.210		03/07/2013	PAID ON PRINCIPAL		151,873	151,873	138,204	143,996	0	7,877	0	7,877	0	151,873	0	0	0	1,539	05/07/2026	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					156,094,278	155,824,751	155,289,365	153,647,410	4,028	1,895,240	0	1,899,268	0	155,546,678	0	547,600	547,600	3,430,743	XXX	XXX
8399997.	Total - Bonds - Part 4					424,592,254	424,322,727	430,786,019	422,988,068	4,028	1,513,673	0	1,517,701	(56,104)	424,449,665	(404,285)	546,873	142,588	6,447,121	XXX	XXX
8399999.	Total - Bonds					424,592,254	424,322,727	430,786,019	422,988,068	4,028	1,513,673	0	1,517,701	(56,104)	424,449,665	(404,285)	546,873	142,588	6,447,121	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
842400 73 1	SOUTHERN CAL ED SER C 6.0%		02/28/2013	ISSUE CALLED at 100.000		2,000,000	100.00	2,000,000	2,015,620	(15,620)	0	0	(15,620)	0	2,000,000	0	0	0	39,333	XXX	P2UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					2,000,000	XXX	2,000,000	2,015,620	(15,620)	0	0	(15,620)	0	2,000,000	0	0	0	39,333	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					2,000,000	XXX	2,000,000	2,015,620	(15,620)	0	0	(15,620)	0	2,000,000	0	0	0	39,333	XXX	XXX

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8999999	Total - Preferred Stocks.....					2,000,000	XXX	2,000,000	2,015,620	(15,620)	0	0	(15,620)	0	2,000,000	0	0	0	39,333	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
024835	10 0 AMERICAN CAMPUS COMMUNITIES.....		02/11/2013	UBS.....	1,200,000	55,868	XXX	52,656	55,356	(2,700)	0	0	(2,700)	0	52,656	0	3,212	3,212	405	XXX	L.....
03027X	10 0 AMERICAN TOWER CORP.....		02/01/2013	VARIOUS.....	4,000,000	310,816	XXX	262,506	309,080	(46,574)	0	0	(46,574)	0	262,506	0	48,310	48,310	0	XXX	L.....
05329W	10 2 AUTONATION INC.....		01/10/2013	CITIGROUP GLOBAL MARKETS.....	251,810,000	10,542,276	XXX	9,996,857	9,996,857	0	0	0	0	9,996,857	0	545,419	545,419	0	XXX	L.....	
053484	10 1 AVALONBAY COMMUNITIES INC.....		03/11/2013	VARIOUS.....	3,000,000	385,510	XXX	174,039	406,770	(232,731)	0	0	(232,731)	0	174,039	0	211,471	211,471	2,910	XXX	L.....
101121	10 1 BOSTON PROPERTIES INC.....		03/21/2013	VARIOUS.....	7,100,000	744,077	XXX	248,713	751,251	(502,538)	0	0	(502,538)	0	248,713	0	495,364	495,364	4,615	XXX	L.....
195872	10 6 COLONIAL PROPERTIES TRUST.....		01/08/2013	VARIOUS.....	11,700,000	249,944	XXX	199,306	250,029	(50,723)	0	0	(50,723)	0	199,306	0	50,638	50,638	0	XXX	L.....
203233	10 1 COMMONWEALTH REIT.....		03/19/2013	VARIOUS.....	3,600,000	84,657	XXX	68,400	0	0	0	0	0	68,400	0	16,257	16,257	0	XXX	L.....	
29476L	10 7 EQUITY RESIDENTIAL PROPERTIES TRUST.....		03/01/2013	VARIOUS.....	7,400,000	407,340	XXX	267,170	419,358	(152,188)	0	0	(152,188)	0	267,170	0	140,170	140,170	5,680	XXX	L.....
297178	10 5 ESSEX PROPERTY TRUST INC.....		03/13/2013	JEFFERIES & COMPANY INC.....	600,000	89,740	XXX	75,424	87,990	(12,566)	0	0	(12,566)	0	75,424	0	14,316	14,316	660	XXX	L.....
313747	20 6 FEDERAL REALTY INV TRUST.....		03/15/2013	VARIOUS.....	6,900,000	727,658	XXX	346,281	717,738	(371,457)	0	0	(371,457)	0	346,281	0	381,377	381,377	5,037	XXX	L.....
40414L	10 9 HCP INC.....		01/29/2013	SANDLER O'NEILL.....	1,900,000	89,683	XXX	66,614	85,842	(19,228)	0	0	(19,228)	0	66,614	0	23,069	23,069	0	XXX	L.....
42217K	10 6 HEALTH CARE REIT INC.....		02/07/2013	VARIOUS.....	7,200,000	446,370	XXX	336,960	441,288	(104,328)	0	0	(104,328)	0	336,960	0	109,410	109,410	5,508	XXX	L.....
44107P	10 4 HOST HOTELS & RESORTS INC.....		02/19/2013	VARIOUS.....	18,100,000	310,979	XXX	198,014	283,627	(85,613)	0	0	(85,613)	0	198,014	0	112,965	112,965	1,629	XXX	L.....
49446R	10 9 KIMCO REALTY CORP.....		02/19/2013	WELLS FARGO SECURITIES ALGO.....	10,300,000	224,260	XXX	116,088	198,996	(82,908)	0	0	(82,908)	0	116,088	0	108,172	108,172	2,163	XXX	L.....
49455U	10 0 KINDER MORGAN MANAGEMENT LLC.....		02/27/2013	SELL FRACTIONAL SHARE.....	0.580	46	XXX	0	0	0	0	0	0	0	0	46	46	0	XXX	L.....	
517942	10 8 LASALLE HOTEL PROPERTIES.....		02/22/2013	VARIOUS.....	12,300,000	309,413	XXX	236,160	312,297	(76,137)	0	0	(76,137)	0	236,160	0	73,253	73,253	2,460	XXX	L.....
554382	10 1 MACERICH CO.....		03/13/2013	VARIOUS.....	3,600,000	222,489	XXX	20,886	209,880	(188,994)	0	0	(188,994)	0	20,886	0	201,602	201,602	11,703	XXX	L.....
737464	10 7 POST PROPERTIES INC.....		03/01/2013	VARIOUS.....	5,300,000	260,258	XXX	218,702	264,735	(46,033)	0	0	(46,033)	0	218,702	0	41,555	41,555	1,325	XXX	L.....
74340W	10 3 PROLOGIS INC.....		02/19/2013	WELLS FARGO SECURITIES ALGO.....	5,100,000	201,156	XXX	123,675	186,099	(62,424)	0	0	(62,424)	0	123,675	0	77,481	77,481	0	XXX	L.....
74460D	10 9 PUBLIC STORAGE INC.....		02/28/2013	VARIOUS.....	3,500,000	532,894	XXX	215,184	507,360	(292,176)	0	0	(292,176)	0	215,184	0	317,710	317,710	0	XXX	L.....
812350	10 6 SEARS HOLDINGS CORP.....		01/16/2013	CITIGROUP GLOBAL MARKETS.....	145,184,000	6,338,835	XXX	6,004,810	6,004,810	0	0	0	0	6,004,810	0	334,025	334,025	0	XXX	L.....	
828806	10 9 SIMON PROPERTY GROUP INC.....		03/12/2013	VARIOUS.....	5,500,000	881,940	XXX	186,357	869,495	(683,138)	0	0	(683,138)	0	186,357	0	695,583	695,583	2,760	XXX	L.....
867892	10 1 SUNSTONE HOTEL INVESTORS INC.....		01/22/2013	CITIGROUP ALGO.....	22,100,000	250,409	XXX	236,691	236,691	0	0	0	0	236,691	0	13,718	13,718	0	XXX	L.....	
875465	10 6 TANGER FACTORY OUTLET CENTERS INC.....		01/25/2013	VARIOUS.....	7,700,000	269,775	XXX	126,760	263,340	(136,580)	0	0	(136,580)	0	126,760	0	143,015	143,015	0	XXX	L.....
876664	10 3 TAUBMAN CENTERS INC.....		03/13/2013	VARIOUS.....	2,000,000	159,175	XXX	66,526	157,440	(90,914)	0	0	(90,914)	0	66,526	0	92,648	92,648	0	XXX	L.....
9099999	Total - Common Stocks - Industrial & Miscellaneous.....					24,095,567	XXX	19,844,780	23,016,329	(3,239,949)	0	0	(3,239,949)	0	19,844,780	0	4,250,787	4,250,787	46,855	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
99C000	72 8 MFCM LTD.....	F...	03/14/2013	KENMARE HOLDINGS LTD.....	1,000	(100,000)	XXX	2,701	99	2,602	0	0	2,602	0	2,701	0	(102,701)	(102,701)	0	XXX	J.....
99C000	73 6 JAGO DEDICATED LTD.....	F...	03/14/2013	KENMARE HOLDINGS LTD.....	2,506,921,000	(100,000)	XXX	2	0	2	0	0	2	0	2	0	(100,002)	(100,002)	0	XXX	J.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					(200,000)	XXX	2,703	99	2,604	0	0	2,604	0	2,703	0	(202,703)	(202,703)	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					23,895,567	XXX	19,847,483	23,016,428	(3,237,345)	0	0	(3,237,345)	0	19,847,483	0	4,048,084	4,048,084	46,855	XXX	XXX

QE05.15



**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 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 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.							
9799999.	Total - Common Stocks.....				23,895,567	XXX	19,847,483	23,016,428	(3,237,345)	0	0	(3,237,345)	0	19,847,483	0	4,048,084	4,048,084	46,855	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				25,895,567	XXX	21,847,483	25,032,048	(3,252,965)	0	0	(3,252,965)	0	21,847,483	0	4,048,084	4,048,084	86,188	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				450,487,821	XXX	452,633,502	448,020,116	(3,248,937)	1,513,673	0	(1,735,264)	(56,104)	446,297,148	(404,285)	4,594,957	4,190,672	6,533,309	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 Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	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	Highly Effective Hedges			18 All Other Cumulative Variation Margin	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point							
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item												
<b>Short Futures</b>																												
<b>Hedging Other</b>																												
TYM3	3,350	3,350,000	US 10YR NOTE (CBT) Jun13	Portfolio Hedge	D-1	Interest	06/28/2013	CBT	02/28/2013	131.5938	131.9844	(1,308,610)	0	0	0	0	(1,308,610)	(1,308,610)	(3,685,000)	0001	1,000							
13429999	Total-Short Futures-Hedging Other																			(1,308,610)	0	0	0	(1,308,610)	(1,308,610)	(3,685,000)	XXX	XXX
1389999	Total-Short Futures																			(1,308,610)	0	0	0	(1,308,610)	(1,308,610)	(3,685,000)	XXX	XXX
1409999	Total-Hedging Other																			(1,308,610)	0	0	0	(1,308,610)	(1,308,610)	(3,685,000)	XXX	XXX
1449999	TOTAL																			(1,308,610)	0	0	0	(1,308,610)	(1,308,610)	(3,685,000)	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Reduces bond portfolio duration

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Balance	Ending Cash Balance
<b>Brokers</b>			
UBS Securities LLC	0	0	0
Total Net Cash Deposits	0	0	0

**SCHEDULE DB - PART D - SECTION 1**  
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Aggregate Sum of Exchange Traded.....	...XXX....	...XXX....	.....XXX.....	.....0	.....0	.....0	.....0	.....(1,308,611)	.....0	.....(3,685,000)	.....(3,685,000)
0999999. Totals.....			.....0	.....0	.....0	.....0	.....0	.....(1,308,611)	.....0	.....(3,685,000)	.....(3,685,000)

QE08

**Sch. DB-Pt D-Sn 2  
NONE**

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
	REPO - CITI A TREASURY.....		1.....	29,704,487	29,704,487	04/01/2013...
	REPO - MERRILL A TREASURY.....		1.....	3,126,570	3,126,570	04/01/2013...
	REPO - ROYAL A TREASURY.....		1.....	29,704,487	29,704,487	04/01/2013...
0199999	U.S. Government - Issuer Obligations.....			62,535,544	62,535,544	...XXX.....
0599999	Total - U.S. Government.....			62,535,544	62,535,544	...XXX.....
6199999	Total - Issuer Obligations.....			62,535,544	62,535,544	...XXX.....
6599999	Subtotal - Bonds.....			62,535,544	62,535,544	...XXX.....
9999999	Totals.....			62,535,544	62,535,544	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(5,165,032) Book/Adjusted Carrying Value \$.....(5,165,032)
- Average balance for the year to date: Fair Value \$.....35,292,098 Book/Adjusted Carrying Value \$.....35,292,098
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....62,535,544 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. Total 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

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
American Business Bank..... Los Angeles, CA.....		0.000	0	0	620,681	829,907	864,465	XXX..
Bank of America, N.A.-CA..... Concord, CA.....		0.250	(3)	0	573,425	667,228	386,861	XXX..
Citibank, N.A..... New Castle, DE.....		0.000	0	0	196,733	73,496	(538,328)	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	277,996	5,032	26,360	XXX..
Johnson Bank..... Racine, WI.....		0.000	0	0	215,953	591,498	443,112	XXX..
JP Morgan Chase Bank, N.A..... New York, NY.....		0.000	0	0	550,811	1,067,464	471,302	XXX..
JP Morgan Chase Bank, N.A.-TX..... San Antonio, TX.....		0.000	0	0	510,908	213,822	131,861	XXX..
Northern Trust..... Chicago, IL.....		0.000	0	0	87,306	183,392	258,512	XXX..
Regions Bank of Arkansas..... Little Rock, AR.....		0.000	0	0	111,472	111,473	111,474	XXX..
Royal Bank of Canada..... Toronto, ON.....		0.000	0	0	16,616,296	35,396,709	30,901,588	XXX..
RBC Dexia..... Toronto, ON.....		0.000	0	0	0	0	(143)	XXX..
Steele Street Bank and Trust..... Denver, Co.....		0.000	0	0	94,469	164,154	83,924	XXX..
Suntrust Bank..... Orlando, FL.....		0.000	0	0	391,426	304,765	306,428	XXX..
The Bank of New York Mellon..... Pittsburgh, PA.....		0.000	0	0	27,602	31,108	6,653	XXX..
US Bank Corp..... St. Paul, MN.....		0.000	0	0	2,570,417	2,130,953	2,562,947	XXX..
Wells Fargo, N.A..... San Francisco, CA.....		0.000	0	0	764,466	1,108,095	783,819	XXX..
0199999. Total Open Depositories.....	XXX	XXX	(3)	0	23,619,961	42,889,096	36,810,836	XXX..
0399999. Total Cash on Deposit.....	XXX	XXX	(3)	0	23,619,961	42,889,096	36,810,836	XXX..
0599999. Total Cash.....	XXX	XXX	(3)	0	23,619,961	42,889,096	36,810,836	XXX..



**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>							
JOHNS HOPKINS UNIVERSITY SER A.....		03/06/2013	0.140	05/02/2013	10,000,000	.959	.959
ROCHESTER HLTH CARE FAC REV (MAYO)S2000C.....		03/06/2013	0.140	05/20/2013	11,450,000	1,098	1,098
UNIVERSITY OF VIRGINIA S2003-A.....		03/18/2013	0.140	05/07/2013	15,400,000	.768	.768
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					36,850,000	2,825	2,825
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					36,850,000	2,825	2,825
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010	3.950	11/10/2009	0	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					0	0	0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					36,850,000	2,825	2,825
8399999. Subtotals - Bonds.....					36,850,000	2,825	2,825
8699999. Total - Cash Equivalents.....					36,850,000	2,825	2,825

QE13



**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	5,637	0	0	88,120
2. Alaska.....AK	0	0	0	0	7	0	0	446
3. Arizona.....AZ	0	0	0	0	8,407	0	0	259,483
4. Arkansas.....AR	0	0	0	0	34,844	1,700,000	5	171,518
5. California.....CA	0	0	0	0	8,306	0	0	101,642
6. Colorado.....CO	0	0	0	0	6,301	0	0	78,561
7. Connecticut.....CT	0	0	4,193	0	18,695	7,423,515	0	71,215
8. Delaware.....DE	0	0	0	0	1,045	0	0	13,948
9. District of Columbia.....DC	0	0	0	0	356,409	350,000	2	85,515
10. Florida.....FL	0	0	0	0	(9,032)	0	0	173,711
11. Georgia.....GA	0	0	0	0	6,282	0	0	116,184
12. Hawaii.....HI	0	0	0	0	(64)	0	0	9,196
13. Idaho.....ID	0	0	0	0	168	0	0	784
14. Illinois.....IL	0	0	100,000	3	(2,141,321)	1,900,001	4	389,745
15. Indiana.....IN	0	0	0	0	2,901	500,001	3	53,805
16. Iowa.....IA	0	0	0	0	25,159	0	0	196,897
17. Kansas.....KS	0	0	0	0	7,804	0	0	47,901
18. Kentucky.....KY	0	0	0	0	12,500	0	0	79,043
19. Louisiana.....LA	0	0	0	0	100,961	849,087	8	216,272
20. Maine.....ME	0	0	0	0	3,412	200,000	1	31,668
21. Maryland.....MD	0	0	0	0	1,071	2	2	11,763
22. Massachusetts.....MA	0	0	0	0	(1,131)	580,000	5	81,441
23. Michigan.....MI	0	0	0	0	2,785	0	0	44,983
24. Minnesota.....MN	0	0	0	0	21,264	0	0	133,331
25. Mississippi.....MS	0	0	0	0	11,570	42,000	9	215,987
26. Missouri.....MO	0	0	0	0	11,652	5,250,000	2	136,373
27. Montana.....MT	0	0	0	0	5,048	0	0	46,971
28. Nebraska.....NE	0	0	0	0	10,361	0	0	67,306
29. Nevada.....NV	0	0	0	0	2,198	0	0	19,973
30. New Hampshire.....NH	0	0	0	0	936	0	0	9,427
31. New Jersey.....NJ	0	0	0	0	3,672	2,000,001	2	41,657
32. New Mexico.....NM	0	0	0	0	217	0	0	3,184
33. New York.....NY	0	0	2,628	0	(4,352)	146,669	1	33,114
34. North Carolina.....NC	0	0	0	0	26,240	0	0	222,119
35. North Dakota.....ND	0	0	0	0	8,256	0	0	51,203
36. Ohio.....OH	0	0	0	0	17,065	0	0	196,284
37. Oklahoma.....OK	0	0	0	0	803	0	0	8,663
38. Oregon.....OR	0	0	0	0	1,494	0	0	8,189
39. Pennsylvania.....PA	0	0	0	0	9,055	0	0	98,349
40. Rhode Island.....RI	0	0	0	0	756	0	0	7,002
41. South Carolina.....SC	0	0	0	0	3,285	500,000	1	57,770
42. South Dakota.....SD	0	0	0	0	7,147	0	0	46,713
43. Tennessee.....TN	0	0	0	1	(18,798)	245,000	1	210,795
44. Texas.....TX	0	0	0	0	18,225	1,000,000	1	252,880
45. Utah.....UT	0	0	0	0	10,869	0	0	77,219
46. Vermont.....VT	0	0	0	0	188	0	0	1,426
47. Virginia.....VA	0	0	0	1	(147,833)	0	0	336,177
48. Washington.....WA	0	0	0	0	2,529	0	0	31,024
49. West Virginia.....WV	0	0	0	0	71,018	0	0	668,438
50. Wisconsin.....WI	0	0	0	0	(799)	0	0	97,946
51. Wyoming.....WY	0	0	0	0	364	0	0	5,559
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	3,138	0	0	13,770
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.....CAN	0	0	0	0	0	0	0	29,193
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	106,821	5	(1,473,281)	22,686,276	47	5,451,881

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	8,384	0	0	131,063
2. Alaska.....AK	0	0	0	0	23	0	0	1,396
3. Arizona.....AZ	0	0	0	0	5,775	0	0	178,250
4. Arkansas.....AR	0	0	0	0	24,038	0	0	118,324
5. California.....CA	0	0	0	0	23,301	0	0	296,501
6. Colorado.....CO	0	0	0	0	912,268	995,000	1	152,971
7. Connecticut.....CT	0	0	0	0	97,147	0	0	370,038
8. Delaware.....DE	0	0	0	0	5,261	0	0	70,196
9. District of Columbia.....DC	0	0	0	0	(147,665)	1	1	72,409
10. Florida.....FL	0	0	0	0	38,385	0	0	444,429
11. Georgia.....GA	0	0	0	0	12,913	1,250,000	1	238,802
12. Hawaii.....HI	0	0	0	0	(36)	0	0	5,176
13. Idaho.....ID	0	0	0	0	3	0	0	13
14. Illinois.....IL	0	0	0	0	18,523	6,870,083	11	722,312
15. Indiana.....IN	0	0	0	0	1,614	0	0	29,927
16. Iowa.....IA	0	0	0	0	7,488	0	0	58,600
17. Kansas.....KS	0	0	0	0	11,721	0	0	71,944
18. Kentucky.....KY	0	0	0	0	9,453	0	0	59,772
19. Louisiana.....LA	0	0	100,000	1	16,659	295,000	3	139,869
20. Maine.....ME	0	0	0	0	4,782	0	0	44,390
21. Maryland.....MD	0	0	0	0	5,144	0	0	56,480
22. Massachusetts.....MA	0	0	0	0	(396)	0	0	28,519
23. Michigan.....MI	0	0	0	0	4,043	0	0	65,302
24. Minnesota.....MN	0	0	0	0	18,247	0	0	114,416
25. Mississippi.....MS	0	0	0	0	1,997	0	0	37,289
26. Missouri.....MO	0	0	0	0	3,334	0	0	39,024
27. Montana.....MT	0	0	0	0	5,037	0	0	46,863
28. Nebraska.....NE	0	0	0	0	11,583	0	0	75,247
29. Nevada.....NV	0	0	0	0	2,293	0	0	20,841
30. New Hampshire.....NH	0	0	0	0	2,933	0	0	29,536
31. New Jersey.....NJ	0	0	0	0	5,132	0	0	58,238
32. New Mexico.....NM	0	0	0	0	2,948	0	0	43,289
33. New York.....NY	0	0	0	0	7,985	500,000	2	112,733
34. North Carolina.....NC	0	0	0	0	52,394	0	0	443,508
35. North Dakota.....ND	0	0	0	0	6,290	0	0	39,012
36. Ohio.....OH	0	0	0	0	14,766	0	0	169,837
37. Oklahoma.....OK	0	0	0	0	4,639	0	0	50,022
38. Oregon.....OR	0	0	0	0	9,651	0	0	52,894
39. Pennsylvania.....PA	0	0	0	0	28,574	200,000	1	310,354
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	7,099	450,000	2	124,845
42. South Dakota.....SD	0	0	0	0	5,498	0	0	35,933
43. Tennessee.....TN	0	0	0	0	(47,316)	0	0	530,594
44. Texas.....TX	0	0	0	0	18,681	0	0	259,202
45. Utah.....UT	0	0	0	0	4,765	0	0	33,851
46. Vermont.....VT	0	0	0	0	974	0	0	7,379
47. Virginia.....VA	0	0	0	0	12,966	0	0	83,553
48. Washington.....WA	0	0	0	0	4,915	0	0	138,586
49. West Virginia.....WV	0	0	0	0	24,625	0	0	231,775
50. Wisconsin.....WI	0	0	0	0	(333)	0	0	40,862
51. Wyoming.....WY	0	0	0	0	465	0	0	7,102
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	12,720	800,000	3	55,811
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.....CAN	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	100,000	1	1,281,689	11,360,084	25	6,651,208

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (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	556	0	0	8,688
2. Alaska.....AK	0	0	0	0	20	0	0	1,244
3. Arizona.....AZ	0	0	0	0	376	0	0	11,605
4. Arkansas.....AR	0	0	0	0	5,819	0	0	28,643
5. California.....CA	0	0	0	0	2,453	0	0	30,019
6. Colorado.....CO	0	0	0	0	2,235	0	0	27,867
7. Connecticut.....CT	0	0	0	0	2,322	0	0	8,844
8. Delaware.....DE	0	0	0	0	157	0	0	2,097
9. District of Columbia.....DC	0	0	0	0	86	0	0	1,147
10. Florida.....FL	0	0	0	0	556,292	1,550,001	4	68,432
11. Georgia.....GA	0	0	0	0	430	0	0	7,947
12. Hawaii.....HI	0	0	0	0	(14)	0	0	2,010
13. Idaho.....ID	0	0	0	0	1,035	0	0	4,820
14. Illinois.....IL	0	0	0	0	419	0	0	16,337
15. Indiana.....IN	0	0	0	0	326	0	0	6,049
16. Iowa.....IA	0	0	0	0	2,845	0	0	22,268
17. Kansas.....KS	0	0	0	0	6,954	0	0	42,682
18. Kentucky.....KY	0	0	0	0	2,609	0	0	16,494
19. Louisiana.....LA	0	0	0	0	3,033	0	0	25,468
20. Maine.....ME	0	0	0	0	620	0	0	5,758
21. Maryland.....MD	0	0	0	0	1,107	0	0	12,151
22. Massachusetts.....MA	0	0	0	0	(198)	0	0	14,259
23. Michigan.....MI	0	0	0	0	633	0	0	10,230
24. Minnesota.....MN	0	0	0	0	3,066	0	0	19,224
25. Mississippi.....MS	0	0	0	0	369	0	0	6,884
26. Missouri.....MO	0	0	0	0	1,232	0	0	14,422
27. Montana.....MT	0	0	0	0	789	0	0	7,343
28. Nebraska.....NE	0	0	0	0	2,270	0	0	14,747
29. Nevada.....NV	0	0	0	0	340	0	0	3,088
30. New Hampshire.....NH	0	0	0	0	210	0	0	2,119
31. New Jersey.....NJ	0	0	0	0	1,860	0	0	21,103
32. New Mexico.....NM	0	0	0	0	227	0	0	3,338
33. New York.....NY	0	0	0	0	5,898	2,550,000	5	83,272
34. North Carolina.....NC	0	0	0	0	3,366	0	0	28,496
35. North Dakota.....ND	0	0	0	0	302	0	0	1,876
36. Ohio.....OH	0	0	0	1	(397,599)	0	0	16,116
37. Oklahoma.....OK	0	0	0	0	2,099	0	0	22,635
38. Oregon.....OR	0	0	0	0	453	0	0	2,484
39. Pennsylvania.....PA	0	0	0	0	2,862	250,000	1	31,082
40. Rhode Island.....RI	0	0	0	0	136	0	0	1,257
41. South Carolina.....SC	0	0	0	0	331	0	0	5,816
42. South Dakota.....SD	0	0	0	0	1,114	0	0	7,284
43. Tennessee.....TN	0	0	0	0	(1,715)	0	0	19,236
44. Texas.....TX	0	0	0	0	5,149	0	0	71,439
45. Utah.....UT	0	0	0	0	610	0	0	4,337
46. Vermont.....VT	0	0	0	0	179	0	0	1,357
47. Virginia.....VA	0	0	0	0	5,491	0	0	35,387
48. Washington.....WA	0	0	0	0	591	0	0	7,245
49. West Virginia.....WV	0	0	0	0	1,182	0	0	11,125
50. Wisconsin.....WI	0	0	0	0	(40)	0	0	4,897
51. Wyoming.....WY	0	0	0	0	154	0	0	2,356
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	33	0	0	146
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.....CAN	0	0	0	0	0	0	0	220,184
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	1	231,075	4,350,001	10	1,045,352

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (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 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	1,302	4,500,000	1	20,354
2. Alaska.....AK	0	0	0	0	4	0	0	214
3. Arizona.....AZ	0	0	0	0	481	0	0	14,854
4. Arkansas.....AR	0	0	0	0	4,572	0	0	22,505
5. California.....CA	0	0	0	0	8,048	0	0	98,483
6. Colorado.....CO	0	0	0	0	2,972	0	0	37,057
7. Connecticut.....CT	0	0	0	0	4,033	0	0	15,360
8. Delaware.....DE	0	0	0	0	369	0	0	4,923
9. District of Columbia.....DC	0	0	0	0	356	0	0	4,751
10. Florida.....FL	0	0	0	0	6,014	0	0	65,424
11. Georgia.....GA	0	0	0	0	839	0	0	15,516
12. Hawaii.....HI	0	0	0	0	(3)	0	0	369
13. Idaho.....ID	0	0	0	0	1,598	0	0	7,446
14. Illinois.....IL	0	0	0	0	987	0	0	38,508
15. Indiana.....IN	0	0	0	0	25,881	25,000	1	16,343
16. Iowa.....IA	0	0	0	0	1,947	0	0	15,236
17. Kansas.....KS	0	0	0	0	3,887	0	0	23,857
18. Kentucky.....KY	0	0	0	0	1,266	0	0	8,002
19. Louisiana.....LA	0	0	0	0	2,696	0	0	22,638
20. Maine.....ME	0	0	0	0	1,191	0	0	11,051
21. Maryland.....MD	0	0	0	0	1,532	0	0	16,817
22. Massachusetts.....MA	0	0	0	0	(316)	0	0	22,786
23. Michigan.....MI	0	0	0	0	1,215	0	0	19,619
24. Minnesota.....MN	0	0	0	0	6,874	0	0	43,100
25. Mississippi.....MS	0	0	0	0	1,429	0	0	26,676
26. Missouri.....MO	0	0	0	0	1,903	0	0	22,269
27. Montana.....MT	0	0	0	0	731	76,000	4	6,803
28. Nebraska.....NE	0	0	0	0	4,889	0	0	31,762
29. Nevada.....NV	0	0	0	0	478	0	0	4,342
30. New Hampshire.....NH	0	0	0	0	215	0	0	2,162
31. New Jersey.....NJ	0	0	0	0	1,413	0	0	16,033
32. New Mexico.....NM	0	0	0	0	105	0	0	1,540
33. New York.....NY	0	0	0	0	1,017	250,000	1	14,366
34. North Carolina.....NC	0	0	0	0	4,316	0	0	36,533
35. North Dakota.....ND	0	0	0	0	272	0	0	1,688
36. Ohio.....OH	0	0	0	0	2,695	0	0	30,992
37. Oklahoma.....OK	0	0	0	0	1,097	0	0	11,830
38. Oregon.....OR	0	0	0	0	649	0	0	3,558
39. Pennsylvania.....PA	0	0	0	0	2,221	0	0	24,123
40. Rhode Island.....RI	0	0	0	0	377	0	0	3,489
41. South Carolina.....SC	0	0	0	0	309	0	0	5,428
42. South Dakota.....SD	0	0	0	0	1,100	0	0	7,187
43. Tennessee.....TN	0	0	0	0	(3,645)	0	0	40,877
44. Texas.....TX	0	0	0	0	3,508	0	0	48,679
45. Utah.....UT	0	0	0	0	712	0	0	5,059
46. Vermont.....VT	0	0	0	0	164	0	0	1,243
47. Virginia.....VA	0	0	0	0	5,644	0	0	36,370
48. Washington.....WA	0	0	0	0	727	0	0	8,917
49. West Virginia.....WV	0	0	0	0	1,675	0	0	15,761
50. Wisconsin.....WI	0	0	0	0	(76)	0	0	9,335
51. Wyoming.....WY	0	0	0	0	103	0	0	1,576
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	801	250,000	1	3,516
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.....CAN	0	0	0	0	0	0	0	143,490
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	112,571	5,101,000	8	1,110,817

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2013

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
.....2,396,404	.....3,982,258	.....35,473

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