



QUARTERLY STATEMENT
AS OF MARCH 31, 2013
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

INCORPORATED/ORGANIZED, MARCH 25, 1903

COMMENCED BUSINESS, MAY 12, 1906

Statutory Home Office: One Tower Square, Hartford, CT, 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: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
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OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, Robert Carl Brody, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., William Patrick Hannon, Madelyn Joseph Lankton, Maria Olivo, Kenneth Franklin Spence, III, Gregory Cheshire Toczydowski, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjervén, and Smitesh Davé.

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Handwritten signatures and printed names of Brian W. MacLean (President), Wendy C. Skjervén (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

23rd day of April, 2013

Notary Public signature and commission expiration date: My Commission Expires September 30, 2017



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

THE TRAVELERS INDEMNITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,565,556,272	0	12,565,556,272	12,741,194,903
2. Stocks:				
2.1 Preferred stocks.....	60,519,435	0	60,519,435	59,197,974
2.2 Common stocks.....	3,630,944,237	4,331,852	3,626,612,385	3,491,522,535
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	190,387,737	0	190,387,737	192,079,339
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(528,419,521)), cash equivalents (\$.....0) and short-term investments (\$.....808,558,912).....	280,139,390	0	280,139,390	(88,798,347)
6. Contract loans (including \$.....0 premium notes).....	2,144,908	2,144,908	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	769,003,562	209,089,200	559,914,362	578,433,439
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	50,425,525	0	50,425,525	168,831,641
11. Aggregate write-ins for invested assets.....	(6,250,212)	0	(6,250,212)	(6,708,996)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,542,870,854	215,565,960	17,327,304,894	17,135,752,489
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	142,924,056	0	142,924,056	151,477,595
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	638,901,989	36,256,360	602,645,629	247,786,892
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....26,265,604 earned but unbilled premiums).....	987,096,218	8,109,270	978,986,947	930,841,322
15.3 Accrued retrospective premiums.....	22,921,928	406,966	22,514,962	26,602,856
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,577,455,712	0	1,577,455,712	1,588,885,818
16.2 Funds held by or deposited with reinsured companies.....	2,628,258	0	2,628,258	3,265,455
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.....	20,508,072	0	20,508,072	0
18.2 Net deferred tax asset.....	752,572,211	322,414,993	430,157,218	515,299,522
19. Guaranty funds receivable or on deposit.....	1,633,023	0	1,633,023	2,761,517
20. Electronic data processing equipment and software.....	53,804,572	0	53,804,572	52,944,950
21. Furniture and equipment, including health care delivery assets (\$.....0).....	224,813,516	224,813,516	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	273,232,283
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,180,613,060	818,799,866	361,813,194	366,297,524
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	23,148,743,471	1,626,366,932	21,522,376,539	21,295,148,223
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	23,148,743,471	1,626,366,932	21,522,376,539	21,295,148,223

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(6,250,212)	0	(6,250,212)	(6,708,996)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(6,250,212)	0	(6,250,212)	(6,708,996)
2501. COLI supplemental benefits trust.....	137,902,368	0	137,902,368	138,110,841
2502. Suspense, undistributed payments.....	92,430,494	0	92,430,494	66,774,008
2503. Equities and deposits in pools and associations.....	42,250,358	0	42,250,358	51,182,263
2598. Summary of remaining write-ins for Line 25 from overflow page.....	908,029,841	818,799,866	89,229,974	110,230,413
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,180,613,060	818,799,866	361,813,194	366,297,524

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....444,439,507).....	6,948,485,046	6,982,442,344
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,274,762,498	1,314,734,314
3. Loss adjustment expenses.....	1,489,426,179	1,518,428,857
4. Commissions payable, contingent commissions and other similar charges.....	72,486,340	132,581,223
5. Other expenses (excluding taxes, licenses and fees).....	81,876,360	125,962,643
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	95,810,354	78,112,641
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	31,874,526
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,569,832,413 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.....	2,050,429,151	2,026,293,189
10. Advance premium.....	90,517,168	70,141,709
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,518,391	12,101,591
12. Ceded reinsurance premiums payable (net of ceding commissions).....	101,226,494	108,347,236
13. Funds held by company under reinsurance treaties.....	121,108,664	125,361,105
14. Amounts withheld or retained by company for account of others.....	1,043,778,932	1,038,222,950
15. Remittances and items not allocated.....	237,850,955	225,641,964
16. Provision for reinsurance (including \$.....0 certified).....	148,364,844	148,364,844
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	346,596,010	0
20. Derivatives.....	0	0
21. Payable for securities.....	55,532,959	15,369,562
22. Payable for securities lending.....	50,425,525	168,831,641
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.....	60,184,700	53,049,806
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,281,380,569	14,175,862,147
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,281,380,569	14,175,862,147
29. Aggregate write-ins for special surplus funds.....	25,684,998	26,123,798
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,970,365,351	2,848,216,656
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	7,240,995,970	7,119,286,075
38. Totals (Page 2, Line 28, Col. 3).....	21,522,376,539	21,295,148,223

DETAILS OF WRITE-INS

2501. Escheat liability.....	86,662,456	79,793,800
2502. Retroactive reinsurance reserve assumed.....	526,581	527,277
2503. Other statutory provisions.....	258,300	258,300
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(27,262,637)	(27,529,571)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	60,184,700	53,049,806
2901. Special surplus from retroactive reinsurance.....	25,684,998	26,123,798
2902.	0	0
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).....	25,684,998	26,123,798
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

THE TRAVELERS INDEMNITY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....421,283,591).....	395,173,060	390,067,234	1,570,941,194
1.2 Assumed..... (written \$.....4,995,790,754).....	4,822,536,179	4,786,417,149	19,394,548,226
1.3 Ceded..... (written \$.....4,269,230,360).....	4,097,713,237	4,058,074,026	16,446,067,299
1.4 Net..... (written \$.....1,147,843,986).....	1,119,996,002	1,118,410,357	4,519,422,121
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....564,903,574):			
2.1 Direct.....	124,978,352	171,147,199	805,198,033
2.2 Assumed.....	2,672,190,782	2,387,591,396	11,556,267,808
2.3 Ceded.....	2,252,300,020	1,982,699,648	9,778,293,670
2.4 Net.....	544,869,114	576,038,947	2,583,172,171
3. Loss adjustment expenses incurred.....	118,008,959	124,119,180	505,308,943
4. Other underwriting expenses incurred.....	351,936,972	350,318,914	1,425,907,094
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,014,815,044	1,050,477,041	4,514,388,208
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	105,180,958	67,933,316	5,033,913
INVESTMENT INCOME			
9. Net investment income earned.....	137,254,590	152,554,224	769,265,221
10. Net realized capital gains (losses) less capital gains tax of \$.....(13,732,164).....	23,687,020	(2,200,769)	6,507,944
11. Net investment gain (loss) (Lines 9 + 10).....	160,941,610	150,353,455	775,773,164
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....8,346,122 amount charged off \$.....11,310,962).....	(2,964,839)	(2,440,866)	(11,150,767)
13. Finance and service charges not included in premiums.....	4,801,569	5,551,791	20,515,539
14. Aggregate write-ins for miscellaneous income.....	10,898,641	8,318,653	29,263,380
15. Total other income (Lines 12 through 14).....	12,735,371	11,429,577	38,628,152
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	278,857,938	229,716,348	819,435,229
17. Dividends to policyholders.....	2,181,604	2,529,516	9,372,460
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).....	276,676,333	227,186,833	810,062,769
19. Federal and foreign income taxes incurred.....	(15,880,695)	(15,403,397)	132,558,863
20. Net income (Line 18 minus Line 19) (to Line 22).....	292,557,028	242,590,230	677,503,907
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,119,286,075	6,975,266,199	6,975,266,199
22. Net income (from Line 20).....	292,557,028	242,590,230	677,503,907
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 \$.....(4,213,132).....	114,418,974	114,959,979	161,503,991
25. Change in net unrealized foreign exchange capital gain (loss).....	(72,913)	(83,624)	(312,645)
26. Change in net deferred income tax.....	(97,661,495)	(56,529,813)	1,704,319
27. Change in nonadmitted assets.....	19,725,961	(41,758,734)	(58,223,451)
28. Change in provision for reinsurance.....	0	0	53,016,921
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	(7,173,166)	(7,173,166)
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.....	(206,000,000)	(179,000,000)	(684,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,257,660)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	121,709,895	73,004,872	144,019,876
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,240,995,970	7,048,271,071	7,119,286,075
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	9,527,651	4,520,204	18,020,324
1402. Change in COLI cash values.....	1,505,000	4,153,751	8,153,216
1403. Other assets tri-party/tax credit bond income.....	76,496	81,042	333,975
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(210,506)	(436,344)	2,755,865
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	10,898,641	8,318,653	29,263,380
3701. Prior period adjustment.....	(1,257,660)	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).....	(1,257,660)	0	0

THE TRAVELERS INDEMNITY COMPANY CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	759,390,314	907,370,303	4,642,269,222
2. Net investment income.....	148,479,022	179,554,940	839,569,989
3. Miscellaneous income.....	12,735,371	11,429,577	38,628,152
4. Total (Lines 1 through 3).....	920,604,707	1,098,354,820	5,520,467,363
5. Benefit and loss related payments.....	606,730,927	643,433,773	2,296,669,098
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.....	582,727,337	567,228,630	1,949,791,956
8. Dividends paid to policyholders.....	1,764,804	1,607,276	8,039,613
9. Federal and foreign income taxes paid (recovered) net of \$ 3,385,945 tax on capital gains (losses).....	22,769,740	31,784,462	150,822,784
10. Total (Lines 5 through 9).....	1,213,992,808	1,244,054,142	4,405,323,451
11. Net cash from operations (Line 4 minus Line 10).....	(293,388,101)	(145,699,321)	1,115,143,912
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	610,284,941	415,782,374	2,651,546,618
12.2 Stocks.....	21,375,759	4,257,138	9,946,430
12.3 Mortgage loans.....	0	439,390	31,960,706
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	25,753,033	43,529,478	119,610,981
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	46,280
12.7 Miscellaneous proceeds.....	158,569,513	103,249,266	9,086,569
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	815,983,247	567,257,646	2,822,197,584
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	444,114,138	347,192,415	2,551,440,480
13.2 Stocks.....	1,677,577	5,515,124	9,954,335
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	24,619	944,946
13.5 Other invested assets.....	38,152,175	87,426,758	155,901,365
13.6 Miscellaneous applications.....	(0)	95,619	121,645,562
13.7 Total investments acquired (Lines 13.1 to 13.6).....	483,943,890	440,254,536	2,839,886,687
14. Net increase (decrease) in contract loans and premium notes.....	1,165,199	(548,882)	(328,164)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	330,874,157	127,551,992	(17,360,940)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	206,000,000	179,000,000	684,000,000
16.6 Other cash provided (applied).....	537,451,680	559,533,895	9,788,134
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	331,451,680	380,533,895	(674,211,866)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	368,937,737	362,386,565	423,571,106
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(88,798,347)	(512,369,453)	(512,369,453)
19.2 End of period (Line 18 plus Line 19.1).....	280,139,390	(149,982,888)	(88,798,347)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	2,160,800	810,589	5,283,995
20.0002 Interest payment received in securities.....	993,581	645,497	3,184,160
20.0003 Stock distributions from limited partnerships.....	777,577	5,515,124	9,954,335

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

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 \$12.9 million to TL&F, offset by both a reduction of \$1.2 million in Amounts withheld or retained by company for account of others, and \$11.7 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		<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2013)				
Present value of cash flows is less than amortized cost	\$ 21,518,574	\$ 364,489	\$	23,208,575

NOTES TO FINANCIAL STATEMENTS

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

Cusip	Amortized cost basis before other-than- temporary impairment	Projected Cash Flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than- temporary impairment	Fair Value	Impairment Quarter
126378BB3	\$ 20,168,922	\$ 19,901,291	\$ 267,631	\$ 19,901,291	\$ 17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,831,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	11,322,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
12669GV40	7,483,517	7,430,440	53,077	7,430,440	7,205,629	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
12544AAS4	12,954,243	12,924,288	29,955	12,924,288	12,793,264	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010
32029AAE7	6,636,854	6,458,660	178,194	6,458,660	6,418,880	Q4 - 2010
225458FE3	3,565,049	3,562,982	2,067	3,562,982	3,366,573	Q4 - 2010
126671RX6	128,686	128,390	295	128,390	104,978	Q4 - 2010
161546FW1	2,593,581	2,592,268	1,314	2,592,268	2,628,973	Q4 - 2010
021460AG5	11,658,357	11,408,886	249,471	11,408,886	11,026,683	Q1 - 2011
12668BQA4	8,814,946	8,582,425	232,520	8,582,425	8,144,090	Q1 - 2011
12668TAB0	8,920,068	8,867,812	52,256	8,867,812	8,769,977	Q1 - 2011
16162WQJ1	9,120,254	9,088,541	31,713	9,088,541	9,036,240	Q1 - 2011
32029AAE7	6,540,299	5,910,190	630,109	5,910,190	6,172,387	Q1 - 2011
007036QM1	10,404,891	10,309,727	95,164	10,309,727	8,922,521	Q2 - 2011
021460AG5	11,141,065	10,910,089	230,975	10,910,089	10,458,595	Q2 - 2011
05948XBV2	494,488	481,067	13,421	481,067	477,616	Q2 - 2011
12668TAB0	8,193,112	7,973,837	219,274	7,973,837	8,007,427	Q2 - 2011
12669EHN9	651,915	648,019	3,896	648,019	615,955	Q2 - 2011
94983FAA8	3,976,724	3,975,160	1,564	3,975,160	4,076,592	Q2 - 2011
05948XBV2	477,130	476,845	285	476,845	453,425	Q3 - 2011
161546FW1	1,719,098	1,718,516	582	1,718,516	1,726,963	Q3 - 2011
46628YAA8	27,889,806	27,713,281	176,524	27,713,281	27,224,480	Q3 - 2011
94980SAD7	38,315,737	37,994,883	320,854	37,994,883	38,343,373	Q3 - 2011
94983FAA8	3,611,298	3,599,577	11,721	3,599,577	3,626,875	Q3 - 2011
007036QM1	9,216,913	8,845,234	371,679	8,845,234	8,116,370	Q4 - 2011
126378BB3	12,187,527	11,775,637	411,889	11,775,637	10,868,409	Q4 - 2011
126671RX6	96,542	96,326	217	96,326	78,887	Q4 - 2011
12668TAB0	6,388,515	6,319,095	69,420	6,319,095	6,266,179	Q4 - 2011
126694W95	6,467,441	6,353,249	114,193	6,353,249	5,998,670	Q4 - 2011

NOTES TO FINANCIAL STATEMENTS

<u>Cusip</u>	Amortized cost basis before other-than temporary impairment	Projected Cash Flow	Other-than temporary impairment Recognized in Loss	Amortized cost basis after other-than- temporary impairment	Fair Value	Impairment Quarter
161546FW1	\$ 1,567,662	\$ 1,567,273	\$ 389	\$ 1,567,273	\$ 1,574,628	Q4 - 2011
16162WQJ1	6,708,399	6,660,992	47,407	6,660,992	6,089,381	Q4 - 2011
46628YAA8	26,964,836	26,597,322	367,513	26,597,322	26,042,013	Q4 - 2011
94984AAS9	26,615,662	26,212,164	403,498	26,212,164	25,981,063	Q4 - 2011
94980SAD7	36,139,837	35,642,240	497,597	35,642,240	36,955,637	Q1 - 2012
61750MAF2	6,227,908	5,463,600	764,308	5,463,600	5,143,515	Q1 - 2012
16162WQJ1	6,186,957	6,060,008	126,950	6,060,008	5,978,455	Q1 - 2012
75406VAC7	9,944,593	9,681,737	262,856	9,681,737	9,417,777	Q1 - 2012
74957VAJ8	2,857,572	2,839,734	17,838	2,839,734	2,736,048	Q1 - 2012
126671RX6	91,526	91,100	426	91,100	77,381	Q1 - 2012
161546FW1	1,409,666	1,409,166	500	1,409,166	1,415,399	Q1 - 2012
929227ZC3	34,262	32,084	2,178	32,084	34,074	Q1 - 2012
939336PC1	43,086	40,730	2,357	40,730	43,887	Q1 - 2012
126378BB3	10,864,595	10,395,115	469,479	10,395,115	10,039,147	Q2 - 2012
12668BQA4	7,385,674	7,203,262	182,412	7,203,262	6,919,441	Q2 - 2012
021460AG5	9,774,450	9,658,473	115,977	9,658,473	9,494,102	Q2 - 2012
75406VAC7	9,318,010	9,074,657	243,353	9,074,657	9,205,434	Q2 - 2012
126671RX6	86,195	85,543	652	85,543	73,102	Q2 - 2012
126694W95	5,498,814	5,491,229	7,585	5,491,229	5,642,149	Q3 - 2012
36297XAF0	26,852,341	26,817,749	34,592	26,817,749	28,166,635	Q3 - 2012
61750MAF2	5,647,429	5,322,900	324,529	5,322,900	5,875,035	Q3 - 2012
46629CAK3	2,356,717	2,311,935	44,782	2,311,935	2,715,002	Q3 - 2012
12668TAB0	4,441,019	4,362,392	78,626	4,362,392	4,484,480	Q3 - 2012
126671RX6	79,700	78,746	954	78,746	67,948	Q3 - 2012
126694W95	5,262,288	5,126,071	136,217	5,126,071	5,638,028	Q4 - 2012
17310BAD6	8,395,313	8,232,313	163,000	8,232,313	9,107,957	Q4 - 2012
22540V6Q0	1,209,483	1,159,545	49,938	1,159,545	1,336,381	Q4 - 2012
16162WQJ1	4,238,194	4,118,171	120,023	4,118,171	4,663,526	Q1 - 2013
17310BAD6	8,093,924	8,014,243	79,681	8,014,243	8,950,587	Q1 - 2013
466247YK3	5,830,919	5,738,304	92,615	5,738,304	6,160,434	Q1 - 2013
12668TAB0	3,250,078	3,178,627	71,451	3,178,627	3,328,871	Q1 - 2013
126671RX6	68,663	68,488	175	68,488	65,019	Q1 - 2013
939336PC1	36,796	36,252	544	36,252	40,138	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	\$ 756,352
2. 12 Months or Longer	\$ 2,281,243

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

1. Less than 12 Months	\$75,079,783
2. 12 Months or Longer	\$23,493,524

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.

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.

NOTES TO FINANCIAL STATEMENTS

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 \$206 million to its parent company, Travelers Insurance Group Holdings 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.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

The 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	\$ -	\$ 35,227,585	\$ 3,854,141	\$ 39,081,726
Preferred stock				
Non-redeemable preferred stock	39,862,263	-	-	39,862,263
Common stock	21,639,417	-	-	21,639,417
Total assets at fair value	\$ 61,501,680	\$ 35,227,585	\$ 3,854,141	\$ 100,583,406

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 & (losses) included in Net Income</u>	<u>Total gains & (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 03/31/2013</u>
Bonds	\$ 9,465,704	\$ -	\$ (5,623,356)	\$ (4,385)	\$ 40,056	\$ -	\$ -	\$ -	\$ (23,878)	\$ 3,854,141
Total	\$ 9,465,704	\$ -	\$ (5,623,356)	\$ (4,385)	\$ 40,056	\$ -	\$ -	\$ -	\$ (23,878)	\$ 3,854,141

(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.

(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>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>
<u>Description</u>						
Short term bonds	\$ 808,572,294	\$ 808,558,912	\$ 345,552,184	\$ 463,020,110	\$ -	-
Long term bonds	13,561,443,935	12,565,556,272	332,249,067	13,176,732,820	52,462,048	-
Preferred stock	65,164,697	60,519,435	65,164,697	-	-	-
Common stock	21,639,417	21,639,417	21,639,417	-	-	-

<u>(At December 31, 2012)</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>
<u>Description</u>						
Short term bonds	\$ 471,640,058	\$ 471,625,468	\$ 192,722,791	\$ 277,537,115	\$ 1,380,152	-
Long term bonds	13,790,754,907	12,741,194,903	282,319,810	13,458,572,181	49,862,916	-
Preferred stock	63,621,484	59,197,974	63,621,484	-	-	-
Common stock	37,094,012	37,094,012	37,094,012	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 \$33,675,000, 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.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] 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). 3/14/2011.....
- 6.4 By what department or departments?
Connecticut

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

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

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

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

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

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

PART 1 - FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....0

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,489,148,555	\$3,609,304,820
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$301,149,986	\$331,315,134
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,790,298,541	\$3,940,619,954
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. 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:	\$.....50,425,525
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....50,425,525
16.3 Total payable for securities lending reporting on the liability page:	\$.....50,425,525

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

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

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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository	Name(s)	Address
N/A		

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:

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	...29,188,564	...29,188,564	.....0	.....0	.....209,843	.....209,843
Total.....	.....XXX...	.....XXX.....	.....0	.....0	...29,188,564	...29,188,564	.....0	.....0	.....209,843	.....209,843

5. Operating Percentages:

5.1 A&H loss percent 28.3 %
 5.2 A&H cost containment percent 3.4 %
 5.3 A&H expense percent excluding cost containment expenses (0.8)%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
------------------------------	------------------------------	----------------------------	--------------------------------------	---

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		7,398,827	5,333,188	1,463,502	3,342,948	54,584,087	70,365,269
2. Alaska.....AK.....L.....		596,559	465,023	243,433	312,949	3,524,503	3,529,041
3. Arizona.....AZ.....L.....		10,736,670	10,022,800	8,432,123	11,031,312	91,538,375	87,821,338
4. Arkansas.....AR.....L.....		7,411,206	6,649,941	1,182,082	4,604,706	76,825,366	80,512,462
5. California.....CA.....Q.....		10,581	766,215	1,468,663	3,573,564	79,248,590	81,751,144
6. Colorado.....CO.....L.....		10,819,533	9,807,055	4,704,667	3,861,224	78,035,027	81,643,610
7. Connecticut.....CT.....L.....		8,836,891	8,855,955	7,304,914	4,946,465	141,374,762	145,883,797
8. Delaware.....DE.....L.....		1,735,794	491,974	523,215	622,536	30,053,375	33,605,871
9. District of Columbia.....DC.....L.....		3,526,060	5,014,664	2,382,616	2,208,935	44,797,329	48,465,256
10. Florida.....FL.....L.....		9,441,007	9,295,659	6,163,909	8,657,163	217,856,640	230,780,474
11. Georgia.....GA.....L.....		9,337,296	11,833,134	7,539,275	5,117,124	75,209,687	75,296,188
12. Hawaii.....HI.....L.....		2,235,347	1,138,492	479,781	561,037	21,211,509	23,473,243
13. Idaho.....ID.....L.....		1,089,508	1,987,730	308,246	1,121,838	14,007,805	13,488,934
14. Illinois.....IL.....L.....		18,742,472	17,648,700	14,919,337	11,657,547	221,343,954	233,857,256
15. Indiana.....IN.....L.....		13,224,624	10,667,524	3,269,868	3,003,810	52,114,122	45,618,361
16. Iowa.....IA.....L.....		2,838,578	3,182,561	1,738,020	1,979,899	49,933,404	54,590,312
17. Kansas.....KS.....L.....		10,339,404	10,590,037	2,040,418	4,235,607	76,379,003	84,038,086
18. Kentucky.....KY.....L.....		5,011,310	4,797,186	2,906,058	1,992,786	80,154,819	83,036,396
19. Louisiana.....LA.....L.....		7,036,705	8,630,325	3,310,108	4,928,685	82,882,681	78,977,833
20. Maine.....ME.....L.....		1,088,752	1,032,260	424,517	507,247	19,047,689	22,346,029
21. Maryland.....MD.....L.....		10,828,126	9,673,997	5,142,992	5,076,934	80,386,491	81,388,048
22. Massachusetts.....MA.....L.....		29,632,360	33,058,309	11,980,965	12,873,055	266,552,678	250,415,966
23. Michigan.....MI.....L.....		13,633,579	11,650,195	6,515,961	6,821,494	127,714,283	133,474,281
24. Minnesota.....MN.....L.....		7,993,748	8,025,988	1,616,789	2,226,556	77,620,312	78,399,612
25. Mississippi.....MS.....L.....		6,102,699	6,871,037	3,319,866	3,432,436	71,825,432	72,781,527
26. Missouri.....MO.....L.....		7,293,866	10,125,136	4,938,462	10,258,663	94,297,259	98,947,821
27. Montana.....MT.....L.....		1,824,283	1,956,100	654,921	1,132,486	10,509,799	11,056,627
28. Nebraska.....NE.....L.....		9,593,612	9,247,852	3,261,705	13,170,775	62,156,472	100,125,790
29. Nevada.....NV.....L.....		4,452,907	3,100,638	1,615,484	911,946	25,715,752	27,509,555
30. New Hampshire.....NH.....L.....		3,138,796	4,530,648	1,258,118	1,323,083	37,646,756	36,580,662
31. New Jersey.....NJ.....L.....		20,400,782	21,569,508	24,655,809	15,563,530	380,358,779	367,970,646
32. New Mexico.....NM.....L.....		2,477,950	2,345,196	1,601,477	1,992,399	20,186,692	17,742,416
33. New York.....NY.....L.....		49,116,048	40,224,109	25,937,849	26,261,773	542,708,073	531,800,968
34. North Carolina.....NC.....L.....		11,273,385	11,656,969	5,011,195	7,594,411	105,379,679	121,160,771
35. North Dakota.....ND.....L.....		1,137,556	1,015,951	352,131	591,664	2,414,377	3,141,016
36. Ohio.....OH.....L.....		10,245,788	10,206,028	5,550,167	5,578,922	90,584,970	90,355,239
37. Oklahoma.....OK.....L.....		5,936,064	4,896,983	4,030,889	7,441,355	46,256,453	54,248,778
38. Oregon.....OR.....L.....		3,475,699	4,687,260	865,277	1,771,121	25,316,182	25,858,999
39. Pennsylvania.....PA.....L.....		27,959,110	25,161,914	8,100,469	16,986,302	321,430,808	330,444,971
40. Rhode Island.....RI.....L.....		1,159,055	895,073	332,465	733,578	16,852,954	18,206,641
41. South Carolina.....SC.....L.....		3,784,768	3,585,854	870,795	1,077,945	35,845,749	38,204,373
42. South Dakota.....SD.....L.....		1,458,490	2,768,752	456,930	776,444	12,481,639	14,198,462
43. Tennessee.....TN.....L.....		11,159,144	11,872,141	5,367,310	4,550,050	148,814,154	154,128,793
44. Texas.....TX.....L.....		14,768,836	14,140,766	4,287,763	9,380,052	336,193,225	352,342,445
45. Utah.....UT.....L.....		3,405,606	2,826,530	595,182	682,021	13,975,576	16,340,276
46. Vermont.....VT.....L.....		564,189	1,000,404	896,825	889,341	22,983,832	25,504,525
47. Virginia.....VA.....L.....		9,433,779	12,450,718	(10,930,597)	4,756,894	117,428,223	124,691,472
48. Washington.....WA.....L.....		6,989,007	7,312,793	3,924,871	5,961,401	39,787,896	37,358,996
49. West Virginia.....WV.....L.....		2,901,464	3,286,043	2,760,234	894,911	55,972,353	55,774,411
50. Wisconsin.....WI.....L.....		5,802,077	5,695,174	1,241,097	1,962,827	54,547,257	51,594,889
51. Wyoming.....WY.....L.....		1,321,594	1,129,820	345,958	192,359	4,322,351	4,307,330
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		(20,981)	(639)	1,762	0	2,200	0
54. Puerto Rico.....PR.....L.....		56,143	47,859	3,449	4,396	39,051	8,851
55. US Virgin Islands.....VI.....L.....		9,598	1,559	0	0	38,599	38,599
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		517,340	1,312,088	(947,076)	106,170	1,660,595	2,345,403
59. Totals.....(a).....53.....		421,283,591	416,539,176	196,422,251	251,244,676	4,760,129,627	4,907,530,060

DETAILS OF WRITE-INS

58001. Other Alien Combined.....XXX.....		80,115	113,228	(1,083,903)	20,569	1,303,808	2,022,875
58002. United Kingdom.....XXX.....		85,727	115,961	0	0	3,600	0
58003. Netherlands.....XXX.....		48,504	42,276	0	0	14,316	15,889
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		302,994	1,040,623	136,827	85,601	338,871	306,639
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		517,340	1,312,088	(947,076)	106,170	1,660,595	2,345,403

(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				

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Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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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	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					UA Combined Investment Company Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	67.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	NIA	UA Combined Investment Company Limited	O/B	88.900	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	NIA	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	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735211				Castle Pines Fidelity Realty, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	NIA	Castle Pines Fidelity Realty, Inc.	O/M	1.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1631820				Fidelity Castle Pines Limited Partnership	MD	NIA	Castle Pines Fidelity Associates Limited Partnership	O/M	50.000	The Travelers Companies, Inc.	0106
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	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

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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.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	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.....		Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091				Countersignature Agency, Inc.....	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711				First Trenton Indemnity Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846				Jupiter Holdings, Inc.....	MN.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967				Northland Insurance Company.....	CT.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288				Northland Risk Management Services, Inc.....	MN.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

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	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25623	06-0303275				The Phoenix Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25666	58-6020487				The Travelers Indemnity Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25682	06-0336212				The Travelers Indemnity Company of Connecticut	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25674	36-2719165				Travelers Property Casualty Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	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	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0303275				Phoenix UK Investments LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	12850	04-3175569				The Premier Insurance Company of Massachusetts	MA	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	28188	35-1838077				TravCo Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4403403				TINDY Foreign, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	40282	95-3634110				Travelers Commercial Casualty Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	62-1657094				Travelers Distribution Alliance, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers TLD, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Tiercel, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Redstart, LLC	DE	DS	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	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41262	76-0002592				The Travelers Lloyds Insurance Company	TX	DS	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Marine, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	St. Paul Fire and Marine Insurance Company has a 67% ownership and 80% economic interest of UA Combined Investment Company Limited.
0104.	Jago Dedicated Limited is 88.9% owned by UA Combined Investment Company Limited and 11.1% owned by St. Paul Fire and Marine Insurance Company
0105.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0106.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0107.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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

THE TRAVELERS INDEMNITY 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.....	34,257,191	(5,403,495)	(15.8)	67.8
2. Allied lines.....	41,727,467	(6,682,382)	(16.0)	(4.0)
3. Farmowners multiple peril.....	7,841,095	3,645,165	46.5	74.4
4. Homeowners multiple peril.....	10,634,255	4,588,052	43.1	44.8
5. Commercial multiple peril.....	59,992,207	21,376,638	35.6	52.8
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,315,593	1,583,217	68.4	2,131.4
9. Inland marine.....	2,926,782	(1,996,729)	(68.2)	18.7
10. Financial guaranty.....	1,885	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(1)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(29,003)	0.0	0.0
12. Earthquake.....	11,653,227	(5,868,985)	(50.4)	17.3
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.....	108,737	54,369	50.0	39.4
16. Workers' compensation.....	92,933,512	67,364,981	72.5	70.9
17.1. Other liability-occurrence.....	65,322,212	17,213,588	26.4	45.4
17.2. Other liability-claims made.....	3,574,706	1,792,529	50.1	(456.8)
17.3. Excess workers' compensation.....	83,397	6,231	7.5	(1,785.2)
18.1. Products liability-occurrence.....	2,165,422	205,485	9.5	108.8
18.2. Products liability-claims made.....	(45,014)	89,751	(199.4)	141.2
19.1, 19.2. Private passenger auto liability.....	7,876,108	(10,203,854)	(129.6)	62.6
19.3, 19.4. Commercial auto liability.....	35,047,747	26,362,739	75.2	65.5
21. Auto physical damage.....	12,372,327	8,023,744	64.9	37.2
22. Aircraft (all perils).....	0	672,754	0.0	0.0
23. Fidelity.....	12,340	(22,804)	(184.8)	(1.1)
24. Surety.....	705,112	87,115	12.4	5.0
26. Burglary and theft.....	4,638	(26,641)	(574.4)	(10,492.9)
27. Boiler and machinery.....	3,662,113	2,145,889	58.6	72.1
28. Credit.....	0	0	0.0	(1,151.2)
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	395,173,060	124,978,352	31.6	43.9

DETAILS OF WRITE-INS

3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	30,327,642	30,327,642	31,832,179
2. Allied lines.....	36,698,335	36,698,335	38,774,699
3. Farmowners multiple peril.....	8,836,098	8,836,098	8,491,180
4. Homeowners multiple peril.....	8,316,180	8,316,180	8,806,283
5. Commercial multiple peril.....	65,680,448	65,680,448	64,302,670
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	738,161	738,161	(66,145)
9. Inland marine.....	2,204,424	2,204,424	2,165,890
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.....	10,525,581	10,525,581	10,634,273
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	111,898,872	111,898,872	111,311,748
17.1. Other liability-occurrence.....	77,650,615	77,650,615	72,600,414
17.2. Other liability-claims made.....	4,468,249	4,468,249	4,064,521
17.3. Excess workers' compensation.....	270,702	270,702	68,278
18.1. Products liability-occurrence.....	2,753,264	2,753,264	2,569,986
18.2. Products liability-claims made.....	(39,178)	(39,178)	(67,102)
19.1, 19.2. Private passenger auto liability.....	7,679,055	7,679,055	5,297,223
19.3, 19.4. Commercial auto liability.....	37,604,006	37,604,006	38,581,827
21. Auto physical damage.....	12,896,767	12,896,767	13,112,868
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	5,738	5,738	9,011
24. Surety.....	(367,248)	(367,248)	675,772
26. Burglary and theft.....	3,770	3,770	5,505
27. Boiler and machinery.....	3,132,109	3,132,109	3,368,064
28. Credit.....	0	0	32
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	421,283,591	421,283,591	416,539,176

DETAILS OF WRITE-INS

3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	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.....	2,406,530	3,104,596	5,511,126	174,334	14,902	189,237	2,301,542	12,778	2,977,377	5,291,697	69,346	(99,539)	(30,193)
2. 2011.....	489,117	657,299	1,146,416	83,601	4,873	88,475	455,281	8,538	584,796	1,048,614	49,765	(59,093)	(9,327)
3. Subtotals 2011 + Prior.....	2,895,647	3,761,895	6,657,542	257,936	19,776	277,711	2,756,823	21,315	3,562,173	6,340,311	119,112	(158,631)	(39,520)
4. 2012.....	659,929	1,183,400	1,843,329	241,371	46,507	287,878	574,262	32,695	954,340	1,561,296	155,704	(149,858)	5,845
5. Subtotals 2012 + Prior.....	3,555,576	4,945,295	8,500,871	499,307	66,282	565,589	3,331,084	54,010	4,516,513	7,901,607	274,815	(308,490)	(33,675)
6. 2013.....	XXX	XXX	XXX	XXX	160,249	160,249	XXX	129,357	406,927	536,284	XXX	XXX	XXX
7. Totals.....	3,555,576	4,945,295	8,500,871	499,307	226,531	725,838	3,331,084	183,367	4,923,440	8,437,891	274,815	(308,490)	(33,675)
8. Prior Year-End's Surplus As Regards Policyholders	7,119,286										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....7.7 %	2. ....(6.2)%	3. ....(0.4)%
													Col. 13, Line 7 Line 8
													4. ....(0.5)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	39,690,941	0	39,690,941	42,715,002
2505. Service contract receivable.....	18,363,818	0	18,363,818	20,633,200
2506. State surcharges receivable.....	11,438,371	0	11,438,371	10,998,465
2507. Amounts receivable under high deductible policies.....	9,817,583	1,345,198	8,472,386	15,072,007
2508. Due from unaffiliated companies.....	7,177,926	0	7,177,926	16,532,744
2509. Other assets tri-party/tax credit bonds.....	4,100,745	0	4,100,745	4,249,249
2510. Ceded deposit asset.....	24,000	0	24,000	24,000
2511. Performance guarantees receivable.....	1,804	0	1,804	15,002
2512. Miscellaneous ledger balances.....	52,845,007	52,845,007	0	0
2513. Other assets nonadmitted.....	764,609,661	764,609,661	0	0
2514. Assumed reinsurance receivable and payable.....	(40,016)	0	(40,016)	(9,257)
2597. Summary of remaining write-ins for Line 25.....	908,029,841	818,799,866	89,229,974	110,230,413

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	6,538	92,025
2505. Other liabilities.....	3,982	3,982
2506. Undistributed salaries.....	(84,101)	12,320
2507. Retroactive reinsurance reserve ceded.....	(27,189,056)	(27,637,898)
2597. Summary of remaining write-ins for Line 25.....	(27,262,637)	(27,529,571)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(84,142)	(68,442)	(989,902)
1405. Retroactive reinsurance gain/loss.....	(126,364)	(367,903)	3,745,768
1497. Summary of remaining write-ins for Line 14.....	(210,506)	(436,344)	2,755,865

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. Mexico.....	XXX	42,834	184,279	0	0	50,000	0
58005. China.....	XXX	41,283	67,204	28,946	0	22,893	22,836
58006. Belgium.....	XXX	38,909	73,136	0	0	7,323	9,586
58007. Australia.....	XXX	32,432	29,236	0	0	10,694	11,352
58008. Germany.....	XXX	28,533	382,786	0	0	39,873	54,719
58009. Bahama Islands.....	XXX	26,130	(61,874)	0	0	99,255	99,255
58010. France.....	XXX	23,953	29,873	0	0	20,267	16,090
58011. Poland.....	XXX	11,130	15,108	0	0	5,535	4,150
58012. Italy.....	XXX	8,703	46,891	107,881	0	11,793	13,521
58013. Hungary.....	XXX	8,148	11,299	0	0	1,422	1,863
58014. Portugal.....	XXX	8,005	13,123	0	0	370	1,492
58015. Egypt.....	XXX	6,051	5,345	0	85,601	460	608
58016. Oman.....	XXX	4,729	4,006	0	0	807	402
58017. Spain.....	XXX	4,173	2,179	0	0	1,809	1,707
58018. Hong Kong.....	XXX	3,926	5,160	0	0	1,124	1,256
58019. Greece.....	XXX	3,622	0	0	0	11,397	0
58020. Brazil.....	XXX	3,117	(66,903)	0	0	7,400	8,038
58021. Russia.....	XXX	3,050	2,945	0	0	14	13
58022. New Zealand.....	XXX	1,374	1,582	0	0	0	0
58023. Finland.....	XXX	755	0	0	0	2,217	1,325
58024. Ireland.....	XXX	697	144	0	0	1,039	366
58025. India.....	XXX	618	1,366	0	0	1,465	2,497
58026. Thailand.....	XXX	325	7	0	0	1,177	517
58027. Dominican Republic.....	XXX	285	245	0	0	0	0
58028. Malaysia.....	XXX	140	(2,745)	0	0	703	596
58029. Vietnam.....	XXX	55	89	0	0	0	0
58030. Sweden.....	XXX	17	829	0	0	649	785
58031. Singapore.....	XXX	0	1,538	0	0	2,359	1,191
58032. Japan.....	XXX	0	35,271	0	0	0	0
58033. Denmark.....	XXX	0	604	0	0	23	16
58034. Taiwan.....	XXX	0	438	0	0	0	9
58035. Korea, Republic of.....	XXX	0	245,603	0	0	23,141	28,628
58036. United Arab Emirates.....	XXX	0	86	0	0	627	773
58037. Philippines.....	XXX	0	358	0	0	0	0
58038. Austria.....	XXX	0	249	0	0	170	121
58039. Switzerland.....	XXX	0	596	0	0	5,041	4,132
58040. Norway.....	XXX	0	1,288	0	0	9	411
58041. South Africa.....	XXX	0	(1,745)	0	0	1,208	719
58042. Honduras.....	XXX	0	10,934	0	0	575	1,494
58043. Belize.....	XXX	0	93	0	0	0	0
58044. Chile.....	XXX	0	0	0	0	176	730
58045. Argentina.....	XXX	0	0	0	0	3,304	3,022
58046. Czech Republic.....	XXX	0	0	0	0	366	0
58047. Turkey.....	XXX	0	0	0	0	855	883
58048. Peru.....	XXX	0	0	0	0	84	13
58049. Aruba.....	XXX	0	0	0	0	373	0
58050. Uruguay.....	XXX	0	0	0	0	782	817
58051. Netherlands Antilles.....	XXX	0	0	0	0	92	0
58052. Maldives.....	XXX	0	0	0	0	0	9,979
58053. Croatia.....	XXX	0	0	0	0	0	517
58054. Aruba.....	XXX	0	0	0	0	0	118
58055. Netherlands Antilles.....	XXX	0	0	0	0	0	92
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	302,994	1,040,623	136,827	85,601	338,871	306,639
58999 Totals (Line 58001 thru 58003 + Line 58998) (Line 58 above).....	XXX	517,340	1,312,088	(947,076)	106,170	1,660,595	2,345,403

THE TRAVELERS INDEMNITY 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.....	192,079,338	197,891,541
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	944,946
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	1,691,602	6,757,150
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	190,387,736	192,079,338
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	190,387,736	192,079,338

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.....	0	31,960,706
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	31,960,706
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).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

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.....	755,784,373	731,237,846
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	18,492,874
2.2 Additional investment made after acquisition.....	38,152,175	137,408,491
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	1,237,041	(3,328,669)
6. Total gain (loss) on disposals.....	980	(165,334)
7. Deduct amounts received on disposals.....	25,753,033	119,610,981
8. Deduct amortization of premium and depreciation.....	343,229	1,582,655
9. Total foreign exchange change in book/adjusted carrying value.....	(74,746)	(162,708)
10. Deduct current year's other than temporary impairment recognized.....	0	6,504,490
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	769,003,562	755,784,373
12. Deduct total nonadmitted amounts.....	209,089,200	177,350,934
13. Statement value at end of current period (Line 11 minus Line 12).....	559,914,362	578,433,439

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	16,326,635,441	16,294,126,232
2. Cost of bonds and stocks acquired.....	445,791,715	2,561,394,815
3. Accrual of discount.....	3,518,149	19,603,813
4. Unrealized valuation increase (decrease).....	116,166,356	159,745,772
5. Total gain (loss) on disposals.....	15,319,216	34,375,514
6. Deduct consideration for bonds and stocks disposed of.....	631,660,700	2,661,493,048
7. Deduct amortization of premium.....	18,378,613	76,735,614
8. Total foreign exchange change in book/adjusted carrying value.....	(7,132)	26,629
9. Deduct current year's other than temporary impairment recognized.....	364,489	4,408,673
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,257,019,944	16,326,635,441
11. Deduct total nonadmitted amounts.....	4,331,852	34,720,032
12. Statement value at end of current period (Line 10 minus Line 11).....	16,252,688,092	16,291,915,409

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	10,898,078,754	17,549,331,752	17,376,489,727	42,369,053	11,113,289,831	0	0	10,898,078,754
2. Class 2 (a).....	1,655,830,080	54,438,511	47,715,492	(63,709,043)	1,598,844,057	0	0	1,655,830,080
3. Class 3 (a).....	426,453,502	20,540,608	17,608,994	(21,949,463)	407,435,652	0	0	426,453,502
4. Class 4 (a).....	201,770,231	13,752,080	17,127,440	(2,194,219)	196,200,652	0	0	201,770,231
5. Class 5 (a).....	25,060,196	0	2,898,809	7,819,815	29,981,202	0	0	25,060,196
6. Class 6 (a).....	5,627,608	0	60,864	22,797,046	28,363,790	0	0	5,627,608
7. Total Bonds.....	13,212,820,372	17,638,062,951	17,461,901,327	(14,866,811)	13,374,115,184	0	0	13,212,820,372
PREFERRED STOCK								
8. Class 1.....	645,312	0	0	(8,066)	637,246	0	0	645,312
9. Class 2.....	37,895,489	900,000	325,750	755,278	39,225,017	0	0	37,895,489
10. Class 3.....	19,956,587	0	0	661,586	20,618,173	0	0	19,956,587
11. Class 4.....	460,000	0	0	(460,000)	0	0	0	460,000
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	240,586	0	0	(201,586)	39,000	0	0	240,586
14. Total Preferred Stock.....	59,197,974	900,000	325,750	747,211	60,519,435	0	0	59,197,974
15. Total Bonds and Preferred Stock.....	13,272,018,346	17,638,962,951	17,462,227,077	(14,119,600)	13,434,634,620	0	0	13,272,018,346

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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.....	808,558,912	XXX.....	808,586,230	21,035	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.....	471,625,468	67,483,745
2. Cost of short-term investments acquired.....	17,193,948,813	65,643,949,848
3. Accrual of discount.....	3,290	7,210
4. Unrealized valuation increase (decrease).....	165	(165)
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	16,857,004,451	65,239,793,525
7. Deduct amortization of premium.....	14,373	21,645
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).....	808,558,912	471,625,468
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	808,558,912	471,625,468

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.....	(7,241,647)
3.14 Section 1, Column 18, prior year.....	414,840
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.....	(7,241,647)
3.24 Section 1, Column 19, prior year.....	414,840
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(5,011,730)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(5,011,730)
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.....	(7,241,647)
9. Total (Line 7 plus Line 8).....	<u>(7,241,647)</u>
10. Part D, Section 1, Column 8.....	0
11. Part D, Section 1, Column 9.....	(7,241,647)
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.....	(13,090,000)
15. Part D, Section 1, Column 11.....	(13,090,000)
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001....	3	0	7,418	0	866,661	1.1	
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	3	0	568,887	0	15,516,661	0.1	
	Blackstone Communication Partners I, L.P.....	New York.....	NY.....	Blackstone Group.....		08/29/2000....	3	0	3,008	0	182,002	0.1	
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		01/16/2002....	3	0	4,339	0	406,922	1.5	
	Charles River Partnership XI, LP.....	Waltham.....	MA.....	Charles River Ventures.....		02/12/2001....	1	0	5,266	0	10,509	0.2	
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	3	0	25,354	0	1,901,041	3.7	
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA.....	Fox Paine & Company.....		07/10/2000....	3	0	15,928	0	3,965,170	1.3	
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001....	3	0	198,836	0	307,212	1.5	
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	3	0	307,977	0	7,397,549	0.5	
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007....	1	0	375,000	0	1,125,000	2.8	
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	3	0	3,925	0	89,046	0.7	
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA.....	Thomas H. Lee Partners.....		08/15/2000....	3	0	5,118	0	364,709	0.3	
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010....	3	0	1,183,991	0	10,893,639	1.0	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	2,705,047	0	43,026,121	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	HighBrook Income Property Fund, LP.....	New York.....	NY.....	HighBrook.....		10/11/2012....	0	0	37,991	0	3,517,449	2.2	
	Prime Finance Partners III, LP.....	San Francisco.....	CA.....	Prime Finance Partners.....		10/17/2012....	0	0	2,044,341	0	10,329,000	2.9	
	Sterling American Property V L.P.....	New York.....	NY.....	Sterling Capital Partners.....		01/01/2010....	0	0	93,166	0	5,436,871	3.1	
	Thayer-Wardman Park Investors LLC.....	Washington.....	DC.....	Thayer Capital Partners.....		01/01/2010....	0	0	87,200	0	0	40.0	
	Tishman Speyer Brazil Fund III, L.P.....	New York.....	NY.....	Tishman Speyer.....		11/02/2012....	0	0	365,743	0	11,855,807	4.1	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	2,628,441	0	31,139,127	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	American Securities Opportunities Fund, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	0	0	12,906	0	762,665	3.2	
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Managment.....		06/29/2010....	0	0	829,876	0	4,888,310	3.2	
	Yorktown Energy Partners IV, L.P.....	New York.....	NY.....	Yorktown Partners.....		03/08/2000....	0	0	(113,497)	0	537,848	1.4	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	729,285	0	6,188,823	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated													
	Tiercel, LLC.....	Wilmington.....	DE.....	Travelers Indemnity Company.....		11/19/2012....	0	0	29,982,050	0	16,617,950	100.0	
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								0	29,982,050	0	16,617,950	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated													
	Stratford Capital Fund III, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		12/23/2010....	0	0	574,438	0	1,337,103	11.6	
	Stratford Capital Fund VII, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		07/03/2012....	0	0	1,255,379	0	6,143,689	11.3	
	WNC Inst Tax Credit Fund 34, LP.....	Various.....	CA.....	WNC.....		05/05/2011....	0	0	277,536	0	237,848	4.0	
3199999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	2,107,353	0	7,718,640	XXX
3999999	Subtotal - Unaffiliated.....								0	8,170,125	0	88,072,710	XXX
4099999	Subtotal - Affiliated.....								0	29,982,050	0	16,617,950	XXX
4199999	Totals.....								0	38,152,175	0	104,690,660	XXX

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income			
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																						
	Watershed Capital Partners, L.P.....	San Francisco.....	CA..	Distribution.....	08/02/2005	01/31/2013	58,926	0	0	0	0	0	0	58,926	58,926	0	0	0	0			
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....																	58,926	58,926	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																						
	Blackstone Communication Partners I, L.P.....	New York.....	NY..	Distribution.....	08/29/2000	02/26/2013	181,995	0	0	0	0	0	0	181,995	181,995	0	0	0	0			
	Blum Strategic Partners II, L.P.....	San Francisco.....	CA..	Distribution.....	07/18/2001	03/15/2013	101,591	0	0	0	0	0	0	101,591	101,591	0	0	0	0			
	Citi-Europe Co-Invest, L.P.....	New York.....	NY..	Distribution.....	08/31/2001	01/14/2013	707,954	0	0	0	0	0	0	707,954	707,954	0	0	0	0			
	Cortec Group Fund IV, L.P.....	New York.....	NY..	Distribution.....	04/20/2006	01/10/2013	77,221	0	0	0	0	0	0	77,221	77,221	0	0	0	0			
	Focus Ventures II, L.P., a Delaware Limited Partnership	Palo Alto.....	CA..	Distribution.....	05/25/2000	01/25/2013	56,953	0	0	0	0	0	0	56,953	56,953	0	0	0	0			
	Highbridge Capital Corporation.....	Grand Cayman.....	CYM	Distribution.....	12/11/1995	02/06/2013	424,380	0	0	0	0	0	0	424,380	424,380	0	0	0	0			
	Kelso Investment Associates VIII, L.P.....	New York.....	NY..	Distribution.....	06/21/2007	03/29/2013	1,317,145	0	0	0	0	0	0	1,317,145	1,317,145	0	0	0	0			
	Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL..	Distribution.....	04/02/2001	02/25/2013	125,835	0	0	0	0	0	0	125,835	125,835	0	0	0	0			
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA..	Distribution.....	01/03/2001	01/25/2013	74,314	0	0	0	0	0	0	74,314	74,314	0	0	0	0			
	OZ Asia Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	03/01/2006	01/18/2013	1,320	0	0	0	0	0	0	1,320	1,320	0	0	0	0			
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership	San Francisco.....	CA..	Distribution.....	06/27/2001	01/30/2013	28,120	0	0	0	0	0	0	28,120	28,120	0	0	0	0			
	Providence Equity Partners IV L.P.....	Providence.....	RI..	Distribution.....	11/27/2000	03/05/2013	24,365	0	0	0	0	0	0	24,365	24,365	0	0	0	0			
	Redpoint Ventures II, L.P.....	Menlo Park.....	CA..	Distribution.....	11/07/2000	03/29/2013	55,538	0	0	0	0	0	0	55,538	55,538	0	0	0	0			
	RRE Ventures III-A, L.P.....	New York.....	NY..	Distribution.....	07/06/2001	03/19/2013	47,275	0	0	0	0	0	0	47,275	47,275	0	0	0	0			
	Summit Ventures VI-A, L.P.....	Boston.....	MA..	Distribution.....	03/23/2001	03/18/2013	196,976	0	0	0	0	0	0	196,976	196,976	0	0	0	0			
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA..	Distribution.....	08/15/2000	03/13/2013	254,467	0	0	0	0	0	0	254,467	254,467	0	0	0	0			
	Three Cities Fund III, L.P.....	New York.....	NY..	Distribution.....	12/14/1999	01/21/2013	0	0	0	0	0	0	0	0	0	0	0	0	0			
	Trident V, L.P.....	Greenwich.....	CT..	Distribution.....	09/22/2010	03/11/2013	292,944	0	0	0	0	0	0	292,944	292,944	0	0	0	0			
	VantagePoint Venture Partners IV.....	San Bruno.....	CA..	Distribution.....	12/15/2000	03/25/2013	145,086	0	0	0	0	0	0	145,086	145,086	0	0	0	0			
	VS&A Communications Partners II, L.P.....	New York.....	NY..	Distribution.....	11/25/1994	01/29/2013	179,042	0	0	0	0	0	0	179,042	179,042	0	0	0	0			
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY..	Distribution.....	08/07/2001	03/29/2013	1,170,002	0	0	0	0	0	0	1,170,002	1,170,002	0	0	0	0			
	Weston Presidio Capital IV, L.P.....	Boston.....	MA..	Distribution.....	06/21/2000	01/28/2013	116,883	0	0	0	0	0	0	116,883	116,883	0	0	0	0			
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....																	5,579,406	5,579,406	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																						
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN..	Distribution.....	01/01/2010	03/25/2013	2,637,775	0	0	0	0	0	0	2,637,775	2,637,775	0	0	0	0			
	Prime Finance Partners II, L.P.....	San Francisco.....	CA..	Distribution.....	07/06/2010	03/19/2013	371,935	0	0	0	0	0	0	371,935	371,935	0	0	0	0			
	Prime Finance Partners III, LP.....	San Francisco.....	CA..	Distribution.....	10/17/2012	03/12/2013	862,500	0	0	0	0	0	0	862,500	862,500	0	0	0	0			
	Tishman Speyer Brazil Fund III, L.P.....	New York.....	NY..	Distribution.....	11/02/2012	03/06/2013	(99,298)	0	0	0	0	0	0	(99,298)	(98,318)	980	0	980	0			
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....																	3,772,912	3,773,891	980	0	980
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																						
	American Securities Opportunities Fund, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	01/31/2013	496,415	0	0	0	0	0	0	496,415	496,415	0	0	0	0			
	Apollo Strategic Value Fund, L.P.....	New York.....	NY..	Distribution.....	06/30/2010	03/21/2013	10,962,265	0	0	0	0	0	0	10,962,265	10,962,265	0	0	0	0			
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY..	Distribution.....	06/21/2006	03/18/2013	395,100	0	0	0	0	0	0	395,100	395,100	0	0	0	0			
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY..	Distribution.....	02/01/2009	03/29/2013	1,011,209	0	0	0	0	0	0	1,011,209	1,011,209	0	0	0	0			
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY..	Distribution.....	11/09/2006	03/28/2013	646,006	0	0	0	0	0	0	646,006	646,006	0	0	0	0			
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY..	Distribution.....	10/05/2001	03/13/2013	1,942,402	0	0	0	0	0	0	1,942,402	1,942,402	0	0	0	0			
	OZ Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	03/18/2013	500,909	0	0	0	0	0	0	500,909	500,909	0	0	0	0			
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN..	Distribution.....	02/22/2006	02/26/2013	500,000	0	0	0	0	0	0	500,000	500,000	0	0	0	0			

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
	Yorktown Energy Partners IV, L.P.....	New York.....	NY...	Distribution.....	03/08/2000	02/21/2013	.....(113,497)	.....0	.....0	.....0	.....0	.....0	.....0	.....(113,497)	.....(113,497)	.....0	.....0	.....0	.....0	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....16,340,810	.....0	.....0	.....0	.....0	.....0	.....0	.....16,340,810	.....16,340,810	.....0	.....0	.....0	.....0
3999999	Subtotal - Unaffiliated.....							.....25,752,053	.....0	.....0	.....0	.....0	.....0	.....0	.....25,752,053	.....25,753,033	.....980	.....0	.....980	.....0
4199999	Totals.....							.....25,752,053	.....0	.....0	.....0	.....0	.....0	.....0	.....25,752,053	.....25,753,033	.....980	.....0	.....980	.....0

QE03.2

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)
Bonds - U.S. Government									
912828 RB 8	U S TREASURY NOTES 500 2014 08		03/27/2013	J P MORGAN CHASE SECURITIES INC		50,205,246	50,000,000	28,315	1
912828 TP 5	U S TREASURY NOTES 250 2015 09		03/27/2013	BARCLAYS CAPITAL INC		99,871,429	100,000,000	8,832	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		03/20/2013	PAY IN KIND		75,111	75,111	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		03/20/2013	PAY IN KIND		50,654	50,654	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		03/20/2013	PAY IN KIND		76,033	76,033	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		03/20/2013	PAY IN KIND		99,501	99,501	0	1
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650 2063 02		03/20/2013	PAY IN KIND		13,760	13,760	0	1
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650 2063 02		12/20/2012	KNIGHT CAPITAL GROUP - PRIOR YEAR-END ADJUSTMENT		7,110	7,126	(13,748)	1
0599999	Total - Bonds - U.S. Government					150,398,844	150,322,185	23,398	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
239864 AL 5	DAYTON METRO LIBRARY GO 4.000 2032 12		03/20/2013	STIFEL NICOLAUS & CO INC		9,030,247	8,575,000	0	1FE
239864 AM 3	DAYTON METRO LIBRARY GO 4.000 2033 12		03/20/2013	STIFEL NICOLAUS & CO INC		9,379,826	8,920,000	0	1FE
584002 SR 1	MECKLENBURG CO GENERAL O 3.000 2031 03		02/05/2013	J P MORGAN CHASE SECURITIES INC		5,025,850	5,000,000	0	1FE
727177 NC 7	PLANO GENERAL OBLIGATION 4.000 2028 09		03/05/2013	ROBERT W BAIRD & CO		1,452,174	1,310,000	0	1FE
727177 ND 5	PLANO GENERAL OBLIGATION 4.000 2029 09		03/05/2013	ROBERT W BAIRD & CO		1,506,905	1,365,000	0	1FE
727177 NE 3	PLANO GENERAL OBLIGATION 4.000 2030 09		03/05/2013	ROBERT W BAIRD & CO		1,562,469	1,420,000	0	1FE
727177 NF 0	PLANO GENERAL OBLIGATION 4.000 2031 09		03/05/2013	ROBERT W BAIRD & CO		1,616,305	1,475,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					29,573,776	28,065,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
121822 AX 8	BURLINGTON ENVRN KANSAS 2.950 2023 12		03/26/2013	SUNTRUST		5,000,000	5,000,000	0	1FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		03/25/2013	PAY IN KIND		678,522	678,522	0	1
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					5,678,522	5,678,522	0	XXX
Bonds - Industrial and Miscellaneous									
00508X AF 1	ACTUANT CORPORATION 5.625 2022 06		03/22/2013	KEYBANC CAPITAL MARK		545,000	525,000	8,055	3FE
018490 AQ 5	ALLERGAN INC 2.800 2023 03		03/08/2013	GOLDMAN SACHS & CO		2,991,680	3,000,000	78	1FE
03027X AB 6	AMERICAN TOWER CORP 3.500 2023 01		01/03/2013	J P MORGAN CHASE SECURITIES INC		991,850	1,000,000	0	2FE
035242 AA 4	ANHEUSER-BUSCH 2.625 2023 01	R	01/14/2013	DEUTSCHE BANC		1,986,940	2,000,000	0	1FE
03674P AF 0	ANTERO RESOURCES 7.250 2019 08		03/27/2013	CREDIT SUISSE FIRST BOSTON		1,085,000	1,000,000	0	4FE
038521 AL 4	ARAMARK CORP (144A) 5.750 2020 03		03/27/2013	BAS-MERRILL LYNCH		1,026,250	1,000,000	0	4FE
00209T AB 1	AT&T BROADBAND 9.455 2022 11		02/26/2013	NOMURA SECURITIES INTL		1,523,200	1,000,000	27,840	1FE
00206R BN 1	AT&T INC 2.625 2022 12		03/25/2013	J P MORGAN CHASE SECURITIES INC		964,440	1,000,000	7,802	1FE
05329W AK 8	AUTONATION INC 5.500 2020 02		03/26/2013	BAS-MERRILL LYNCH		1,087,500	1,000,000	0	3FE
055381 AS 6	BE AEROSPACE INC 5.250 2022 04		03/26/2013	PIERPONT SECURITIES		259,063	250,000	0	3FE
110394 AE 3	BRISTOW GROUP INC 6.250 2022 10		03/19/2013	J P MORGAN CHASE SECURITIES INC		3,650,750	3,400,000	94,444	3FE
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		02/20/2013	VARIOUS		2,001,590	2,000,000	267	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
156700 AW 6	CENTURYLINK INC 5.625 2020 04		03/18/2013	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	3FE
165167 CL 9	CHESAPEAKE ENERGY 5.750 2023 03		03/18/2013	MORGAN STANLEY		1,000,000	1,000,000	0	3FE

QE04

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)
184496 AJ 6	CLEAN HARBORS 5.250 2020 08		...03/21/2013	WELLS FARGO SECURITIES		1,030,000	1,000,000	8,021	3FE
191216 AZ 3	COCA-COLA CO 2.500 2023 04		...02/28/2013	BNP PARIBAS		1,991,840	2,000,000	0	1FE
20030N BF 7	COMCAST CORP 2.850 2023 01		...01/08/2013	BARCLAYS CAPITAL INC		998,360	1,000,000	0	1FE
205887 BR 2	CONAGRA FOODS 3.200 2023 01		...01/16/2013	VARIOUS		2,004,500	2,000,000	0	2FE
205887 BK 7	CONAGRA FOODS (144A) 4.950 2020 08		...01/30/2013	EXCHANGED		2,160,800	2,000,000	0	2FE
207597 EF 8	CONNECTICUT LIGHT AND PO 2.500 2023 01		...01/11/2013	BAS-MERRILL LYNCH		998,420	1,000,000	.69	1FE
212015 AF 8	CONTINENTAL RESOURCES 7.125 2021 04		...01/18/2013	WELLS FARGO SECURITIES		682,500	600,000	13,419	3FE
212015 AH 4	CONTINENTAL RESOURCES 5.000 2022 09		...03/26/2013	CITIGROUP GLOBAL MARKETS		1,063,750	1,000,000	0	3FE
22025Y AL 4	CORRECTIONS CORP OF AMER 4.125 2020 04		...03/21/2013	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3FE
22025Y AN 0	CORRECTIONS CORP OF AMER 4.625 2023 05		...03/21/2013	BAS-MERRILL LYNCH		500,000	500,000	0	3FE
126650 BV 1	CVS LEASE PASS THRU CERT 5.773 2033 01		...01/24/2013	SEAPORT GROUP		422,382	357,049	1,088	2FE
237266 AD 3	DARLING INTERNATIONAL 8.500 2018 12		...03/19/2013	BAS-MERRILL LYNCH		1,140,000	1,000,000	22,903	3FE
25459H BH 7	DIRECTV HOLDINGS/FINANCE 1.750 2018 01		...01/10/2013	MORGAN STANLEY		991,270	1,000,000	0	2FE
25470D AH 2	DISCOVERY COMMUNICATIONS 3.250 2023 04		...03/12/2013	J P MORGAN CHASE SECURITIES INC		998,380	1,000,000	0	2FE
263534 BT 5	DUPONT EI NEMOUR 6.000 2018 07		...03/14/2013	BNY MELLON CAPITAL MARKETS INC		614,695	500,000	5,333	1FE
532457 AM 0	ELI LILLY 7.125 2025 06		...03/08/2013	STIFEL NICOLAUS & CO INC		1,392,510	1,000,000	20,188	1FE
29266R AC 2	ENERGIZER HOLDINGS INC 4.700 2022 05		...03/14/2013	CREDIT SUISSE FIRST BOSTON		1,011,389	960,000	14,413	2FE
294429 AJ 4	EQUIFAX INC 3.300 2022 12		...01/02/2013	GOLDMAN SACHS & CO		741,551	745,000	1,366	2FE
31430Q BC 0	FELCOR LODGING (144A) 5.625 2023 03		...03/19/2013	BARCLAYS CAPITAL INC		2,040,000	2,000,000	6,563	4FE
31677Q AV 1	FIFTH THIRD BANK 1.450 2018 02		...02/25/2013	DEUTSCHE BANC		998,180	1,000,000	0	1FE
35671D AX 3	FREEPORT MCMORAN C&G (14 3.875 2023 03		...02/28/2013	J P MORGAN CHASE SECURITIES INC		1,998,820	2,000,000	0	2FE
17453B AW 1	FRONTIER COMMUNICATIONS 7.125 2019 03		...03/21/2013	PIERPONT SECURITIES		1,148,444	1,060,000	2,045	3FE
36962G 6S 8	GENERAL ELECTRIC CAPITAL 3.100 2023 01		...01/03/2013	BAS-MERRILL LYNCH		998,120	1,000,000	0	1FE
36962G 6W 9	GENERAL ELECTRIC CAPITAL 1.625 2018 04		...03/25/2013	GOLDMAN SACHS & CO		997,090	1,000,000	0	1FE
36159R AF 0	GEO GROUP INC (144A) 5.125 2023 04		...03/12/2013	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	4FE
377372 AH 0	GLAXOSMITHKLINE 2.800 2023 03	R	...03/14/2013	VARIOUS		1,983,960	2,000,000	.78	1FE
410345 AG 7	HANESBRANDS INC 6.375 2020 12		...01/18/2013	BAS-MERRILL LYNCH		1,097,500	1,000,000	6,906	3FE
420088 AA 4	HAWK ACQUISITION (144A) 4.250 2020 10		...03/22/2013	VARIOUS		4,000,000	4,000,000	0	3FE
44107T AU 0	HOST HOTELS & RESORTS 3.750 2023 10		...03/19/2013	J P MORGAN CHASE SECURITIES INC		999,460	1,000,000	0	2FE
454889 AP 1	INDIANA MICHIGAN POWER 3.200 2023 03		...03/13/2013	UBS AG		2,995,170	3,000,000	0	2FE
458140 AM 2	INTEL CORP 2.700 2022 12		...03/21/2013	WELLS FARGO SECURITIES		984,390	1,000,000	7,875	1FE
46625H JH 4	JP MORGAN CHASE 3.200 2023 01		...01/17/2013	J P MORGAN CHASE SECURITIES INC		1,999,840	2,000,000	0	1FE
485134 BN 9	KANSAS CITY POWER & LIGH 3.150 2023 03		...03/11/2013	BAS-MERRILL LYNCH		1,998,120	2,000,000	0	2FE
494368 AT 0	KIMBERLY CLARK 6.250 2018 07		...01/02/2013	U S BANCORP		822,003	653,000	19,499	1FE
513075 BE 0	LAMAR MEDIA CORP 5.000 2023 05		...03/14/2013	BAS-MERRILL LYNCH		1,000,000	1,000,000	19,306	4FE
516807 AB 0	LAREDO PETROLEUM INC 9.500 2019 02		...03/11/2013	JEFFERIES & CO INC		1,520,900	1,340,000	10,255	4FE
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		...03/27/2013	VARIOUS		3,007,530	3,000,000	0	2FE
57772K AB 7	MAXIM INTEGRATED 3.375 2023 03		...03/11/2013	J P MORGAN CHASE SECURITIES INC		1,977,580	2,000,000	0	2FE
58155Q AG 8	MCKESSON CORP 2.850 2023 03		...03/06/2013	J P MORGAN CHASE SECURITIES INC		2,001,030	2,000,000	238	1FE

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
581557 AX 3	MCKESSON CORP	7.500 2019 02		03/07/2013	CREDIT SUISSE FIRST BOSTON			1,310,480	1,000,000	5,625	1FE
581557 AZ 8	MCKESSON CORP	2.700 2022 12		02/21/2013	CREDIT SUISSE FIRST BOSTON			990,010	1,000,000	6,150	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			1,995,300	2,000,000	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
591894 BY 5	METROPOLITAN EDISON (144	3.500 2023 03		03/12/2013	MITSUBISHI SECURITIES (USA) INC			1,997,160	2,000,000	0	2FE
608190 AJ 3	MOHAWK INDUSTRIES	3.850 2023 02		01/29/2013	VARIOUS			2,000,330	2,000,000	107	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			997,330	1,000,000	0	2FE
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
665859 AN 4	NORTHERN TRUST CORP	2.375 2022 08		03/18/2013	CITIGROUP GLOBAL MARKETS			976,660	1,000,000	3,233	1FE
70959W AD 5	PENSKE AUTO GROUP (144A)	5.750 2022 10		03/20/2013	VARIOUS			1,436,968	1,373,000	45,216	4FE
709599 AL 8	PENSKE TRUCK LEASING (14	2.875 2018 07		01/14/2013	J P MORGAN CHASE SECURITIES INC			997,830	1,000,000	0	2FE
718172 AV 1	PHILIP MORRIS INTERNATIO	2.625 2023 03		02/26/2013	SOCIETY GENERALE AMERICAS			981,990	1,000,000	0	1FE
718546 AC 8	PHILLIPS 66	4.300 2022 04		01/18/2013	U S BANCORP			1,114,210	1,000,000	13,497	2FE
723456 AN 9	PINNACLE ENTERTAINMENT	8.750 2020 05		03/19/2013	VARIOUS			3,292,500	3,000,000	90,660	4FE
69349L AK 4	PNC BANK NA	2.950 2023 01		01/23/2013	MORGAN STANLEY			2,989,170	3,000,000	0	1FE
742718 BG 3	PROCTER & GAMBLE CO	8.000 2024 09		02/14/2013	ROBERT W BAIRD & CO			1,503,530	1,000,000	37,556	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
74834L AS 9	QUEST DIAGNOSTICS	4.700 2021 04		01/29/2013	GOLDMAN SACHS & CO			1,095,640	1,000,000	15,667	2FE
749571 AA 3	RHP HOTEL PPTY (144A)	5.000 2021 04		03/27/2013	DEUTSCHE BANC			250,000	250,000	0	4FE
771196 AS 1	ROCHE HOLDINGS INC (144A	6.000 2019 03	R	03/19/2013	WELLS FARGO SECURITIES			1,244,070	1,000,000	3,500	1FE
78355H JU 4	RYDER SYSTEM INC	2.350 2019 02		02/19/2013	MIZUHO INTERNATIONAL PLC			998,890	1,000,000	0	2FE
78573A AA 8	SABMILLER HOLDINGS INC (	3.750 2022 01	R	01/25/2013	CITIGROUP GLOBAL MARKETS			1,067,200	1,000,000	1,563	2FE
78412F AF 1	SESI LLC	6.875 2014 06		03/26/2013	BARCLAYS CAPITAL INC			81,101	81,000	1,794	3FE
842434 CD 2	SOUTHERN CALIFORNIA GAS	5.450 2018 04		03/04/2013	KEYBANC CAPITAL MARK			748,191	620,000	13,328	1FE
790849 AJ 2	ST JUDE MEDICAL	3.250 2023 04		03/21/2013	BAS-MERRILL LYNCH			995,240	1,000,000	0	1FE
854502 AD 3	STANLEY BLACK & DECKER	2.900 2022 11		03/20/2013	BAS-MERRILL LYNCH			1,000,480	1,000,000	11,197	1FE
855030 AL 6	STAPLES INC	2.750 2018 01		01/07/2013	BARCLAYS CAPITAL INC			997,270	1,000,000	0	2FE
858119 AY 6	STEEL DYNAMICS INC (144A	5.250 2023 04		03/14/2013	VARIOUS			1,505,000	1,500,000	0	3FE
863667 AD 3	STRYKER CORP	1.300 2018 04		03/20/2013	BARCLAYS CAPITAL INC			1,991,300	2,000,000	0	1FE
907818 DN 5	UNION PACIFIC CO	2.750 2023 04		03/12/2013	CITIGROUP GLOBAL MARKETS			1,987,920	2,000,000	0	2FE
912909 AJ 7	UNITED STATE STEEL CORP	6.875 2021 04		03/20/2013	J P MORGAN CHASE SECURITIES INC			500,000	500,000	0	3FE
91324P BZ 4	UNITEDHEALTH GROUP INC	2.750 2023 02		02/07/2013	DEUTSCHE BANC			993,330	1,000,000	8,403	1FE
91324P CC 4	UNITEDHEALTH GROUP INC	2.875 2023 03		02/25/2013	WELLS FARGO SECURITIES			995,930	1,000,000	0	1FE
92553P AR 3	VIACOM INC	3.250 2023 03		03/11/2013	GOLDMAN SACHS & CO			1,487,220	1,500,000	0	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
927804 FN 9	VIRGINIA ELECTRIC & POWE	2.750 2023 03		03/11/2013	DEUTSCHE BANC			996,880	1,000,000	0	1FE
96332H CF 4	WHIRLPOOL CORP	3.700 2023 03		02/22/2013	CITIGROUP GLOBAL MARKETS			998,010	1,000,000	0	2FE
978097 AA 1	WOLVERINE WORLD (144A)	6.125 2020 10		03/20/2013	DEUTSCHE BANC			100,463	95,000	2,683	4FE

QE04.2

SCHEDULE D - PART 3

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

QE04.3

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)
98978V AA 1	ZOETIS INC (144A) 3.250 2023 02.....		...02/13/2013	VARIOUS.....		.....2,001,310	.....2,000,000	.....1,896	2FE.....
06366R JJ 5	BANK OF MONTREAL 2.550 2022 11.....	A.....	...01/28/2013	RBC CAPITAL MARKETS.....		.....971,810	.....1,000,000	.....6,021	1FE.....
71644E AB 8	PETRO CANADA 9.250 2021 10.....	A.....	...01/22/2013	CORTVIEW CAPITAL SECURITIES.....		.....2,171,820	.....1,500,000	.....38,542	2FE.....
775109 AW 1	ROGERS COMMUNICATIONS 3.000 2023 03.....	A.....	...03/01/2013	BAS-MERRILL LYNCH.....		.....1,006,770	.....1,000,000	.....0	2FE.....
78008S VD 5	ROYAL BANK OF CANADA 1.500 2018 01.....	A.....	...01/07/2013	RBC CAPITAL MARKETS.....		.....998,750	.....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.....
055451 AL 2	BHP BILLITON FINANCE USA 3.250 2021 11.....	F.....	...03/25/2013	WELLS FARGO SECURITIES.....		.....1,057,340	.....1,000,000	.....11,465	1FE.....
453140 AB 1	IMPERIAL TOBACCO FINANCE 3.500 2023 02.....	F.....	...02/05/2013	CITIGROUP GLOBAL MARKETS.....		.....999,000	.....1,000,000	.....0	2FE.....
63254A AE 8	NATIONAL AUSTRALIA BANK 3.000 2023 01.....	F.....	...01/14/2013	GOLDMAN SACHS & CO.....		.....1,996,240	.....2,000,000	.....0	1FE.....
830505 AP 8	SKANDINAVISKA ENSKILDA B 1.750 2018 03.....	F.....	...03/13/2013	CITIGROUP GLOBAL MARKETS.....		.....994,250	.....1,000,000	.....0	1FE.....
833636 AE 3	SOC QUIMICA Y MINERA DE 3.625 2023 04.....	F.....	...03/27/2013	VARIOUS.....		.....3,970,380	.....4,000,000	.....0	2FE.....
92857W BC 3	VODAFONE GROUP PLC 2.950 2023 02.....	F.....	...02/11/2013	HSBC.....		.....995,370	.....1,000,000	.....0	1FE.....
03027W AJ 1	AMT 2013-2A (144A) 3.070 2023 03.....		...03/06/2013	BARCLAYS CAPITAL INC.....		.....5,000,000	.....5,000,000	.....0	1FE.....
12625C AC 7	COMM 2013-WWP A2 (144A) 3.424 2031 03.....	R.....	...03/25/2013	GUGGENHEIM SECURITIES.....		.....7,687,500	.....7,500,000	.....0	1FE.....
03063P AC 6	AMCAR 2010-3 A3 1.140 2015 04.....		...02/21/2013	CREDIT SUISSE FIRST BOSTON.....		.....1,915,307	.....1,911,723	.....1,090	1FE.....
03064M AC 2	AMCAR 2011-1 A3 1.390 2015 09.....		...02/13/2013	VARIOUS.....		.....4,111,381	.....4,096,115	.....1,740	1FE.....
03064Y AA 0	AMCAR 2013-1 A1 .240 2014 02.....		...01/15/2013	DEUTSCHE BANC.....		.....10,000,000	.....10,000,000	.....0	1FE.....
14313L AA 4	CARMX 2013-1 A1 .200 2014 02.....		...02/06/2013	J P MORGAN CHASE SECURITIES INC.....		.....10,000,000	.....10,000,000	.....0	1.....
31679D AA 4	FITAT 2013-A A1 .220 2014 04.....		...03/19/2013	CREDIT SUISSE FIRST BOSTON.....		.....6,500,000	.....6,500,000	.....0	1Z.....
34530B AH 6	FORDO 2013-A A1 (144A) .200 2014 03.....		...02/20/2013	BAS-MERRILL LYNCH.....		.....15,000,000	.....15,000,000	.....0	1.....
43814C AA 7	HAROT 2013-1 A1 .200 2014 01.....		...01/16/2013	BAS-MERRILL LYNCH.....		.....12,000,000	.....12,000,000	.....0	1.....
44890J AA 7	HART 2013-A A1 .200 2014 02.....		...01/24/2013	CITIGROUP GLOBAL MARKETS.....		.....6,000,000	.....6,000,000	.....0	1.....
654748 AA 0	NAROT 2013-A A1 .200 2014 01.....		...01/09/2013	CITIGROUP GLOBAL MARKETS.....		.....10,000,000	.....10,000,000	.....0	1.....
80283F AA 4	SDART 2013-1 A1 .260 2014 01.....		...01/09/2013	CITIGROUP GLOBAL MARKETS.....		.....4,500,000	.....4,500,000	.....0	1.....
80283D AA 9	SDART 2013-2 A1 .260 2014 03.....		...03/06/2013	BARCLAYS CAPITAL INC.....		.....10,000,000	.....10,000,000	.....0	1.....
92867M AA 8	VALET 2013-1 A1 .200 2014 03.....		...02/21/2013	BARCLAYS CAPITAL INC.....		.....10,000,000	.....10,000,000	.....0	1.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....258,462,996	.....253,066,887	.....663,040	XXX.....
8399997.	Total - Bonds - Part 3.....					.....444,114,138	.....437,132,594	.....686,439	XXX.....
8399999.	Total - Bonds.....					.....444,114,138	.....437,132,594	.....686,439	XXX.....
Preferred Stocks - Industrial and Miscellaneous									
902973 86 6	US BANCORP DEL PERP PFD SER A.....		...01/03/2013	PIPER JAFFRAY INC.....	.....1,000,000	.....900,000	.....0.00	.....0	P2LFE.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					.....900,000	.....XXX	.....0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....					.....900,000	.....XXX	.....0	XXX.....
8999999.	Total - Preferred Stocks.....					.....900,000	.....XXX	.....0	XXX.....
Common Stocks - Industrial and Miscellaneous									
218681 10 4	CORE-MARK HOLDING CO INC.....		...11/13/2009	DIRECT WITH COMPANY.....	.....86,000	.....0	.....XXX	.....0	L.....
45672H 10 4	INFOBLOX INC.....		...01/24/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....2,954,000	.....56,953	.....XXX	.....0	L.....
521865 11 3	LEAR CORP WARRANTS 11/09/2014.....		...03/15/2013	DIRECT WITH COMPANY.....	.....190,000	.....0	.....XXX	.....0	L.....
521865 20 4	LEAR CORP.....		...03/15/2013	DIRECT WITH COMPANY.....	.....1,704,000	.....0	.....XXX	.....0	L.....
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		...03/14/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....26,080,000	.....506,356	.....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)
87612G 10 1	TARGA RESOURCES CORP.....		...02/19/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....3,360,000	.....214,267	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....777,577	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....777,577	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....777,577	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....1,677,577	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....445,791,714	.....XXX.....	.....686,439	.....XXX.....

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

QE04.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
Bonds - U.S. Government																					
12802R	AA 3 CAL DIVE INT 4.930		02/01/2013	PAID ON PRINCIPAL		37,487	37,487	37,487	37,487	0	0	0	0	0	37,487	0	0	0	924	02/01/2027	1FE
217194	AB 5 COP I LLC 3.650		03/06/2013	PAID ON PRINCIPAL		73,907	73,907	73,907	73,907	0	0	0	0	0	73,907	0	0	0	674	12/05/2021	1FE
367333	AA 9 GATE CAPITAL 3.550		03/11/2013	PAID ON PRINCIPAL		78,571	78,571	78,571	78,571	0	0	0	0	0	78,571	0	0	0	697	06/11/2021	1FE
89609G	AA 0 TRICAHUE LEASING 3.503		02/19/2013	PAID ON PRINCIPAL		146,464	146,464	146,464	146,464	0	0	0	0	0	146,464	0	0	0	1,283	11/19/2021	1FE
912828	MG 2 U S TREASURY NOTES 1.375		01/15/2013	MATURED		100,000,000	100,000,000	101,285,491	100,049,070	0	(49,070)	0	(49,070)	0	100,000,000	0	0	0	687,500	01/15/2013	1
925387	AF 9 VESSEL MANAGEMENT SERV 3.432		02/15/2013	PAID ON PRINCIPAL		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	515	08/15/2036	1FE
925387	AG 7 VESSEL MANAGEMENT SERV 3.477		01/16/2013	PAID ON PRINCIPAL		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	695	01/16/2037	1FE
02265Q	AA 6 AMAL LIMITED 3.465	E	02/21/2013	PAID ON PRINCIPAL		94,941	94,941	94,941	94,941	0	0	0	0	0	94,941	0	0	0	822	08/21/2021	1
36179M	E2 2 GNMA II PASS #00MA0153 3.000		03/20/2013	PAID ON PRINCIPAL		78,446	78,446	79,562	79,483	0	(1,037)	0	(1,037)	0	78,446	0	0	0	444	06/20/2042	1
36202C	3X 9 GNMA II PASS #2614 6.000		03/20/2013	PAID ON PRINCIPAL		7,358	7,358	7,132	7,198	0	160	0	160	0	7,358	0	0	0	64	07/20/2028	1
36202D	G6 2 GNMA II PASS #2921 7.500		03/20/2013	PAID ON PRINCIPAL		799	799	809	827	0	(28)	0	(28)	0	799	0	0	0	7	05/20/2030	1
36202D	J8 5 GNMA II PASS #2987 7.500		03/20/2013	PAID ON PRINCIPAL		71	71	71	72	0	(1)	0	(1)	0	71	0	0	0	1	10/20/2030	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2013	PAID ON PRINCIPAL		680,651	680,651	676,397	677,361	0	3,290	0	3,290	0	680,651	0	0	0	5,781	06/20/2034	1
36202E	BU 2 GNMA II PASS #3651 5.000		03/20/2013	PAID ON PRINCIPAL		1,527,110	1,527,110	1,517,566	1,519,872	0	7,238	0	7,238	0	1,527,110	0	0	0	12,885	12/20/2034	1
36202E	DD 8 GNMA II PASS #3700 4.500		03/20/2013	PAID ON PRINCIPAL		187,470	187,470	177,540	181,198	0	6,272	0	6,272	0	187,470	0	0	0	1,312	04/20/2035	1
36202E	ET 2 GNMA II PASS #3746 4.500		03/20/2013	PAID ON PRINCIPAL		1,540,238	1,540,238	1,467,938	1,493,712	0	46,526	0	46,526	0	1,540,238	0	0	0	12,944	08/20/2035	1
36202E	E7 0 GNMA II PASS #3758 4.500		03/20/2013	PAID ON PRINCIPAL		1,097,485	1,097,485	1,047,412	1,067,894	0	29,591	0	29,591	0	1,097,485	0	0	0	7,771	09/20/2035	1
36202E	E8 8 GNMA II PASS #3759 5.000		03/20/2013	PAID ON PRINCIPAL		603,486	603,486	601,694	601,832	0	1,653	0	1,653	0	603,486	0	0	0	4,942	09/20/2035	1
36202E	FL 8 GNMA II PASS #3771 4.500		03/20/2013	PAID ON PRINCIPAL		525,655	525,655	505,532	513,292	0	12,363	0	12,363	0	525,655	0	0	0	4,744	10/20/2035	1
36202E	F2 0 GNMA II PASS #3785 5.000		03/20/2013	PAID ON PRINCIPAL		1,481,645	1,481,645	1,450,392	1,461,424	0	20,222	0	20,222	0	1,481,645	0	0	0	12,737	11/20/2035	1
36202E	HF 9 GNMA II PASS #3830 5.500		03/20/2013	PAID ON PRINCIPAL		628,111	628,111	602,300	608,959	0	19,153	0	19,153	0	628,111	0	0	0	6,138	03/20/2036	1
36177P	CY 9 GNMA PASS TH #00794586 3.500		03/15/2013	PAID ON PRINCIPAL		1,233,134	1,233,134	1,285,350	1,281,233	0	(48,098)	0	(48,098)	0	1,233,134	0	0	0	5,784	03/15/2042	1
36216C	KY 2 GNMA PASS TH #160611 9.500		03/15/2013	PAID ON PRINCIPAL		239	239	255	250	0	(11)	0	(11)	0	239	0	0	0	4	09/15/2016	1
36216G	N3 8 GNMA PASS TH #164310 9.500		03/15/2013	PAID ON PRINCIPAL		29	29	31	31	0	(1)	0	(1)	0	29	0	0	0	0	09/15/2018	1
362160	Q9 7 GNMA PASS TH #179680 9.500		03/15/2013	PAID ON PRINCIPAL		96	96	102	99	0	(3)	0	(3)	0	96	0	0	0	2	10/15/2016	1
362161	7E 5 GNMA PASS TH #180993 9.500		03/15/2013	PAID ON PRINCIPAL		77	77	82	79	0	(2)	0	(2)	0	77	0	0	0	1	11/15/2019	1
362164	W5 0 GNMA PASS TH #183468 9.500		03/15/2013	PAID ON PRINCIPAL		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	10/15/2016	1
36217D	UZ 5 GNMA PASS TH #190600 9.500		03/15/2013	PAID ON PRINCIPAL		107	107	114	109	0	(2)	0	(2)	0	107	0	0	0	2	08/15/2016	1
36217S	TL 5 GNMA PASS TH #202255 9.500		03/15/2013	PAID ON PRINCIPAL		68	68	72	70	0	(2)	0	(2)	0	68	0	0	0	1	08/15/2017	1
36217T	CA 5 GNMA PASS TH #202665 9.500		03/15/2013	PAID ON PRINCIPAL		136	136	145	143	0	(7)	0	(7)	0	136	0	0	0	2	11/15/2019	1
36217T	CQ 0 GNMA PASS TH #202679 9.500		03/15/2013	PAID ON PRINCIPAL		23	23	25	25	0	(1)	0	(1)	0	23	0	0	0	0	12/15/2019	1
362172	N4 6 GNMA PASS TH #210211 9.500		03/15/2013	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	07/15/2017	1
36218X	3Z 0 GNMA PASS TH #235816 9.500		03/15/2013	PAID ON PRINCIPAL		227	227	242	238	0	(11)	0	(11)	0	227	0	0	0	4	06/15/2018	1
362191	X7 8 GNMA PASS TH #264502 9.500		03/15/2013	PAID ON PRINCIPAL		33	33	35	35	0	(2)	0	(2)	0	33	0	0	0	1	09/15/2018	1
36205F	5V 1 GNMA PASS TH #389760 5.000		03/15/2013	PAID ON PRINCIPAL		13,235	13,235	13,537	13,329	0	(95)	0	(95)	0	13,235	0	0	0	110	11/15/2017	1

QE05

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	Forfeiture	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)
36201M A8 5	GNMA PASS TH #586931 5.000		03/15/2013	PAID ON PRINCIPAL		62,886	62,886	64,477	63,446	0	(560)	0	(560)	0	62,886	0	0	0	761	10/15/2017	1
36201M SA 1	GNMA PASS TH #587413 5.500		03/15/2013	PAID ON PRINCIPAL		29,459	29,459	30,103	30,022	0	(563)	0	(563)	0	29,459	0	0	0	338	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421 5.500		03/15/2013	PAID ON PRINCIPAL		80,740	80,740	82,506	82,029	0	(1,288)	0	(1,288)	0	80,740	0	0	0	1,099	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		03/15/2013	PAID ON PRINCIPAL		8,720	8,720	8,941	8,789	0	(69)	0	(69)	0	8,720	0	0	0	73	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		03/15/2013	PAID ON PRINCIPAL		4,520	4,520	4,623	4,564	0	(44)	0	(44)	0	4,520	0	0	0	38	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		03/15/2013	PAID ON PRINCIPAL		13,189	13,189	13,523	13,319	0	(129)	0	(129)	0	13,189	0	0	0	109	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		03/15/2013	PAID ON PRINCIPAL		7,453	7,453	7,642	7,517	0	(64)	0	(64)	0	7,453	0	0	0	62	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		03/15/2013	PAID ON PRINCIPAL		295,622	295,622	281,754	285,587	0	10,036	0	10,036	0	295,622	0	0	0	2,141	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		03/15/2013	PAID ON PRINCIPAL		157,263	157,263	148,171	150,967	0	6,296	0	6,296	0	157,263	0	0	0	1,152	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		03/15/2013	PAID ON PRINCIPAL		78,928	78,928	74,365	75,744	0	3,184	0	3,184	0	78,928	0	0	0	686	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		03/15/2013	PAID ON PRINCIPAL		371,817	371,817	373,531	373,108	0	(1,291)	0	(1,291)	0	371,817	0	0	0	2,444	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		03/15/2013	PAID ON PRINCIPAL		331,776	331,776	333,305	332,946	0	(1,170)	0	(1,170)	0	331,776	0	0	0	2,974	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		03/20/2013	PAID ON PRINCIPAL		56,195	56,195	56,166	56,163	0	32	0	32	0	56,195	0	0	0	225	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		03/20/2013	PAID ON PRINCIPAL		87,773	87,773	87,719	87,717	0	57	0	57	0	87,773	0	0	0	264	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		03/20/2013	PAID ON PRINCIPAL		18,881	18,881	18,840	18,842	0	39	0	39	0	18,881	0	0	0	65	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		03/20/2013	PAID ON PRINCIPAL		221,811	221,811	222,446	222,390	0	(579)	0	(579)	0	221,811	0	0	0	770	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650		03/20/2013	PAID ON PRINCIPAL		1,279	1,279	1,276	1,276	0	3	0	3	0	1,279	0	0	0	2	02/20/2063	1
38373M VH 0	GNR 2006-30 C (PROJECT) 5.286		03/16/2013	PAID ON PRINCIPAL		171,749	171,749	164,875	169,149	0	2,600	0	2,600	0	171,749	0	0	0	2,270	06/30/2036	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		03/25/2013	PAID ON PRINCIPAL		7,412	7,412	7,256	7,295	0	117	0	117	0	7,412	0	0	0	92	02/25/2021	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		02/11/2013	PAID ON PRINCIPAL		10,589	10,589	10,589	10,537	0	52	0	52	0	10,589	0	0	0	137	08/12/2013	1
831641 EW 1	SBIC 2012-10A 2.766		03/11/2013	PAID ON PRINCIPAL		35,454	35,454	35,454	35,448	0	6	0	6	0	35,454	0	0	0	486	03/10/2022	1
0599999	Total - Bonds - U.S. Government					112,160,845	112,160,845	113,248,789	112,096,087	0	64,758	0	64,758	0	112,160,845	0	0	0	784,978	XXX	XXX

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Bonds - U.S. States, Territories and Possessions

246380 A2 5	DELAWARE GENERAL OBLIG 4.000		02/01/2013	REDEEMED		6,860,000	6,860,000	7,015,653	6,861,372	0	(1,372)	0	(1,372)	0	6,860,000	0	0	0	137,200	02/01/2015	1FE
246380 A3 3	DELAWARE GENERAL OBLIG 4.000		02/01/2013	REDEEMED		2,050,000	2,050,000	2,073,883	2,050,267	0	(267)	0	(267)	0	2,050,000	0	0	0	41,000	02/01/2016	1FE
246380 A4 1	DELAWARE GENERAL OBLIG 4.000		02/01/2013	REDEEMED		2,790,000	2,790,000	2,827,386	2,790,391	0	(391)	0	(391)	0	2,790,000	0	0	0	55,800	02/01/2017	1FE
246380 ZZ 5	DELAWARE GENERAL OBLIG 4.000		02/01/2013	REDEEMED		8,480,000	8,480,000	8,737,707	8,482,544	0	(2,544)	0	(2,544)	0	8,480,000	0	0	0	169,600	02/01/2014	1FE
467520 RK 0	JACKSON CO SD#7 LEES S 5.000		03/01/2013	MATURED		4,700,000	4,700,000	5,200,691	4,710,810	0	(10,810)	0	(10,810)	0	4,700,000	0	0	0	117,500	03/01/2013	1FE
575827 KH 2	MASSACHUSETTS GENERAL .090		01/16/2013	GOLDMAN SACHS & CO		16,600,000	16,600,000	16,600,000	16,600,000	0	0	0	0	0	16,600,000	0	0	0	2,465	08/01/2015	1FE
644682 TN 6	NEW HAMPSHIRE GO CAP I 5.000		03/15/2013	MATURED		4,500,000	4,500,000	4,829,715	4,510,035	0	(10,035)	0	(10,035)	0	4,500,000	0	0	0	112,500	03/15/2013	1FE
647293 LT 4	NEW MEXICO CAP PROJ G 5.000		03/01/2013	MATURED		3,000,000	3,000,000	3,232,980	3,006,600	0	(6,600)	0	(6,600)	0	3,000,000	0	0	0	75,000	03/01/2013	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					48,980,000	48,980,000	50,518,015	49,012,018	0	(32,018)	0	(32,018)	0	48,980,000	0	0	0	711,065	XXX	XXX

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

041431 CF 2	ARLINGTON CO PUB IMPT 5.000		03/15/2013	MATURED		4,980,000	4,980,000	5,284,278	4,991,354	0	(11,354)	0	(11,354)	0	4,980,000	0	0	0	124,500	03/15/2013	1FE
167615 BY 8	CHICAGO PARK DIST REF 5.000		01/01/2013	MATURED		4,230,000	4,230,000	4,612,519	4,230,000	0	0	0	0	0	4,230,000	0	0	0	105,750	01/01/2013	1FE
208418 PZ 0	CONROE ISD GO REF S200 5.250		02/15/2013	REDEEMED		1,545,000	1,545,000	1,662,976	1,546,700	0	(1,700)	0	(1,700)	0	1,545,000	0	0	0	40,556	02/15/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
208418 QL 0	CONROE ISD GO REF S200 5.250		02/15/2013	REDEEMED		3,545,000	3,545,000	3,815,696	3,548,900	0	(3,900)	0	(3,900)	0	3,545,000	0	0	0	93,056	02/15/2016	1FE
401784 VM 2	GUILFORD CO GENERAL OB .100		01/24/2013	WELLS FARGO SECURITIE		22,010,000	22,010,000	22,010,000	22,010,000	0	0	0	0	0	22,010,000	0	0	0	3,307	03/01/2025	1FE
440673 UL 3	HORRY CO SCH DIST GO S 5.125		03/01/2013	REDEEMED		6,500,000	6,500,000	6,870,305	6,506,695	0	(6,695)	0	(6,695)	0	6,500,000	0	0	0	166,563	03/01/2018	1FE
440673 UM 1	HORRY CO SCH DIST GO S 5.125		03/01/2013	REDEEMED		6,825,000	6,825,000	7,156,149	6,830,870	0	(5,870)	0	(5,870)	0	6,825,000	0	0	0	174,891	03/01/2019	1FE
442331 CV 4	HOUSTON GO LTD REF S20 5.250		03/01/2013	REDEEMED		3,320,000	3,320,000	3,608,868	3,326,109	0	(6,109)	0	(6,109)	0	3,320,000	0	0	0	87,150	03/01/2014	2FE
442331 CW 2	HOUSTON GO LTD REF S20 5.250		03/01/2013	REDEEMED		3,895,000	3,895,000	4,201,344	3,901,505	0	(6,505)	0	(6,505)	0	3,895,000	0	0	0	102,244	03/01/2015	2FE
442331 CZ 5	HOUSTON GO LTD REF S20 5.250		03/01/2013	REDEEMED		680,000	680,000	739,166	681,251	0	(1,251)	0	(1,251)	0	680,000	0	0	0	17,850	03/01/2014	1FE
442331 DA 9	HOUSTON GO LTD REF S20 5.250		03/01/2013	REDEEMED		800,000	800,000	862,920	801,344	0	(1,344)	0	(1,344)	0	800,000	0	0	0	21,000	03/01/2015	1FE
442331 TT 1	HOUSTON GO LTD REF S20 5.250		03/01/2013	REDEEMED		4,885,000	4,885,000	5,292,165	4,893,060	0	(8,060)	0	(8,060)	0	4,885,000	0	0	0	128,231	03/01/2017	2FE
442331 TU 8	HOUSTON GO LTD REF S20 5.250		03/01/2013	REDEEMED		3,090,000	3,090,000	3,284,237	3,093,801	0	(3,801)	0	(3,801)	0	3,090,000	0	0	0	81,113	03/01/2018	2FE
442331 TX 2	HOUSTON GO LTD REF S20 5.250		03/01/2013	REDEEMED		1,005,000	1,005,000	1,088,767	1,006,658	0	(1,658)	0	(1,658)	0	1,005,000	0	0	0	26,381	03/01/2017	1FE
442331 TY 0	HOUSTON GO LTD REF S20 5.250		03/01/2013	REDEEMED		635,000	635,000	674,916	635,781	0	(781)	0	(781)	0	635,000	0	0	0	16,669	03/01/2018	1FE
751617 4Q 1	RAMSEY CO CAP IMPT GO 5.000		02/01/2013	MATURED		1,560,000	1,560,000	1,707,997	1,561,794	0	(1,794)	0	(1,794)	0	1,560,000	0	0	0	39,000	02/01/2013	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					69,505,000	69,505,000	72,872,303	69,565,821	0	(60,821)	0	(60,821)	0	69,505,000	0	0	0	1,228,260	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		03/27/2013	PAID ON PRINCIPAL		119,199	119,199	119,199	119,199	0	0	0	0	0	119,199	0	0	0	500	12/01/2027	1
914233 JQ 5	CONNECTICUT UNIV REV S 5.250		02/15/2013	REDEEMED		4,435,000	4,435,000	4,980,106	4,442,584	0	(7,584)	0	(7,584)	0	4,435,000	0	0	0	116,419	02/15/2015	1FE
914233 JR 3	CONNECTICUT UNIV REV S 5.250		02/15/2013	REDEEMED		4,675,000	4,675,000	5,204,631	4,682,340	0	(7,340)	0	(7,340)	0	4,675,000	0	0	0	122,719	02/15/2016	1FE
914233 JS 1	CONNECTICUT UNIV REV S 5.250		02/15/2013	REDEEMED		4,680,000	4,680,000	5,165,644	4,686,739	0	(6,739)	0	(6,739)	0	4,680,000	0	0	0	122,850	02/15/2017	1FE
379700 KK 2	GLOUCESTER CO UTILS SE 5.000		01/01/2013	MATURED		1,045,000	1,045,000	1,133,282	1,045,000	0	0	0	0	0	1,045,000	0	0	0	26,125	01/01/2013	1FE
395468 CN 9	GREENSBORO ENTERPRISE .110		01/08/2013	BAS-MERRILL LYNCH		8,940,000	8,940,000	8,940,000	8,940,000	0	0	0	0	0	8,940,000	0	0	0	1,136	06/01/2026	1FE
454624 E8 6	INDIANA BOND BANK REV 5.375		02/01/2013	REDEEMED		4,529,850	4,485,000	4,865,463	4,532,676	0	(2,826)	0	(2,826)	0	4,529,850	0	0	0	120,534	08/01/2015	1FE
454624 F2 8	INDIANA BOND BANK REV 5.375		02/01/2013	REDEEMED		5,661,050	5,605,000	6,196,159	5,666,095	0	(5,045)	0	(5,045)	0	5,661,050	0	0	0	150,634	02/01/2019	1
454624 F8 5	INDIANA BOND BANK REV 5.375		02/01/2013	REDEEMED		520,150	515,000	558,687	520,423	0	(273)	0	(273)	0	520,150	0	0	0	13,841	08/01/2015	1FE
454624 G2 7	INDIANA BOND BANK REV 5.375		02/01/2013	REDEEMED		1,408,950	1,395,000	1,542,131	1,410,206	0	(1,256)	0	(1,256)	0	1,408,950	0	0	0	37,491	02/01/2019	1FE
574217 VC 6	MARYLAND H/E JOHNS HOP .070		01/03/2013	GOLDMAN SACHS & CO		5,955,000	5,955,000	5,955,000	5,955,000	0	0	0	0	0	5,955,000	0	0	0	558	07/01/2036	1FE
592248 DJ 4	METRO PIER & EXP AUTH		01/16/2013	MORGAN STANLEY		6,419,144	7,090,000	3,351,514	5,386,698	0	15,882	0	15,882	0	5,402,580	0	1,016,564	1,016,564	0	06/15/2018	2FE
606915 K2 1	MISSOURI ENV IMP & ENE 5.500		01/01/2013	REDEEMED		3,215,000	3,215,000	3,471,718	3,215,000	0	0	0	0	0	3,215,000	0	0	0	88,413	07/01/2017	1
60636P H6 0	MISSOURI ENV IMP & ENE 5.125		01/01/2013	REDEEMED		3,510,000	3,510,000	3,627,023	3,510,000	0	0	0	0	0	3,510,000	0	0	0	89,944	01/01/2021	1
646139 XE 0	NEW JERSEY TURNPIKE AU 6.500		01/01/2013	PAID ON PRINCIPAL		1,295,000	1,295,000	1,545,717	1,369,315	0	(74,315)	0	(74,315)	0	1,295,000	0	0	0	42,088	01/01/2016	1
64985H AR 8	NEW YORK ENVIRON FAC C 5.250		01/01/2013	REDEEMED		4,000,000	4,000,000	4,248,040	4,000,000	0	0	0	0	0	4,000,000	0	0	0	105,000	01/01/2019	1FE
650034 M9 9	NEW YORK URBAN DEV COR 5.250		03/15/2013	REDEEMED		5,000,000	5,000,000	5,520,050	5,012,750	0	(12,750)	0	(12,750)	0	5,000,000	0	0	0	131,250	03/15/2014	1FE
650034 N2 3	NEW YORK URBAN DEV COR 5.250		03/15/2013	REDEEMED		5,000,000	5,000,000	5,482,800	5,011,850	0	(11,850)	0	(11,850)	0	5,000,000	0	0	0	131,250	03/15/2015	1FE
751100 FW 3	RALEIGH COMB ENTERPRIS .100		03/01/2013	PAID ON PRINCIPAL		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	91	03/01/2035	1FE
79575D TR 1	SALT RIVER PROJ AGR IM 5.000		01/01/2013	MATURED		5,000,000	5,000,000	5,561,550	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2013	1FE
796253 NT 5	SAN ANTONIO ELEC & GAS 5.000		02/01/2013	PAID ON PRINCIPAL		1,485,000	1,485,000	1,569,006	1,521,694	0	(36,694)	0	(36,694)	0	1,485,000	0	0	0	37,125	02/01/2017	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128JM N7 8	FH (3/1 ARM) #1B2313 2.860		03/15/2013	PAID ON PRINCIPAL		6,674	6,674	6,639	6,612	0	62	0	62	0	6,674	0	0	0	29	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.865		03/15/2013	PAID ON PRINCIPAL		86,088	86,088	85,547	85,350	0	738	0	738	0	86,088	0	0	0	409	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.806		03/15/2013	PAID ON PRINCIPAL		44,332	44,332	44,228	43,982	0	350	0	350	0	44,332	0	0	0	209	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		7,528	7,528	7,370	7,419	0	109	0	109	0	7,528	0	0	0	73	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		50,136	50,136	49,084	49,412	0	724	0	724	0	50,136	0	0	0	397	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		121	121	119	120	0	2	0	2	0	121	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		9,204	9,204	9,011	9,041	0	163	0	163	0	9,204	0	0	0	71	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		118	118	116	116	0	2	0	2	0	118	0	0	0	1	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		133,102	133,102	130,309	131,744	0	1,358	0	1,358	0	133,102	0	0	0	1,311	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		49	49	48	48	0	1	0	1	0	49	0	0	0	0	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		28,148	28,148	27,558	27,749	0	399	0	399	0	28,148	0	0	0	177	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		151	151	148	149	0	2	0	2	0	151	0	0	0	1	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		37,144	37,144	36,365	36,552	0	592	0	592	0	37,144	0	0	0	367	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		8,691	8,691	8,509	8,564	0	127	0	127	0	8,691	0	0	0	74	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		144,066	144,066	141,043	141,790	0	2,276	0	2,276	0	144,066	0	0	0	1,300	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		03/15/2013	PAID ON PRINCIPAL		205,174	205,174	203,892	204,360	0	814	0	814	0	205,174	0	0	0	1,419	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		43	43	42	42	0	1	0	1	0	43	0	0	0	0	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		1,092	1,092	1,069	1,079	0	13	0	13	0	1,092	0	0	0	11	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		576	576	564	566	0	10	0	10	0	576	0	0	0	5	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		20,070	20,070	19,649	19,691	0	379	0	379	0	20,070	0	0	0	113	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		11,175	11,175	10,941	10,992	0	183	0	183	0	11,175	0	0	0	77	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		4,518	4,518	4,423	4,458	0	60	0	60	0	4,518	0	0	0	45	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		9,818	9,818	9,612	9,663	0	155	0	155	0	9,818	0	0	0	68	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		74,896	74,896	73,324	73,670	0	1,225	0	1,225	0	74,896	0	0	0	1,024	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		03/15/2013	PAID ON PRINCIPAL		264,791	264,791	263,136	263,672	0	1,119	0	1,119	0	264,791	0	0	0	2,319	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2013	PAID ON PRINCIPAL		138,993	138,993	138,124	138,440	0	553	0	553	0	138,993	0	0	0	1,291	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		03/15/2013	PAID ON PRINCIPAL		7,777	7,777	7,480	7,574	0	203	0	203	0	7,777	0	0	0	55	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2013	PAID ON PRINCIPAL		21,455	21,455	20,319	20,927	0	528	0	528	0	21,455	0	0	0	129	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		03/15/2013	PAID ON PRINCIPAL		320,311	320,311	303,345	313,124	0	7,186	0	7,186	0	320,311	0	0	0	2,097	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		03/15/2013	PAID ON PRINCIPAL		376,110	376,110	356,189	367,439	0	8,671	0	8,671	0	376,110	0	0	0	2,628	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2013	PAID ON PRINCIPAL		62,963	62,963	59,628	61,603	0	1,360	0	1,360	0	62,963	0	0	0	396	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		03/15/2013	PAID ON PRINCIPAL		354,263	354,263	335,499	346,316	0	7,948	0	7,948	0	354,263	0	0	0	1,979	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		03/15/2013	PAID ON PRINCIPAL		159,113	159,113	150,685	155,704	0	3,409	0	3,409	0	159,113	0	0	0	955	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		1,171	1,171	1,232	1,316	0	(145)	0	(145)	0	1,171	0	0	0	18	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		1,695	1,695	1,783	1,916	0	(221)	0	(221)	0	1,695	0	0	0	20	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		1,468	1,468	1,544	1,662	0	(195)	0	(195)	0	1,468	0	0	0	20	12/15/2029	1

QE05.3

SCHEDULE D - PART 4

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

QE054

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)
31292H EV 2	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		52	52	55	59	0	(7)	0	(7)	0	52	0	0	0	1	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		2,943	2,943	3,434	3,322	0	(379)	0	(379)	0	2,943	0	0	0	32	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		404	404	425	449	0	(44)	0	(44)	0	404	0	0	0	5	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		3,027	3,027	2,964	2,973	0	54	0	54	0	3,027	0	0	0	19	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		2,206	2,206	2,159	2,166	0	39	0	39	0	2,206	0	0	0	19	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		67,285	67,285	65,873	66,267	0	1,018	0	1,018	0	67,285	0	0	0	593	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		19,008	19,008	17,912	17,928	0	1,080	0	1,080	0	19,008	0	0	0	100	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		631	631	617	616	0	14	0	14	0	631	0	0	0	3	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		89	89	93	97	0	(9)	0	(9)	0	89	0	0	0	1	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		23	23	24	26	0	(3)	0	(3)	0	23	0	0	0	0	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		40	40	42	47	0	(7)	0	(7)	0	40	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		192	192	202	207	0	(15)	0	(15)	0	192	0	0	0	2	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		79	79	83	85	0	(7)	0	(7)	0	79	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		28	28	29	31	0	(3)	0	(3)	0	28	0	0	0	0	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		195	195	205	222	0	(27)	0	(27)	0	195	0	0	0	2	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		2,459	2,459	2,587	2,890	0	(431)	0	(431)	0	2,459	0	0	0	16	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		241	241	253	274	0	(34)	0	(34)	0	241	0	0	0	3	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		16,010	16,010	16,843	18,600	0	(2,590)	0	(2,590)	0	16,010	0	0	0	299	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		227	227	238	254	0	(27)	0	(27)	0	227	0	0	0	3	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		9	9	10	11	0	(2)	0	(2)	0	9	0	0	0	0	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		150	150	158	175	0	(25)	0	(25)	0	150	0	0	0	2	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		145	145	152	162	0	(17)	0	(17)	0	145	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		115	115	121	128	0	(12)	0	(12)	0	115	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		20	20	21	24	0	(4)	0	(4)	0	20	0	0	0	0	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		162	162	170	183	0	(21)	0	(21)	0	162	0	0	0	2	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		48	48	51	54	0	(6)	0	(6)	0	48	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		3,104	3,104	3,267	3,338	0	(234)	0	(234)	0	3,104	0	0	0	19	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		131	131	138	155	0	(23)	0	(23)	0	131	0	0	0	2	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		1,736	1,736	1,827	1,997	0	(262)	0	(262)	0	1,736	0	0	0	11	01/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		110	110	115	122	0	(12)	0	(12)	0	110	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		35	35	37	38	0	(3)	0	(3)	0	35	0	0	0	0	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		52	52	50	50	0	1	0	1	0	52	0	0	0	0	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		6,925	6,925	7,289	7,912	0	(987)	0	(987)	0	6,925	0	0	0	121	01/15/2032	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		2,670	2,670	2,810	3,038	0	(368)	0	(368)	0	2,670	0	0	0	31	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		1,394	1,394	1,365	1,371	0	23	0	23	0	1,394	0	0	0	13	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		5,078	5,078	5,344	5,707	0	(629)	0	(629)	0	5,078	0	0	0	51	03/15/2032	1

SCHEDULE D - PART 4

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

QE05.5

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)
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.88	.88	.92	.96	0	(8)	0	(8)	0	.88	0	0	0	.1	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		2,243	2,243	2,196	2,200	0	.43	0	.43	0	2,243	0	0	0	.20	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.84	.84	.88	.90	0	(6)	0	(6)	0	.84	0	0	0	.1	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		1,189	1,189	1,254	1,323	0	(134)	0	(134)	0	1,189	0	0	0	.14	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.454	.454	.477	.494	0	(41)	0	(41)	0	.454	0	0	0	.5	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.406	.406	.427	.468	0	(62)	0	(62)	0	.406	0	0	0	.5	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.2	.2	.2	.3	0	(0)	0	(0)	0	.2	0	0	0	.0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.3	.3	.3	.3	0	(0)	0	(0)	0	.3	0	0	0	.0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.508	.508	.535	.589	0	(82)	0	(82)	0	.508	0	0	0	.6	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.72	.72	.76	.77	0	(5)	0	(5)	0	.72	0	0	0	.1	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU	7.000	02/15/2013	PAID ON PRINCIPAL		19,226	19,226	20,235	21,496	0	(2,270)	0	(2,270)	0	19,226	0	0	0	.224	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.182	.182	.192	.213	0	(31)	0	(31)	0	.182	0	0	0	.22	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.292	.292	.308	.347	0	(54)	0	(54)	0	.292	0	0	0	.3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		7,746	7,746	7,583	7,607	0	.138	0	.138	0	7,746	0	0	0	.70	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		2,494	2,494	2,441	2,451	0	.42	0	.42	0	2,494	0	0	0	.20	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		.522	.522	.511	.510	0	.12	0	.12	0	.522	0	0	0	.4	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		1,291	1,291	1,264	1,272	0	.20	0	.20	0	1,291	0	0	0	.17	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.912	.912	.960	.947	0	(36)	0	(36)	0	.912	0	0	0	.11	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		.12	.12	.12	.12	0	0	0	0	0	.12	0	0	0	.0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		6,453	6,453	6,318	6,357	0	.96	0	.96	0	6,453	0	0	0	.53	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		1,713	1,713	1,677	1,685	0	.28	0	.28	0	1,713	0	0	0	.18	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		.373	.373	.365	.363	0	.10	0	.10	0	.373	0	0	0	.4	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		6,316	6,316	6,183	6,220	0	.96	0	.96	0	6,316	0	0	0	.55	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		3,168	3,168	3,101	3,113	0	.55	0	.55	0	3,168	0	0	0	.29	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		8,517	8,517	8,338	8,382	0	.135	0	.135	0	8,517	0	0	0	.116	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		.77	.77	.76	.76	0	.1	0	.1	0	.77	0	0	0	.1	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		99,121	99,121	101,228	100,484	0	(1,363)	0	(1,363)	0	99,121	0	0	0	.909	12/15/2023	1
31294M GB 1	FHLMC GOLD PASSTHRU	3.500	03/15/2013	PAID ON PRINCIPAL		761,597	761,597	760,586	760,609	0	.988	0	.988	0	761,597	0	0	0	.4,058	05/15/2026	1
31280R CN 4	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		.250	.250	.264	.251	0	(1)	0	(1)	0	.250	0	0	0	.2	04/15/2013	1
3128G9 MN 6	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		1,754	1,754	1,833	1,766	0	(12)	0	(12)	0	1,754	0	0	0	.16	02/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		1,152	1,152	1,212	1,287	0	(136)	0	(136)	0	1,152	0	0	0	.14	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		.864	.864	.846	.848	0	.16	0	.16	0	.864	0	0	0	.9	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		1,336	1,336	1,406	1,516	0	(180)	0	(180)	0	1,336	0	0	0	.15	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		8,055	8,055	8,477	8,910	0	(855)	0	(855)	0	8,055	0	0	0	.136	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		.202	.202	.213	.226	0	(24)	0	(24)	0	.202	0	0	0	.2	05/15/2031	1

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		03/15/2013	PAID ON PRINCIPAL		214	214	225	239	0	(25)	0	(25)	0	214	0	0	0	3	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		03/15/2013	PAID ON PRINCIPAL		9,709	9,709	10,289	11,007	0	(1,298)	0	(1,298)	0	9,709	0	0	0	99	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		03/15/2013	PAID ON PRINCIPAL		266	266	280	298	0	(32)	0	(32)	0	266	0	0	0	3	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		03/15/2013	PAID ON PRINCIPAL		139	139	146	155	0	(17)	0	(17)	0	139	0	0	0	2	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		59,264	59,264	58,023	58,335	0	929	0	929	0	59,264	0	0	0	544	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2013	PAID ON PRINCIPAL		983,245	983,245	873,244	916,593	0	66,652	0	66,652	0	983,245	0	0	0	6,651	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		582,567	582,567	573,954	575,650	0	6,918	0	6,918	0	582,567	0	0	0	5,262	12/15/2036	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		03/15/2013	PAID ON PRINCIPAL		335,363	335,363	333,686	333,950	0	1,413	0	1,413	0	335,363	0	0	0	1,765	02/15/2026	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2013	PAID ON PRINCIPAL		72,484	72,484	72,328	72,323	0	161	0	161	0	72,484	0	0	0	802	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		03/15/2013	PAID ON PRINCIPAL		372,920	372,920	367,792	370,024	0	2,896	0	2,896	0	372,920	0	0	0	3,584	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		03/15/2013	PAID ON PRINCIPAL		614,575	614,575	606,124	609,592	0	4,982	0	4,982	0	614,575	0	0	0	6,474	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		03/15/2013	PAID ON PRINCIPAL		215,225	215,225	210,786	213,412	0	1,812	0	1,812	0	215,225	0	0	0	1,508	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		03/15/2013	PAID ON PRINCIPAL		103,167	103,167	106,649	103,899	0	(732)	0	(732)	0	103,167	0	0	0	899	11/15/2017	1
31393P MY 7	FHR 2600 LA CMO 5.000		03/15/2013	PAID ON PRINCIPAL		344,346	344,346	362,424	349,773	0	(5,427)	0	(5,427)	0	344,346	0	0	0	2,862	11/15/2017	1
31406G 5S 4	FN (10/1 ARM #810057 4.955		01/25/2013	PAID ON PRINCIPAL		411,092	411,092	414,882	411,819	0	(727)	0	(727)	0	411,092	0	0	0	1,706	03/01/2035	1
31406G 5S 4	FN (10/1 ARM #810057 4.982		03/25/2013	PAID ON PRINCIPAL		302,387	302,387	305,175	302,922	0	(534)	0	(534)	0	302,387	0	0	0	2,513	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.072		01/25/2013	PAID ON PRINCIPAL		1,052	1,052	1,061	1,055	0	(3)	0	(3)	0	1,052	0	0	0	4	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.077		02/25/2013	PAID ON PRINCIPAL		151,920	151,920	153,249	152,410	0	(490)	0	(490)	0	151,920	0	0	0	1,285	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.089		03/25/2013	PAID ON PRINCIPAL		173,559	173,559	175,078	174,119	0	(560)	0	(560)	0	173,559	0	0	0	2,204	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.983		03/25/2013	PAID ON PRINCIPAL		307,740	307,740	302,355	304,110	0	3,631	0	3,631	0	307,740	0	0	0	1,284	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.571		03/25/2013	PAID ON PRINCIPAL		323,155	323,155	323,341	322,211	0	944	0	944	0	323,155	0	0	0	3,738	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.627		02/25/2013	PAID ON PRINCIPAL		16,585	16,585	16,595	16,537	0	48	0	48	0	16,585	0	0	0	96	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.728		02/25/2013	PAID ON PRINCIPAL		11,364	11,364	11,399	11,348	0	16	0	16	0	11,364	0	0	0	67	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.797		03/25/2013	PAID ON PRINCIPAL		185,335	185,335	185,914	185,076	0	259	0	259	0	185,335	0	0	0	2,191	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.958		03/25/2013	PAID ON PRINCIPAL		174,892	174,892	175,162	174,858	0	35	0	35	0	174,892	0	0	0	1,484	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.959		01/25/2013	PAID ON PRINCIPAL		9,352	9,352	9,367	9,350	0	2	0	2	0	9,352	0	0	0	39	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.924		01/25/2013	PAID ON PRINCIPAL		248,975	248,975	246,718	247,217	0	1,758	0	1,758	0	248,975	0	0	0	1,024	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.939		03/25/2013	PAID ON PRINCIPAL		343,930	343,930	340,813	341,501	0	2,428	0	2,428	0	343,930	0	0	0	2,849	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.707		02/25/2013	PAID ON PRINCIPAL		497,226	497,226	489,395	492,704	0	4,522	0	4,522	0	497,226	0	0	0	3,917	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.708		03/25/2013	PAID ON PRINCIPAL		7,355	7,355	7,239	7,288	0	67	0	67	0	7,355	0	0	0	87	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.726		01/25/2013	PAID ON PRINCIPAL		7,691	7,691	7,570	7,621	0	70	0	70	0	7,691	0	0	0	30	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.379		03/25/2013	PAID ON PRINCIPAL		416,384	416,384	414,497	413,908	0	2,476	0	2,476	0	416,384	0	0	0	1,393	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.390		03/25/2013	PAID ON PRINCIPAL		6,821	6,821	6,788	6,802	0	19	0	19	0	6,821	0	0	0	47	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.765		02/25/2013	PAID ON PRINCIPAL		13,586	13,586	13,519	13,547	0	38	0	38	0	13,586	0	0	0	47	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.603		03/25/2013	PAID ON PRINCIPAL		257,185	257,185	256,019	255,885	0	1,299	0	1,299	0	257,185	0	0	0	1,647	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.797		03/25/2013	PAID ON PRINCIPAL		19,833	19,833	19,695	19,724	0	109	0	109	0	19,833	0	0	0	92	07/25/2035	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31407F ML 1	FN (3/1 ARM) #829363 2.726		03/25/2013	PAID ON PRINCIPAL		227,984	227,984	226,968	226,505	0	1,479	0	1,479	0	227,984	0	0	0	1,051	10/01/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.728		01/25/2013	PAID ON PRINCIPAL		6,885	6,885	6,854	6,840	0	45	0	45	0	6,885	0	0	0	16	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		03/25/2013	PAID ON PRINCIPAL		76,289	76,289	75,764	75,627	0	662	0	662	0	76,289	0	0	0	429	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.475		03/25/2013	PAID ON PRINCIPAL		5,774	5,774	5,723	5,712	0	62	0	62	0	5,774	0	0	0	24	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.394		03/25/2013	PAID ON PRINCIPAL		22,424	22,424	22,403	22,068	0	356	0	356	0	22,424	0	0	0	90	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2013	PAID ON PRINCIPAL		52,902	52,902	54,712	54,094	0	(1,193)	0	(1,193)	0	52,902	0	0	0	841	12/25/2041	1
3138AE LY 7	FNMA PASS TH #A1242 3.500		03/25/2013	PAID ON PRINCIPAL		351,583	351,583	350,566	350,630	0	952	0	952	0	351,583	0	0	0	1,841	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686 7.500		03/25/2013	PAID ON PRINCIPAL		88	88	88	88	0	0	0	0	0	88	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857 7.500		03/25/2013	PAID ON PRINCIPAL		114	114	114	114	0	0	0	0	0	114	0	0	0	1	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		03/25/2013	PAID ON PRINCIPAL		60	60	60	60	0	0	0	0	0	60	0	0	0	1	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		03/25/2013	PAID ON PRINCIPAL		38	38	38	38	0	0	0	0	0	38	0	0	0	0	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		03/25/2013	PAID ON PRINCIPAL		60	60	60	60	0	0	0	0	0	60	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		03/25/2013	PAID ON PRINCIPAL		63	63	63	63	0	0	0	0	0	63	0	0	0	1	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		03/25/2013	PAID ON PRINCIPAL		205	205	205	205	0	1	0	1	0	205	0	0	0	3	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911 7.500		03/25/2013	PAID ON PRINCIPAL		217	217	217	217	0	0	0	0	0	217	0	0	0	3	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		03/25/2013	PAID ON PRINCIPAL		126	126	126	126	0	0	0	0	0	126	0	0	0	2	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308 7.500		03/25/2013	PAID ON PRINCIPAL		39	39	41	44	0	(6)	0	(6)	0	39	0	0	0	1	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272 6.000		03/25/2013	PAID ON PRINCIPAL		57,212	57,212	56,685	56,802	0	410	0	410	0	57,212	0	0	0	623	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		03/25/2013	PAID ON PRINCIPAL		3,125	3,125	3,081	3,093	0	31	0	31	0	3,125	0	0	0	39	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436 7.500		03/25/2013	PAID ON PRINCIPAL		133	133	139	152	0	(19)	0	(19)	0	133	0	0	0	2	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196 6.000		03/25/2013	PAID ON PRINCIPAL		4,844	4,844	5,052	4,963	0	(119)	0	(119)	0	4,844	0	0	0	47	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235 6.000		03/25/2013	PAID ON PRINCIPAL		5,098	5,098	5,317	5,228	0	(129)	0	(129)	0	5,098	0	0	0	48	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		03/25/2013	PAID ON PRINCIPAL		13,416	13,416	13,992	13,778	0	(362)	0	(362)	0	13,416	0	0	0	137	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342 6.000		03/25/2013	PAID ON PRINCIPAL		641	641	668	659	0	(18)	0	(18)	0	641	0	0	0	6	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		03/25/2013	PAID ON PRINCIPAL		120,812	120,812	120,586	120,539	0	273	0	273	0	120,812	0	0	0	1,049	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		03/25/2013	PAID ON PRINCIPAL		697,972	697,972	701,571	698,882	0	(910)	0	(910)	0	697,972	0	0	0	5,809	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		03/25/2013	PAID ON PRINCIPAL		79,030	79,030	78,894	78,841	0	189	0	189	0	79,030	0	0	0	649	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		03/25/2013	PAID ON PRINCIPAL		73,538	73,538	73,698	73,479	0	59	0	59	0	73,538	0	0	0	536	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954 4.500		03/25/2013	PAID ON PRINCIPAL		548,602	548,602	532,230	539,788	0	8,814	0	8,814	0	548,602	0	0	0	4,228	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983 5.500		03/25/2013	PAID ON PRINCIPAL		6,152	6,152	6,141	6,138	0	14	0	14	0	6,152	0	0	0	57	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569 6.500		03/25/2013	PAID ON PRINCIPAL		649	649	608	620	0	28	0	28	0	649	0	0	0	6	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317 10.500		03/25/2013	PAID ON PRINCIPAL		1,467	1,467	1,588	1,504	0	(37)	0	(37)	0	1,467	0	0	0	26	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319 11.500		03/25/2013	PAID ON PRINCIPAL		716	716	788	745	0	(29)	0	(29)	0	716	0	0	0	14	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635 6.500		03/25/2013	PAID ON PRINCIPAL		754	754	706	721	0	33	0	33	0	754	0	0	0	8	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372 6.500		03/25/2013	PAID ON PRINCIPAL		225	225	211	216	0	9	0	9	0	225	0	0	0	3	11/25/2025	1
31375Q XL 3	FNMA PASS TH #341883 7.000		03/25/2013	PAID ON PRINCIPAL		171	171	167	168	0	3	0	3	0	171	0	0	0	2	04/25/2026	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31375S J3 5	FNMA PASS TH #343282 7.000		03/25/2013	PAID ON PRINCIPAL		153	153	149	150	0	3	0	3	0	153	0	0	0	2	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457 5.500		03/25/2013	PAID ON PRINCIPAL		2,209,444	2,209,444	2,205,307	2,204,139	0	5,305	0	5,305	0	2,209,444	0	0	0	19,630	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540 6.500		03/25/2013	PAID ON PRINCIPAL		267	267	267	267	0	(0)	0	(0)	0	267	0	0	0	3	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454 6.000		03/25/2013	PAID ON PRINCIPAL		4,360	4,360	4,547	4,399	0	(40)	0	(40)	0	4,360	0	0	0	43	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249 5.500		03/25/2013	PAID ON PRINCIPAL		92	92	84	87	0	5	0	5	0	92	0	0	0	1	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		03/25/2013	PAID ON PRINCIPAL		2,536	2,536	2,645	2,605	0	(70)	0	(70)	0	2,536	0	0	0	25	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828 6.000		03/25/2013	PAID ON PRINCIPAL		2,176	2,176	2,269	2,194	0	(18)	0	(18)	0	2,176	0	0	0	21	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899 5.500		03/25/2013	PAID ON PRINCIPAL		4,155	4,155	4,262	4,218	0	(63)	0	(63)	0	4,155	0	0	0	38	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281 6.000		03/25/2013	PAID ON PRINCIPAL		35,851	35,851	36,803	37,054	0	(1,204)	0	(1,204)	0	35,851	0	0	0	353	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592 5.500		03/25/2013	PAID ON PRINCIPAL		96,705	96,705	96,523	96,489	0	216	0	216	0	96,705	0	0	0	868	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276 6.000		03/25/2013	PAID ON PRINCIPAL		1,955	1,955	2,039	2,000	0	(45)	0	(45)	0	1,955	0	0	0	21	03/25/2016	1
31386T QH 1	FNMA PASS TH #572956 6.000		03/25/2013	PAID ON PRINCIPAL		183	183	191	189	0	(6)	0	(6)	0	183	0	0	0	2	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499 6.500		03/25/2013	PAID ON PRINCIPAL		3,972	3,972	3,929	3,923	0	49	0	49	0	3,972	0	0	0	42	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780 6.000		03/25/2013	PAID ON PRINCIPAL		1,243	1,243	1,297	1,275	0	(32)	0	(32)	0	1,243	0	0	0	12	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704 6.000		03/25/2013	PAID ON PRINCIPAL		357	357	373	368	0	(11)	0	(11)	0	357	0	0	0	4	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142 6.000		03/25/2013	PAID ON PRINCIPAL		83	83	87	86	0	(3)	0	(3)	0	83	0	0	0	1	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251 6.000		03/25/2013	PAID ON PRINCIPAL		602	602	627	618	0	(16)	0	(16)	0	602	0	0	0	6	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724 6.000		03/25/2013	PAID ON PRINCIPAL		1,333	1,333	1,390	1,361	0	(28)	0	(28)	0	1,333	0	0	0	13	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466 5.500		03/25/2013	PAID ON PRINCIPAL		63,753	63,753	63,056	63,285	0	468	0	468	0	63,753	0	0	0	652	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032 6.000		03/25/2013	PAID ON PRINCIPAL		128	128	134	131	0	(3)	0	(3)	0	128	0	0	0	1	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219 6.000		03/25/2013	PAID ON PRINCIPAL		4,270	4,270	4,453	4,409	0	(139)	0	(139)	0	4,270	0	0	0	28	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725 6.000		03/25/2013	PAID ON PRINCIPAL		7,912	7,912	8,252	8,146	0	(234)	0	(234)	0	7,912	0	0	0	65	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		03/25/2013	PAID ON PRINCIPAL		108,001	108,001	107,545	107,633	0	368	0	368	0	108,001	0	0	0	713	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		03/25/2013	PAID ON PRINCIPAL		379,405	379,405	389,779	383,502	0	(4,097)	0	(4,097)	0	379,405	0	0	0	2,912	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		03/25/2013	PAID ON PRINCIPAL		81,454	81,454	80,977	81,116	0	338	0	338	0	81,454	0	0	0	563	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		03/25/2013	PAID ON PRINCIPAL		113,506	113,506	113,293	113,248	0	257	0	257	0	113,506	0	0	0	1,104	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		03/25/2013	PAID ON PRINCIPAL		124,054	124,054	123,821	123,825	0	228	0	228	0	124,054	0	0	0	1,138	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		03/25/2013	PAID ON PRINCIPAL		142,967	142,967	142,698	142,646	0	320	0	320	0	142,967	0	0	0	1,289	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		03/25/2013	PAID ON PRINCIPAL		307,662	307,662	307,085	306,918	0	744	0	744	0	307,662	0	0	0	3,527	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		03/25/2013	PAID ON PRINCIPAL		65,480	65,480	65,357	65,353	0	127	0	127	0	65,480	0	0	0	643	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		03/25/2013	PAID ON PRINCIPAL		265,969	265,969	255,538	259,467	0	6,502	0	6,502	0	265,969	0	0	0	2,157	07/25/2034	1
31402H VV 0	FNMA PASS TH #729728 5.500		03/25/2013	PAID ON PRINCIPAL		249,568	249,568	249,100	248,969	0	600	0	600	0	249,568	0	0	0	1,676	07/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		03/25/2013	PAID ON PRINCIPAL		76,267	76,267	76,124	76,093	0	174	0	174	0	76,267	0	0	0	706	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		03/25/2013	PAID ON PRINCIPAL		71,695	71,695	69,364	70,700	0	994	0	994	0	71,695	0	0	0	487	09/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		03/25/2013	PAID ON PRINCIPAL		13,414	13,414	13,388	13,385	0	28	0	28	0	13,414	0	0	0	64	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		03/25/2013	PAID ON PRINCIPAL		1,107,613	1,107,613	1,105,529	1,104,970	0	2,643	0	2,643	0	1,107,613	0	0	0	10,628	10/25/2033	1

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402W 3P 1	FNMA PASS TH #740706 4.500		03/25/2013	PAID ON PRINCIPAL		131,238	131,238	130,469	130,726	0	513	0	513	0	131,238	0	0	0	764	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		03/25/2013	PAID ON PRINCIPAL		13,517	13,517	13,438	13,462	0	56	0	56	0	13,517	0	0	0	123	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		03/25/2013	PAID ON PRINCIPAL		166,914	166,914	165,936	166,228	0	686	0	686	0	166,914	0	0	0	1,272	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		03/25/2013	PAID ON PRINCIPAL		30,738	30,738	30,805	30,720	0	18	0	18	0	30,738	0	0	0	231	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		03/25/2013	PAID ON PRINCIPAL		56,785	56,785	56,452	56,549	0	235	0	235	0	56,785	0	0	0	330	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		03/25/2013	PAID ON PRINCIPAL		1,622,376	1,622,376	1,519,963	1,560,708	0	61,668	0	61,668	0	1,622,376	0	0	0	11,369	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		03/25/2013	PAID ON PRINCIPAL		104,915	104,915	104,300	104,486	0	429	0	429	0	104,915	0	0	0	637	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		03/25/2013	PAID ON PRINCIPAL		54,794	54,794	54,914	54,758	0	37	0	37	0	54,794	0	0	0	434	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		03/25/2013	PAID ON PRINCIPAL		22,610	22,610	22,596	22,572	0	38	0	38	0	22,610	0	0	0	203	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		03/25/2013	PAID ON PRINCIPAL		242,307	242,307	232,652	236,207	0	6,100	0	6,100	0	242,307	0	0	0	1,941	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		03/25/2013	PAID ON PRINCIPAL		325,742	325,742	322,786	323,566	0	2,177	0	2,177	0	325,742	0	0	0	2,972	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		03/25/2013	PAID ON PRINCIPAL		2,938,113	2,938,113	2,835,530	2,861,968	0	76,145	0	76,145	0	2,938,113	0	0	0	22,349	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		03/25/2013	PAID ON PRINCIPAL		334,258	334,258	314,464	318,927	0	15,331	0	15,331	0	334,258	0	0	0	2,702	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		03/25/2013	PAID ON PRINCIPAL		22,723	22,723	23,333	23,396	0	(673)	0	(673)	0	22,723	0	0	0	271	04/25/2024	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		03/25/2013	PAID ON PRINCIPAL		678,772	678,772	642,713	666,650	0	12,123	0	12,123	0	678,772	0	0	0	5,184	11/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		03/25/2013	PAID ON PRINCIPAL		1,458,929	1,458,929	1,361,819	1,429,209	0	29,720	0	29,720	0	1,458,929	0	0	0	11,493	02/25/2024	1
31397M QL 4	FNR 2008-75 DA CMO 4.500		03/25/2013	PAID ON PRINCIPAL		983,805	983,805	1,026,232	984,771	0	(966)	0	(966)	0	983,805	0	0	0	5,582	03/25/2021	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2013	PAID ON PRINCIPAL		292,850	292,850	284,705	285,228	0	7,622	0	7,622	0	292,850	0	0	0	2,382	05/25/2043	1
64988P KV 7	NEW YORK MTG AGY REV H 5.500		01/17/2013	PAID ON PRINCIPAL		795,000	795,000	797,433	795,000	0	0	0	0	0	795,000	0	0	0	1,699	04/01/2031	1FE
676907 MM 7	OHIO HSG FIN AGY MTG R 4.400		03/01/2013	MATURED		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	8,800	03/01/2013	1FE
676907 MP 0	OHIO HSG FIN AGY MTG R 4.500		03/01/2013	PAID ON PRINCIPAL		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	6,525	03/01/2014	1FE
676907 MR 6	OHIO HSG FIN AGY MTG R 4.550		03/01/2013	PAID ON PRINCIPAL		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	6,484	03/01/2015	1FE
676907 MT 2	OHIO HSG FIN AGY MTG R 4.625		03/01/2013	PAID ON PRINCIPAL		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	6,359	03/01/2016	1FE
3138NJ AA 6	FN FN0000 3.584		03/25/2013	PAID ON PRINCIPAL		20,481	20,481	19,719	19,823	0	658	0	658	0	20,481	0	0	0	130	09/25/2020	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					108,097,818	108,648,674	109,670,485	106,869,940	0	211,313	0	211,313	0	107,081,254	0	1,016,564	1,016,564	1,714,722	XXX	XXX
Bonds - Industrial and Miscellaneous																					
009163 AA 4	AIR PRODUCTS & CHEMICA 4.150		02/01/2013	MATURED		1,000,000	1,000,000	998,220	999,907	0	93	0	93	0	1,000,000	0	0	0	20,750	02/01/2013	1FE
02916P AB 9	AMERICAN RAILCAR 7.500		03/01/2013	REDEEMED		2,071,000	2,071,000	2,100,509	2,071,458	0	(500)	0	(500)	0	2,070,958	0	42	42	77,663	03/01/2014	4FE
03070Q AN 1	AMERISTAR CASINOS 7.500		03/19/2013	VARIOUS		3,267,500	3,000,000	3,160,000	3,147,048	0	(4,927)	0	(4,927)	0	3,142,121	0	125,379	125,379	96,458	04/15/2021	4FE
035229 CP 6	ANHEUSER BUSCH CO 4.375	R.	01/15/2013	MATURED		3,000,000	3,000,000	2,991,120	2,999,856	0	144	0	144	0	3,000,000	0	0	0	65,625	01/15/2013	1FE
03674P AC 7	ANTERO RESOURCES FINAN 9.375		01/29/2013	KEYBANC CAPITAL MARK		631,063	575,000	626,563	617,449	0	(1,412)	0	(1,412)	0	616,036	0	15,026	15,026	8,984	12/01/2017	4FE
00209T AA 3	AT&T BROADBAND 8.375		03/15/2013	MATURED		5,000,000	5,000,000	6,003,530	5,031,574	0	(31,574)	0	(31,574)	0	5,000,000	0	0	0	209,375	03/15/2013	2FE
575800 AE 7	BECO 2005-1 A4 4.400		03/15/2013	REDEEMED		826,172	826,172	825,959	826,073	0	53	0	53	0	826,125	0	47	47	18,176	03/15/2015	1FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2013	PAID ON PRINCIPAL		194,821	194,821	194,821	194,821	0	0	0	0	0	194,821	0	0	0	4,705	01/15/2023	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		01/15/2013	PAID ON PRINCIPAL		197,636	197,636	197,636	197,636	0	0	0	0	0	197,636	0	0	0	5,652	01/15/2024	1FE
111621 AG 3	BROCADE COMMUNICATIONS 6.625		02/21/2013	REDEEMED		1,348,235	1,305,000	1,347,413	1,336,163	0	(1,366)	0	(1,366)	0	1,334,798	0	13,437	13,437	51,874	01/15/2018	3FE

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
115637	AJ	9		02/25/2013	REDEEMED		1,040,410	1,000,000	996,340	999,103	0	123	0	123	0	999,226	0	41,184	41,184	28,333	02/01/2014	1FE
14987B	AA	1		01/10/2013	REDEEMED		679,902	641,000	646,761	643,651	0	(106)	0	(106)	0	643,545	0	36,357	36,357	9,522	05/01/2017	2FE
15089Q	AB	0		01/28/2013	CANTOR FITZGERALD		1,751,200	1,592,000	1,576,080	1,578,186	0	162	0	162	0	1,578,348	0	172,852	172,852	31,055	10/15/2018	3FE
15189X	AC	2		03/15/2013	MATURED		5,000,000	5,000,000	4,993,633	4,998,990	0	1,010	0	1,010	0	5,000,000	0	0	0	142,500	03/15/2013	1FE
16675H	AL	6		01/09/2013	PAID ON PRINCIPAL		181,625	181,625	195,225	184,133	0	(2,508)	0	(2,508)	0	181,625	0	0	0	6,654	01/01/2014	1FE
17453B	AP	6		01/15/2013	MATURED		2,203,000	2,203,000	2,087,634	2,201,680	0	1,320	0	1,320	0	2,203,000	0	0	0	68,844	01/15/2013	3FE
189054	AQ	2		03/01/2013	MATURED		1,178,000	1,178,000	1,275,703	1,183,392	0	(5,392)	0	(5,392)	0	1,178,000	0	0	0	29,450	03/01/2013	2FE
12546*	AF	3		03/12/2013	PAID ON PRINCIPAL		284,023	284,023	284,023	284,023	0	0	0	0	0	284,023	0	0	0	1,376	07/25/2014	3
209111	EA	7		02/01/2013	MATURED		2,000,000	2,000,000	2,056,920	2,000,476	0	(476)	0	(476)	0	2,000,000	0	0	0	48,750	02/01/2013	1FE
21036P	AJ	7		02/20/2013	REDEEMED		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,779	03/01/2023	3FE
22818T	AB	8		02/02/2013	REDEEMED		1,491,710	1,410,000	1,414,235	1,405,991	0	(298)	0	(298)	0	1,405,693	0	86,016	86,016	22,996	05/15/2017	3FE
228227	AZ	7		01/23/2013	REDEEMED		1,489,313	1,410,000	1,274,866	1,353,569	0	1,564	0	1,564	0	1,355,133	0	134,179	134,179	66,270	01/15/2015	4FE
126650	BP	4		03/10/2013	PAID ON PRINCIPAL		15,938	15,938	15,938	15,938	0	0	0	0	0	15,938	0	0	0	161	12/10/2028	2FE
126650	BQ	2		03/10/2013	PAID ON PRINCIPAL		11,579	11,579	13,345	13,225	0	(1,646)	0	(1,646)	0	11,579	0	0	0	134	01/10/2030	2FE
126650	AL	4		01/10/2013	MATURED		504,979	504,979	509,271	505,004	0	(25)	0	(25)	0	504,979	0	0	0	2,574	01/10/2013	2FE
126650	BS	8		03/10/2013	PAID ON PRINCIPAL		28,663	28,663	28,663	28,663	0	0	0	0	0	28,663	0	0	0	359	01/10/2032	2FE
126650	BV	1		03/10/2013	PAID ON PRINCIPAL		33,342	33,342	33,634	33,634	0	(291)	0	(291)	0	33,342	0	0	0	317	01/10/2033	2FE
126650	BY	5		03/10/2013	PAID ON PRINCIPAL		29,447	29,447	29,447	29,447	0	0	0	0	0	29,447	0	0	0	291	01/10/2034	2FE
23918K	AL	2		01/11/2013	WELLS FARGO SECURITIE		2,484,000	2,300,000	2,300,750	2,300,551	0	(9)	0	(9)	0	2,300,543	0	183,457	183,457	30,547	11/01/2018	4FE
23918K	D*	6		03/28/2013	PAID ON PRINCIPAL		12,500	12,500	12,597	12,541	25	(66)	0	(41)	0	12,500	0	0	0	136	10/20/2016	3
24522P	A*	4		03/28/2013	PAID ON PRINCIPAL		23,969	23,969	24,053	23,957	82	(70)	0	12	0	23,969	0	0	0	253	03/08/2018	4FE
28140J	AC	4		02/08/2013	OPPENHEIMER AND CO		2,930,000	2,930,000	2,228,800	2,358,650	329,399	17,522	0	346,922	0	2,705,572	0	224,429	224,429	51,275	06/01/2014	5FE
29335*	AA	3		03/01/2013	REDEEMED		30	30	30	30	0	0	0	0	0	30	0	0	0	701	03/01/2019	1
29334*	AA	4		03/01/2013	MATURED		125,750	125,750	125,750	125,750	0	0	0	0	0	125,750	0	0	0	7,678	03/01/2013	1
302182	AD	2		03/29/2013	REDEEMED		2,133,985	2,000,000	2,103,720	2,035,130	0	(5,911)	0	(5,911)	0	2,029,219	0	104,766	104,766	36,111	06/15/2014	2FE
341081	EN	3		02/01/2013	MATURED		5,685,000	5,685,000	5,774,060	5,685,546	0	(546)	0	(546)	0	5,685,000	0	0	0	137,861	02/01/2013	1FE
346091	BE	0		03/17/2013	REDEEMED		107,105	100,000	92,750	95,618	0	779	0	779	0	96,397	0	10,708	10,708	5,006	02/15/2014	4FE
35906A	AF	5		02/20/2013	BAS-MERRILL LYNCH		1,717,500	1,500,000	1,618,750	1,610,635	0	(3,444)	0	(3,444)	0	1,607,191	0	110,309	110,309	44,688	04/15/2017	3FE
404119	AP	4		02/06/2013	BARCLAYS CAPITAL INC		2,421,794	2,245,000	1,369,450	1,849,893	0	18,171	0	18,171	0	1,868,064	0	553,730	553,730	81,896	01/15/2015	4FE
404119	AR	0		02/21/2013	BARCLAYS CAPITAL INC		2,187,500	2,000,000	1,434,750	1,689,699	0	12,535	0	12,535	0	1,702,234	0	485,266	485,266	68,972	02/15/2016	4FE
404119	BD	0		03/08/2013	REDEEMED		10,494	10,000	9,450	9,521	0	18	0	18	0	9,540	0	954	954	557	02/15/2017	3FE
471109	AC	2		03/28/2013	TENDERED		6,285,734	6,005,000	6,158,525	6,081,476	0	(8,440)	0	(8,440)	0	6,073,037	0	212,697	212,697	196,163	05/01/2016	3FE
478115	AA	6		02/22/2013	REDEEMED		1,210,446	1,005,000	1,004,297	1,004,562	0	(61)	0	(61)	0	1,004,501	0	205,945	205,945	33,856	07/01/2019	1FE
485260	BH	5		03/29/2013	PAID ON PRINCIPAL		65,640	65,640	64,756	65,067	0	573	0	573	0	65,640	0	0	0	1,853	03/29/2021	1FE
50076Q	AU	0		02/20/2013	U S BANCORP		1,183,120	1,000,000	1,214,510	1,208,433	0	(4,060)	0	(4,060)	0	1,204,374	0	(21,254)	(21,254)	29,115	02/10/2020	2FE
538034	A*	0		03/28/2013	PAID ON PRINCIPAL		1,247	1,247	1,241	1,243	0	4	0	4	0	1,247	0	0	0	14	11/07/2016	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
570506 AN 5	MARKWEST ENERGY 6.500		02/11/2013	REDEEMED		934,005	877,000	875,246	875,460	0	.45	0	.45	0	875,505	0	58,500	58,500	27,869	08/15/2021	3FE
59018Y M4 0	MERRILL LYNCH 5.450		02/05/2013	MATURED		1,000,000	1,000,000	998,700	999,858	0	142	0	142	0	1,000,000	0	0	0	27,250	02/05/2013	1FE
552953 BE 0	MGM MIRAGE 13.000		01/22/2013	REDEEMED		627,106	570,000	424,650	486,170	0	4,765	0	4,765	0	490,934	0	136,172	136,172	13,791	11/15/2013	3FE
552953 BH 3	MGM MIRAGE 10.375		01/22/2013	REDEEMED		512,839	455,000	442,187	450,644	0	140	0	140	0	450,784	0	62,055	62,055	8,786	05/15/2014	3FE
66586G CA 3	NORTHERN TRUST CO 4.600		02/01/2013	MATURED		2,000,000	2,000,000	1,966,920	1,999,478	0	522	0	522	0	2,000,000	0	0	0	46,000	02/01/2013	1FE
68233L AD 1	ONCOR 2003-1 A4 5.420		02/15/2013	PAID ON PRINCIPAL		117,415	117,415	117,388	117,398	0	17	0	17	0	117,415	0	0	0	3,182	08/15/2017	1FE
7425A0 A5 9	PRINCIPAL LIFE GLOBAL 5.250		01/15/2013	MATURED		2,000,000	2,000,000	2,028,880	2,000,082	0	(82)	0	(82)	0	2,000,000	0	0	0	52,500	01/15/2013	1FE
751028 AF 8	RALCORP HOLDINGS 4.950		01/30/2013	EXCHANGED		2,170,800	2,000,000	2,022,840	2,018,218	0	(100)	0	(100)	0	2,018,118	0	152,682	152,682	45,650	08/15/2020	2FE
751028 AA 9	RALCORP HOLDINGS INC (7.290		01/30/2013	TENDERED		6,601,800	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	1,601,800	1,601,800	170,575	08/15/2018	2
812141 AP 4	SEALY MATTRESS (144A) 10.875		01/10/2013	REDEEMED		33,990	33,000	31,672	32,229	0	4	0	4	0	32,233	0	1,757	1,757	847	04/15/2016	3FE
82567D AF 1	SHURGARD STORAGE CENTE 5.875		02/15/2013	REDEEMED		3,013,959	3,000,000	3,028,560	3,000,503	0	(399)	0	(399)	0	3,000,104	0	13,856	13,856	73,438	03/15/2013	1FE
855030 AJ 1	STAPLES INC 9.750		01/22/2013	TENDERED		1,088,510	1,000,000	1,236,780	1,074,594	0	(4,130)	0	(4,130)	0	1,070,464	0	18,046	18,046	50,646	01/15/2014	2FE
858119 AH 3	STEEL DYNAMICS INC 6.750		03/26/2013	TENDERED		1,003,750	1,000,000	972,500	990,309	0	1,065	0	1,065	0	991,374	0	12,376	12,376	32,813	04/01/2015	3FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		03/01/2013	MATURED		12,535	12,535	12,535	12,535	0	0	0	0	0	12,535	0	0	0	376	03/01/2013	1FE
890027 A* 6	TOMKINS LLC TERM A-2 L 3.750		03/28/2013	PAID ON PRINCIPAL		53,443	53,443	53,376	53,410	0	33	0	33	0	53,443	0	0	0	498	09/29/2015	3FE
890027 A@ 4	TOMKINS LLC TERM B-2 L 3.750		03/28/2013	PAID ON PRINCIPAL		5,346	5,346	5,364	5,350	10	(14)	0	(4)	0	5,346	0	0	0	50	09/29/2016	3FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		01/02/2013	PAID ON PRINCIPAL		66,490	66,490	66,490	66,490	0	0	0	0	0	66,490	0	0	0	1,690	01/02/2029	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		01/02/2013	PAID ON PRINCIPAL		22,949	22,949	22,949	22,949	0	0	0	0	0	22,949	0	0	0	709	01/02/2031	1FE
911312 AG 1	UNITED PARCEL SERVICE 4.500		01/15/2013	MATURED		3,000,000	3,000,000	2,987,250	2,999,777	0	223	0	223	0	3,000,000	0	0	0	67,500	01/15/2013	1FE
95081Q AH 7	WESCO DISTRIBUTION 7.500		01/09/2013	REDEEMED		3,037,500	3,000,000	2,725,000	2,831,083	0	616	0	616	0	2,831,699	0	205,801	205,801	52,500	10/15/2017	4FE
96332H CA 5	WHIRLPOOL CORP 5.500		03/01/2013	MATURED		3,000,000	3,000,000	2,993,250	2,999,238	0	762	0	762	0	3,000,000	0	0	0	82,500	03/01/2013	2FE
97381W B* 4	WINDSTREAM CORP TLB2 3.090		01/23/2013	PAID ON PRINCIPAL		4,731,027	4,731,027	4,702,378	4,716,892	0	14,134	0	14,134	0	4,731,027	0	0	0	39,693	12/17/2015	2
136069 DF 5	CANADIAN IMPERIAL BANK 2.000	A.	02/04/2013	MATURED		5,000,000	5,000,000	4,998,800	4,999,888	0	112	0	112	0	5,000,000	0	0	0	50,000	02/04/2013	1FE
75968N AB 7	RENAISSANCERE 5.875	E.	02/15/2013	MATURED		2,300,000	2,300,000	2,295,262	2,299,562	0	438	0	438	0	2,300,000	0	0	0	67,563	02/15/2013	1FE
85771P AA 0	STATOILHYDRO (144A) 5.125	F.	01/28/2013	REDEEMED		2,120,960	2,000,000	2,062,540	2,011,218	0	(660)	0	(660)	0	2,010,559	0	110,401	110,401	25,056	04/30/2014	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		03/25/2013	PAID ON PRINCIPAL		194,827	194,827	189,956	186,929	0	7,897	0	7,897	0	194,827	0	0	0	1,512	06/25/2035	1FM
004375 CF 6	ACCR 2004-4 A2D .551		02/25/2013	PAID ON PRINCIPAL		214,357	214,357	182,606	186,275	0	28,083	0	28,083	0	214,357	0	0	0	202	01/26/2035	1FM
004375 CF 6	ACCR 2004-4 A2D .553		01/25/2013	PAID ON PRINCIPAL		311,635	311,635	265,474	270,808	0	40,827	0	40,827	0	311,635	0	0	0	145	01/26/2035	1FM
004375 CF 6	ACCR 2004-4 A2D .554		03/25/2013	PAID ON PRINCIPAL		310,977	310,977	264,914	270,237	0	40,741	0	40,741	0	310,977	0	0	0	427	01/26/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.185		03/25/2013	PAID ON PRINCIPAL		455,724	455,724	414,263	401,568	0	54,157	0	54,157	0	455,724	0	0	0	4,481	07/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.187		01/25/2013	PAID ON PRINCIPAL		211,991	211,991	192,704	186,799	0	25,192	0	25,192	0	211,991	0	0	0	917	07/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14 2.600		03/28/2013	PAID ON PRINCIPAL		434,659	434,659	424,064	425,002	0	9,657	0	9,657	0	434,659	0	0	0	2,830	12/28/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14 2.621		01/28/2013	PAID ON PRINCIPAL		485,373	485,373	473,542	474,589	0	10,784	0	10,784	0	485,373	0	0	0	1,065	12/28/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 2.965		03/25/2013	PAID ON PRINCIPAL		14,520	14,520	7,695	6,250	0	8,270	0	8,270	0	14,520	0	0	0	91	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.852		03/26/2013	PAID ON PRINCIPAL		107,343	107,343	101,842	101,710	0	5,633	0	5,633	0	107,343	0	0	0	609	07/26/2036	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.868		01/26/2013	PAID ON PRINCIPAL		235,429	235,429	223,363	223,074	0	12,355	0	12,355	0	235,429	0	0	0	569	07/26/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.092		03/25/2013	PAID ON PRINCIPAL		5,577	5,577	5,369	5,267	0	310	0	310	0	5,577	0	0	0	30	03/25/2033	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.128		01/25/2013	PAID ON PRINCIPAL		181	181	174	171	0	10	0	10	0	181	0	0	0	0	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		03/25/2013	PAID ON PRINCIPAL		12,943	12,943	12,560	12,512	0	432	0	432	0	12,943	0	0	0	70	05/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		01/25/2013	PAID ON PRINCIPAL		1,140	1,140	1,106	1,102	0	38	0	38	0	1,140	0	0	0	3	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		105,614	105,614	102,213	103,294	0	2,320	0	2,320	0	105,614	0	0	0	820	09/25/2018	1FM
05949A BA 7	BOAMS 2004-3 1A25 CMO 5.250		01/25/2013	PAID ON PRINCIPAL		163,402	163,402	163,402	163,125	0	276	0	276	0	163,402	0	0	0	715	04/25/2034	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.151		01/25/2013	PAID ON PRINCIPAL		104,941	104,941	105,256	99,225	0	5,715	0	5,715	0	104,941	0	0	0	451	07/25/2035	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.152		03/25/2013	PAID ON PRINCIPAL		353,649	353,649	354,711	334,388	0	19,260	0	19,260	0	353,649	0	0	0	3,055	07/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.125		01/25/2013	PAID ON PRINCIPAL		14,117	14,117	13,455	9,931	0	4,186	0	4,186	0	14,117	0	0	0	36	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.125		03/25/2013	PAID ON PRINCIPAL		34,670	34,670	33,045	24,390	0	10,280	0	10,280	0	34,670	0	0	0	220	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		03/25/2013	PAID ON PRINCIPAL		361,017	361,017	359,466	359,907	0	1,110	0	1,110	0	361,017	0	0	0	2,136	11/25/2020	2FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		210,395	210,395	210,625	210,261	0	134	0	134	0	210,395	0	0	0	2,387	07/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		386,244	386,244	383,568	383,967	(0)	2,277	0	2,277	0	386,244	0	0	0	3,488	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		97,726	97,726	90,396	87,302	0	10,424	0	10,424	0	97,726	0	0	0	991	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.089		03/25/2013	PAID ON PRINCIPAL		16,524	16,524	13,519	13,120	0	3,404	0	3,404	0	16,524	0	0	0	110	04/25/2034	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.184		01/25/2013	PAID ON PRINCIPAL		8,034	8,034	6,573	6,379	0	1,655	0	1,655	0	8,034	0	0	0	22	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.813		03/25/2013	VARIOUS		106,948	150,394	93,244	84,281	0	47,111	0	47,111	0	131,392	0	(24,444)	(24,444)	926	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.828		01/28/2013	VARIOUS		33,360	74,551	46,222	41,779	0	14,956	0	14,956	0	56,735	0	(23,375)	(23,375)	175	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.352		03/25/2013	VARIOUS		168,228	242,743	174,775	147,101	0	65,993	0	65,993	0	213,093	0	(44,865)	(44,865)	2,508	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.385		01/28/2013	VARIOUS		221,045	263,250	189,540	159,528	0	87,311	0	87,311	0	246,839	0	(25,795)	(25,795)	1,185	06/25/2047	1FM
161546 FW 1	CFAB 2003-4 1A6 4.429		03/25/2013	PAID ON PRINCIPAL		313,019	313,019	309,351	311,401	0	1,619	0	1,619	0	313,019	0	0	0	2,330	10/25/2014	1FM
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		02/25/2013	PAID ON PRINCIPAL		1,107,684	1,107,684	1,099,376	1,101,980	0	5,703	0	5,703	0	1,107,684	0	0	0	8,448	12/25/2018	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		126,943	126,943	125,807	125,960	0	983	0	983	0	126,943	0	0	0	1,317	11/25/2033	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.174		03/25/2013	VARIOUS		205,684	229,371	208,551	203,379	(0)	23,359	0	23,359	0	226,738	0	(21,054)	(21,054)	2,706	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.197		01/28/2013	VARIOUS		131,099	151,630	137,866	134,447	0	14,907	0	14,907	0	149,354	0	(18,256)	(18,256)	658	01/25/2036	1FM
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		100,537	100,537	98,118	99,474	0	1,063	0	1,063	0	100,537	0	0	0	723	11/25/2018	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		111,656	111,656	111,101	111,213	(0)	444	0	444	0	111,656	0	0	0	948	08/25/2035	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		252,322	252,322	225,828	221,066	0	31,256	0	31,256	0	252,322	0	0	0	2,097	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		151,071	151,071	138,230	139,191	0	11,880	0	11,880	0	151,071	0	0	0	1,386	06/25/2036	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		183,956	183,956	123,251	96,773	0	87,183	0	87,183	0	183,956	0	0	0	1,527	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		03/25/2013	PAID ON PRINCIPAL		18,307	18,307	12,672	8,604	0	9,703	0	9,703	0	18,307	0	0	0	181	11/25/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.688		03/25/2013	PAID ON PRINCIPAL		4,198	4,198	3,462	3,462	0	736	0	736	0	4,198	0	0	0	50	06/25/2032	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.690		01/25/2013	PAID ON PRINCIPAL		2,078	2,078	1,714	1,714	0	364	0	364	0	2,078	0	0	0	10	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		14,913	14,913	15,463	15,743	109	(939)	0	(830)	0	14,913	0	0	0	113	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		160,091	160,091	160,013	160,072	0	19	0	19	0	160,091	0	0	0	1,772	02/25/2020	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
225458 G2	8 CSFB 2005-7 3A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		130,118	130,118	111,902	112,567	0	17,551	0	17,551	0	130,118	0	0	0	910	08/25/2020	1FM
225458 G3	6 CSFB 2005-7 4A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		269,770	269,770	270,023	269,453	0	318	0	318	0	269,770	0	0	0	2,257	08/25/2020	1FM
126378 BB	3 CSMC 2007-1 5A3 CMO 6.000		03/25/2013	VARIOUS		378,512	486,988	396,467	395,343	0	71,220	0	71,220	0	466,563	0	(88,051)	(88,051)	5,237	02/25/2037	1FM
02149D AD	1 CWALT 2006-HY13 2A1 CM 5.333		03/25/2013	VARIOUS		1,107,987	1,227,482	1,060,593	985,625	0	217,505	0	217,505	0	1,203,130	0	(95,143)	(95,143)	12,153	01/25/2037	1FM
02149D AD	1 CWALT 2006-HY13 2A1 CM 5.390		01/28/2013	VARIOUS		240,792	352,336	304,433	282,914	0	45,257	0	45,257	0	328,170	0	(87,379)	(87,379)	1,610	01/25/2037	1FM
021460 AG	5 CWALT 2006-16CB A7 CMO 6.000		03/25/2013	VARIOUS		434,703	590,788	418,071	419,800	0	126,205	0	126,205	0	546,005	0	(111,302)	(111,302)	6,123	03/25/2036	1FM
12668B QA	4 CWALT 2006-4CB 2A6 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		177,560	177,560	145,999	142,916	0	34,644	0	34,644	0	177,560	0	0	0	1,873	04/25/2036	1FM
12669E EJ	1 CWHL 2003-15 2A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		433,637	433,637	434,949	432,279	0	1,358	0	1,358	0	433,637	0	0	0	3,501	06/25/2018	1FM
12669E HN	9 CWHL 2003-27 A1 CMO 2.981		03/25/2013	PAID ON PRINCIPAL		3,622	3,622	3,462	3,437	0	185	0	185	0	3,622	0	0	0	23	06/25/2033	1FM
12669E HN	9 CWHL 2003-27 A1 CMO 2.981		01/25/2013	PAID ON PRINCIPAL		5,538	5,538	5,294	5,256	0	282	0	282	0	5,538	0	0	0	14	06/25/2033	1FM
12669G V4	0 CWHL 2005-J2 3A5 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		426,827	426,827	424,847	403,130	0	23,698	0	23,698	0	426,827	0	0	0	3,881	07/25/2035	1FM
12669G 5U	1 CWHL 2005-17 1A8 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		237,235	237,235	207,951	200,889	0	36,346	0	36,346	0	237,235	0	0	0	1,986	09/25/2035	1FM
126694 PG	7 CWHL 2005-28 A2 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		42,717	42,717	42,470	39,432	0	3,285	0	3,285	0	42,717	0	0	0	401	09/25/2035	1FM
12543W AJ	7 CWHL 2006-18 2A7 CMO 6.000		03/25/2013	VARIOUS		105,217	138,032	123,539	114,871	0	17,851	0	17,851	0	132,721	0	(27,504)	(27,504)	1,273	12/25/2036	1FM
126694 W9	5 CWHL 2006-9 A8 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		276,250	276,250	238,140	238,140	0	38,110	0	38,110	0	276,250	0	0	0	2,903	03/25/2036	1FM
126671 RX	6 CWL 2002-S3 M1 4.800		03/25/2013	PAID ON PRINCIPAL		5,675	5,675	5,700	5,456	280	(60)	0	219	0	5,675	0	0	0	49	05/25/2032	1FM
126673 TD	4 CWL 2004-S1 A3 5.115		03/25/2013	PAID ON PRINCIPAL		245,689	245,689	223,577	229,318	0	16,371	0	16,371	0	245,689	0	0	0	2,240	02/25/2035	1FM
12668T AB	0 CWL 2007-BC1 2A1 .263		01/25/2013	PAID ON PRINCIPAL		503,139	503,139	462,888	480,316	0	22,823	0	22,823	0	503,139	0	0	0	113	05/25/2037	1FM
294751 DC	3 EQABS 2003-4 AF6 4.833		02/25/2013	PAID ON PRINCIPAL		65,328	65,328	65,328	65,205	0	123	0	123	0	65,328	0	0	0	526	10/25/2034	1FM
32029A AE	7 FFML 2006-FF18 A2D .411		02/25/2013	PAID ON PRINCIPAL		122,503	122,503	55,694	59,556	0	62,947	0	62,947	0	122,503	0	0	0	86	12/25/2037	1FM
32029A AE	7 FFML 2006-FF18 A2D .413		01/25/2013	PAID ON PRINCIPAL		125,440	125,440	57,029	60,984	0	64,456	0	64,456	0	125,440	0	0	0	44	12/25/2037	1FM
32029A AE	7 FFML 2006-FF18 A2D .414		03/25/2013	PAID ON PRINCIPAL		87,204	87,204	39,645	42,395	0	44,808	0	44,808	0	87,204	0	0	0	89	12/25/2037	1FM
32051D L3	4 FHASI 2003-8 2A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		438,738	438,738	429,414	434,116	0	4,621	0	4,621	0	438,738	0	0	0	3,364	09/25/2018	1FM
36185M EB	4 GMACM 2006-J1 A1 CMO 5.750		03/25/2013	PAID ON PRINCIPAL		295,339	295,339	213,013	123,020	0	172,319	0	172,319	0	295,339	0	0	0	2,756	04/25/2036	1FM
36186M AC	5 GMACM 2007-HE3 2A1 7.000		03/25/2013	PAID ON PRINCIPAL		304,474	304,474	261,089	236,420	0	68,054	0	68,054	0	304,474	0	0	0	3,902	09/25/2037	1FM
36228F YS	9 GSAMP 2003-SEA2 A1 (AM 4.421		03/25/2013	PAID ON PRINCIPAL		47,386	47,386	40,989	41,220	0	6,166	0	6,166	0	47,386	0	0	0	390	07/25/2033	1FM
36242D HQ	9 GSAMP 2004-AHL M1 1.176		02/25/2013	PAID ON PRINCIPAL		56,213	56,213	42,757	44,811	0	11,402	0	11,402	0	56,213	0	0	0	113	07/25/2034	1FM
36242D HQ	9 GSAMP 2004-AHL M1 1.178		01/25/2013	PAID ON PRINCIPAL		72,143	72,143	54,874	57,510	0	14,634	0	14,634	0	72,143	0	0	0	71	07/25/2034	1FM
36242D HQ	9 GSAMP 2004-AHL M1 1.179		03/25/2013	PAID ON PRINCIPAL		131,308	131,308	99,876	104,674	0	26,635	0	26,635	0	131,308	0	0	0	383	07/25/2034	1FM
36242D JW	4 GSMPS 2004-4 2A1 CMO 3.486		03/25/2013	PAID ON PRINCIPAL		19,848	19,848	19,203	18,873	0	975	0	975	0	19,848	0	0	0	135	06/25/2034	1FM
36242D JW	4 GSMPS 2004-4 2A1 CMO 3.489		01/25/2013	PAID ON PRINCIPAL		7,562	7,562	7,316	7,190	0	372	0	372	0	7,562	0	0	0	22	06/25/2034	1FM
362341 LS	6 GSMPS 2005-RP3 2A1 CMO 3.153		01/25/2013	PAID ON PRINCIPAL		34,062	34,062	32,189	31,847	0	2,215	0	2,215	0	34,062	0	0	0	89	09/25/2035	1FM
362341 LS	6 GSMPS 2005-RP3 2A1 CMO 3.159		03/25/2013	PAID ON PRINCIPAL		115,196	115,196	108,860	107,706	0	7,490	0	7,490	0	115,196	0	0	0	704	09/25/2035	1FM
36242D XY	4 GSR 2005-2F 1A1 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		253,064	253,064	249,268	243,993	0	9,072	0	9,072	0	253,064	0	0	0	2,520	03/25/2035	1FM
36242D 6C	2 GSR 2005-5F 2A8 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		1,873,123	1,873,123	1,792,930	1,836,114	0	37,009	0	37,009	0	1,873,123	0	0	0	15,466	06/25/2035	1FM
36297X AF	0 GSR 2006-5F 2A5 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		2,587,634	2,587,634	2,468,421	2,463,775	0	123,859	0	123,859	0	2,587,634	0	0	0	27,591	05/25/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		03/25/2013	VARIOUS		240,468	265,151	218,750	203,249	0	56,094	0	56,094	0	259,343	0	(18,875)	(18,875)	2,742	08/25/2037	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A) .367		03/26/2013	PAID ON PRINCIPAL		337,011	337,011	303,310	302,108	0	34,903	0	34,903	0	337,011	0	0	0	.263	11/26/2036	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A) .369		01/28/2013	PAID ON PRINCIPAL		140,069	140,069	126,062	125,563	0	14,506	0	14,506	0	140,069	0	0	0	.44	11/26/2036	1FM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO) 4.748		03/25/2013	PAID ON PRINCIPAL		603,398	603,398	616,975	611,268	2,128	(9,998)	0	(7,870)	0	603,398	0	0	0	5,373	02/25/2035	1FM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO) 4.751		01/25/2013	PAID ON PRINCIPAL		612,268	612,268	626,044	620,254	2,160	(10,145)	0	(7,985)	0	612,268	0	0	0	2,421	02/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.216		03/25/2013	PAID ON PRINCIPAL		207,222	207,222	202,147	195,486	0	11,736	0	11,736	0	207,222	0	0	0	2,305	11/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.227		01/25/2013	PAID ON PRINCIPAL		126,283	126,283	123,191	119,131	0	7,152	0	7,152	0	126,283	0	0	0	.550	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.308		03/25/2013	VARIOUS		57,671	76,803	54,592	53,839	(0)	17,249	0	17,249	0	71,088	0	(13,417)	(13,417)	.873	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.468		01/28/2013	VARIOUS		62,758	106,304	75,561	74,519	0	18,674	0	18,674	0	93,192	0	(30,434)	(30,434)	.490	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.913		03/25/2013	VARIOUS		73,670	102,945	86,908	64,117	0	27,817	0	27,817	0	91,934	0	(18,264)	(18,264)	.629	11/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.916		01/28/2013	VARIOUS		22,364	37,534	31,687	23,377	0	8,389	0	8,389	0	31,766	0	(9,402)	(9,402)	.91	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		2,305,873	2,305,873	2,149,035	2,128,094	0	177,779	0	177,779	0	2,305,873	0	0	0	22,107	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.255		01/25/2013	PAID ON PRINCIPAL		61,664	61,664	60,190	51,985	0	9,680	0	9,680	0	61,664	0	0	0	.271	04/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.256		03/25/2013	PAID ON PRINCIPAL		59,482	59,482	58,060	50,145	0	9,337	0	9,337	0	59,482	0	0	0	.637	04/25/2037	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		45,697	45,697	44,925	45,334	0	363	0	363	0	45,697	0	0	0	.342	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		45,904	45,904	45,517	45,726	0	178	0	178	0	45,904	0	0	0	.370	03/25/2018	1FM
59020U S3 0	MLMI 2005-HE2 A2C .571		02/25/2013	PAID ON PRINCIPAL		405,739	405,739	231,271	297,554	0	108,186	0	108,186	0	405,739	0	0	0	.396	09/25/2036	1FM
59020U S3 0	MLMI 2005-HE2 A2C .573		01/25/2013	PAID ON PRINCIPAL		86,238	86,238	49,156	63,244	0	22,994	0	22,994	0	86,238	0	0	0	.42	09/25/2036	1FM
59020U S3 0	MLMI 2005-HE2 A2C .574		03/25/2013	PAID ON PRINCIPAL		26,656	26,656	15,194	19,549	0	7,108	0	7,108	0	26,656	0	0	0	.38	09/25/2036	1FM
61758M AA 5	MSRR 2009-R2 1A1A (CMO) 6.000		03/26/2013	PAID ON PRINCIPAL		225,961	225,961	227,515	224,955	0	1,006	0	1,006	0	225,961	0	0	0	2,018	04/26/2036	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		03/25/2013	PAID ON PRINCIPAL		182,758	182,758	154,316	131,860	0	50,898	0	50,898	0	182,758	0	0	0	1,259	01/25/2037	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.253		03/18/2013	PAID ON PRINCIPAL		492,973	492,973	499,270	491,908	0	1,065	0	1,065	0	492,973	0	0	0	4,859	05/26/2035	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.319		01/18/2013	PAID ON PRINCIPAL		130,476	130,476	132,143	130,194	0	282	0	282	0	130,476	0	0	0	.578	05/26/2035	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.872		03/18/2013	PAID ON PRINCIPAL		452,293	452,293	470,667	470,000	0	(17,707)	0	(17,707)	0	452,293	0	0	0	4,524	12/18/2037	4FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.909		01/18/2013	PAID ON PRINCIPAL		611,267	611,267	636,100	635,197	0	(23,930)	0	(23,930)	0	611,267	0	0	0	3,054	12/18/2037	4FM
73316P EL 0	POPLR 2005-B M1 .681		02/25/2013	PAID ON PRINCIPAL		136,615	136,615	128,631	132,913	0	3,702	0	3,702	0	136,615	0	0	0	.159	08/25/2035	1FM
73316P EL 0	POPLR 2005-B M1 .683		01/25/2013	PAID ON PRINCIPAL		227,069	227,069	213,799	220,916	0	6,153	0	6,153	0	227,069	0	0	0	.131	08/25/2035	1FM
73316P EL 0	POPLR 2005-B M1 .684		03/25/2013	PAID ON PRINCIPAL		116,242	116,242	109,449	113,092	0	3,150	0	3,150	0	116,242	0	0	0	.197	08/25/2035	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		164,644	164,644	164,141	164,346	0	298	0	298	0	164,644	0	0	0	1,185	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		03/25/2013	PAID ON PRINCIPAL		117,115	117,115	117,234	117,172	0	(57)	0	(57)	0	117,115	0	0	0	1,005	10/25/2020	1FM
760985 WR 8	RAMP 2003-RZ3 M1 4.620		03/25/2013	PAID ON PRINCIPAL		48,265	48,265	48,244	31,923	16,214	127	0	16,342	0	48,265	0	0	0	.352	06/25/2033	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .471		02/25/2013	PAID ON PRINCIPAL		102,514	102,514	85,086	99,456	0	3,058	0	3,058	0	102,514	0	0	0	.83	10/25/2035	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .473		01/25/2013	PAID ON PRINCIPAL		113,493	113,493	94,199	110,108	0	3,385	0	3,385	0	113,493	0	0	0	.45	10/25/2035	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .474		03/25/2013	PAID ON PRINCIPAL		112,313	112,313	93,220	108,964	0	3,350	0	3,350	0	112,313	0	0	0	.132	10/25/2035	1FM
75406V AC 7	RASC 2006-KS5 A3 .361		02/25/2013	PAID ON PRINCIPAL		185,232	185,232	129,662	143,469	0	41,763	0	41,763	0	185,232	0	0	0	.115	07/25/2036	1FM
75406V AC 7	RASC 2006-KS5 A3 .363		01/25/2013	PAID ON PRINCIPAL		173,851	173,851	121,696	134,654	0	39,197	0	39,197	0	173,851	0	0	0	.54	07/25/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
75406V AC 7	RASC 2006-KS5 A3 .364		03/25/2013	PAID ON PRINCIPAL		151,255	151,255	105,879	117,152	0	34,103	0	34,103	0	151,255	0	0	0	137	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		414,694	414,694	394,996	400,449	0	14,244	0	14,244	0	414,694	0	0	0	2,896	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2013	VARIOUS		69,365	75,874	67,641	66,386	0	8,680	0	8,680	0	75,066	0	(5,701)	(5,701)	653	07/25/2036	2FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		385,731	385,731	365,842	330,576	0	55,155	0	55,155	0	385,731	0	0	0	3,608	01/25/2037	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .941		02/25/2013	PAID ON PRINCIPAL		60,526	60,526	57,197	59,285	0	1,241	0	1,241	0	60,526	0	0	0	97	01/25/2035	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .943		01/25/2013	PAID ON PRINCIPAL		9,381	9,381	8,865	9,188	0	192	0	192	0	9,381	0	0	0	7	01/25/2035	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .944		03/25/2013	PAID ON PRINCIPAL		56,327	56,327	53,229	55,172	0	1,155	0	1,155	0	56,327	0	0	0	132	01/25/2035	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		03/25/2013	PAID ON PRINCIPAL		2,529,774	2,529,774	2,534,517	2,533,049	(0)	(3,275)	0	(3,275)	0	2,529,774	0	0	0	16,220	09/25/2041	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		03/25/2013	PAID ON PRINCIPAL		1,625,301	1,625,301	1,666,715	1,650,668	10,466	(35,834)	0	(25,368)	0	1,625,301	0	0	0	9,034	03/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		03/25/2013	PAID ON PRINCIPAL		1,125,558	1,125,558	1,157,214	1,156,032	0	(30,474)	0	(30,474)	0	1,125,558	0	0	0	7,293	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		03/25/2013	PAID ON PRINCIPAL		707,292	707,292	738,568	737,853	0	(30,561)	0	(30,561)	0	707,292	0	0	0	4,938	09/25/2042	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		72,226	72,226	73,163	72,681	0	(455)	0	(455)	0	72,226	0	0	0	508	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.444		01/25/2013	PAID ON PRINCIPAL		676	676	615	612	0	64	0	64	0	676	0	0	0	1	01/25/2033	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.494		03/25/2013	PAID ON PRINCIPAL		1,028	1,028	936	930	0	97	0	97	0	1,028	0	0	0	6	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.210		03/25/2013	PAID ON PRINCIPAL		501	501	458	458	0	43	0	43	0	501	0	0	0	2	03/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.210		01/25/2013	PAID ON PRINCIPAL		143	143	131	131	0	12	0	12	0	143	0	0	0	0	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		262,013	262,013	255,708	258,698	0	3,315	0	3,315	0	262,013	0	0	0	1,845	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		38,277	38,277	38,391	38,258	(1)	19	0	19	0	38,277	0	0	0	315	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		49,929	49,929	49,024	49,499	0	429	0	429	0	49,929	0	0	0	390	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		137,619	137,619	138,479	137,784	0	(165)	0	(165)	0	137,619	0	0	0	1,024	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.756		03/25/2013	VARIOUS		15,649	18,161	11,192	7,917	0	8,810	0	8,810	0	16,727	0	(1,077)	(1,077)	104	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.758		01/28/2013	VARIOUS		13,932	18,729	11,542	8,164	0	7,850	0	7,850	0	16,014	0	(2,081)	(2,081)	43	10/25/2036	1FM
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		138,370	138,370	136,771	137,573	0	798	0	798	0	138,370	0	0	0	1,140	10/25/2018	1FM
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		72,566	72,566	72,168	72,260	0	306	0	306	0	72,566	0	0	0	516	12/25/2018	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		03/25/2013	PAID ON PRINCIPAL		44,681	44,681	43,770	44,000	0	681	0	681	0	44,681	0	0	0	375	12/25/2033	1FM
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		826,397	826,397	807,169	812,630	(0)	13,767	0	13,767	0	826,397	0	0	0	7,272	12/25/2020	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		171,181	171,181	167,731	167,876	0	3,305	0	3,305	0	171,181	0	0	0	1,455	09/25/2020	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		03/25/2013	PAID ON PRINCIPAL		1,182,147	1,182,147	1,113,675	1,104,290	(0)	77,858	0	77,858	0	1,182,147	0	0	0	11,279	05/25/2036	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		1,138,041	1,138,041	1,086,049	1,082,685	0	55,356	0	55,356	0	1,138,041	0	0	0	11,631	07/25/2036	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		03/25/2013	VARIOUS		169,372	190,577	175,391	168,655	0	19,479	0	19,479	0	188,134	0	(18,762)	(18,762)	1,686	04/25/2037	2FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.054		01/20/2013	PAID ON PRINCIPAL		2,730	2,730	2,143	1,721	0	1,009	0	1,009	0	2,730	0	0	0	7	10/20/2035	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.054		03/20/2013	PAID ON PRINCIPAL		130,401	130,401	102,365	82,222	(0)	48,178	0	48,178	0	130,401	0	0	0	883	10/20/2035	1FM
05947U LY 2	BACM 2003-2 A4 5.061		03/11/2013	PAID ON PRINCIPAL		1,190,814	1,190,814	1,196,780	1,189,657	0	1,157	0	1,157	0	1,190,814	0	0	0	12,063	03/11/2041	1FM
126175 AB 4	COMM 2003-LB1A A2 4.084		03/10/2013	PAID ON PRINCIPAL		693,068	693,068	696,533	692,562	0	505	0	505	0	693,068	0	0	0	6,024	06/10/2038	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		03/10/2013	PAID ON PRINCIPAL		49,454	49,454	49,947	49,857	0	(403)	0	(403)	0	49,454	0	0	0	311	01/10/2021	1FM
36828Q DN 3	GEPMC 2004-C1 A3 4.596		03/11/2013	PAID ON PRINCIPAL		94,635	94,635	95,105	94,586	0	49	0	49	0	94,635	0	0	0	750	11/10/2038	1FM

QE05.15

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
361849 F4 9	GMACC 2004-C2 A3 5.134		03/10/2013	PAID ON PRINCIPAL		142,760	142,760	149,184	145,109	0	(2,349)	0	(2,349)	0	142,760	0	0	0	1,336	08/10/2038	1FM
46625M TX 7	JPMCC 2003-C1 A2 4.985		01/12/2013	PAID ON PRINCIPAL		241,502	241,502	242,696	241,312	0	190	0	190	0	241,502	0	0	0	1,003	01/12/2037	1FM
46625M A6 6	JPMCC 2003-LN1 A2 4.920		03/15/2013	PAID ON PRINCIPAL		645,901	645,901	649,120	645,034	0	866	0	866	0	645,901	0	0	0	7,945	10/15/2037	1FM
46625Y DD 2	JPMCC 2004-CBX A5 4.654		03/12/2013	PAID ON PRINCIPAL		135,783	135,783	138,414	136,479	0	(696)	0	(696)	0	135,783	0	0	0	1,089	01/12/2037	1FM
52108H PN 8	LBUBS 2003-C1 A4 4.394		01/17/2013	PAID ON PRINCIPAL		128,825	128,825	129,466	128,794	0	31	0	31	0	128,825	0	0	0	472	03/15/2032	1FM
52108H XL 3	LBUBS 2003-C8 A3 4.830		03/15/2013	PAID ON PRINCIPAL		998,266	998,266	1,003,214	997,934	0	331	0	331	0	998,266	0	0	0	12,003	11/15/2027	1FM
52108H XM 1	LBUBS 2003-C8 A4 5.124		03/15/2013	PAID ON PRINCIPAL		1,209,376	1,209,376	1,215,386	1,209,285	0	91	0	91	0	1,209,376	0	0	0	15,492	11/15/2032	1FM
03064C AD 2	AMCAR 2010-1 B 3.720		03/15/2013	PAID ON PRINCIPAL		1,309,858	1,309,858	1,323,366	1,318,678	0	(8,220)	0	(8,220)	0	1,309,858	0	0	0	8,106	11/15/2014	1FE
03063P AC 6	AMCAR 2010-3 A3 1.140		03/08/2013	PAID ON PRINCIPAL		339,945	339,945	340,582	340,582	0	(637)	0	(637)	0	339,945	0	0	0	323	04/08/2015	1FE
03064M AC 2	AMCAR 2011-1 A3 1.390		03/08/2013	PAID ON PRINCIPAL		485,745	485,745	487,555	487,555	0	(1,810)	0	(1,810)	0	485,745	0	0	0	563	09/08/2015	1FE
03064Y AA 0	AMCAR 2013-1 A1 .240		02/08/2013	PAID ON PRINCIPAL		672,570	672,570	672,570	672,570	0	0	0	0	0	672,570	0	0	0	67	02/10/2014	1FE
03064Y AA 0	AMCAR 2013-1 A1 .240		02/12/2013	TRAVELERS MMLP		9,327,430	9,327,430	9,327,430	9,327,430	0	0	0	0	0	9,327,430	0	0	0	1,181	02/10/2014	1FE
06052F AD 2	BAAT 2009-2A A4 (144A) 3.030		03/15/2013	PAID ON PRINCIPAL		1,614,376	1,614,376	1,632,285	1,619,054	0	(4,678)	0	(4,678)	0	1,614,376	0	0	0	8,899	10/15/2016	1FE
14313L AA 4	CARMX 2013-1 A1 .200		02/21/2013	TRAVELERS MMLP		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	389	02/17/2014	1
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		03/15/2013	PAID ON PRINCIPAL		193,238	193,238	197,827	197,069	0	(3,832)	0	(3,832)	0	193,238	0	0	0	1,923	07/15/2037	5AM
34530B AH 6	FORDO 2013-A A1 (144A) .200		03/15/2013	PAID ON PRINCIPAL		3,349,054	3,349,054	3,349,054	3,349,054	0	0	0	0	0	3,349,054	0	0	0	316	03/17/2014	1
34530B AH 6	FORDO 2013-A A1 (144A) .200		03/19/2013	TRAVELERS MMLP		11,650,946	11,650,946	11,650,946	11,650,946	0	0	0	0	0	11,650,946	0	0	0	1,359	03/17/2014	1
393505 F5 6	GT 1998-4 A6 6.530		03/01/2013	PAID ON PRINCIPAL		56,726	56,726	58,463	57,804	0	(1,079)	0	(1,079)	0	56,726	0	0	0	644	04/01/2030	4AM
43812B AH 6	HAROT 2010-1 A4 1.980		03/21/2013	PAID ON PRINCIPAL		4,238,178	4,238,178	4,256,058	4,255,912	0	(17,735)	0	(17,735)	0	4,238,178	0	0	0	13,828	05/23/2016	1FE
43812K AC 7	HAROT 2010-2 A3 1.340		03/18/2013	PAID ON PRINCIPAL		3,609,662	3,609,662	3,625,575	3,616,230	0	(6,568)	0	(6,568)	0	3,609,662	0	0	0	7,963	03/18/2014	1FE
43812K AC 7	HAROT 2010-2 A3 1.340		03/25/2013	TRAVELERS MMLP		2,272,915	2,270,872	2,280,883	2,275,004	0	(1,803)	0	(1,803)	0	2,273,201	0	(285)	(285)	8,199	03/18/2014	1FE
43811A AB 2	HAROT 2011-3 A2 .670		03/21/2013	PAID ON PRINCIPAL		3,303,887	3,303,887	3,306,726	3,305,271	0	(1,384)	0	(1,384)	0	3,303,887	0	0	0	3,651	04/21/2014	1FE
43814C AA 7	HAROT 2013-1 A1 .200		02/21/2013	PAID ON PRINCIPAL		1,524,354	1,524,354	1,524,354	1,524,354	0	0	0	0	0	1,524,354	0	0	0	246	01/21/2014	1
43814C AA 7	HAROT 2013-1 A1 .200		03/18/2013	TRAVELERS MMLP		10,475,646	10,475,646	10,475,646	10,475,646	0	(16)	0	(16)	0	10,475,630	0	16	16	3,143	01/21/2014	1
44890J AA 7	HART 2013-A A1 .200		02/15/2013	PAID ON PRINCIPAL		1,367,429	1,367,429	1,367,429	1,367,429	0	0	0	0	0	1,367,429	0	0	0	122	02/18/2014	1
44890J AA 7	HART 2013-A A1 .200		02/21/2013	TRAVELERS MMLP		4,632,571	4,632,571	4,632,571	4,632,571	0	0	0	0	0	4,632,571	0	0	0	566	02/18/2014	1
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2013	VARIOUS		48,840	52,154	47,690	43,884	0	7,854	0	7,854	0	51,737	0	(2,897)	(2,897)	565	07/15/2028	6FE
654748 AA 0	NAROT 2013-A A1 .200		01/18/2013	TRAVELERS MMLP		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	111	01/15/2014	1
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450		03/10/2013	PAID ON PRINCIPAL		544,054	544,054	543,984	543,862	0	191	0	191	0	544,054	0	0	0	2,260	12/10/2033	1FE
674135 CP 1	OAK 1997-C B1 7.450		01/22/2013	WRITTEN OFF		1	13,532	7,646	7,624	0	1,503	0	1,503	0	9,126	0	(9,125)	(9,125)	84	11/15/2027	6FE
68619A BJ 5	ORGN 2005-A A3 4.970		03/15/2013	PAID ON PRINCIPAL		127,660	127,660	103,866	121,572	0	6,088	0	6,088	0	127,660	0	0	0	1,090	10/15/2021	1FE
68619A BR 7	ORGN 2005-B A3 5.605		02/15/2013	PAID ON PRINCIPAL		78,718	78,718	78,324	78,436	0	281	0	281	0	78,718	0	0	0	735	05/15/2022	1FE
80282F AE 7	SDART 2010-A A3 (144A) 1.830		03/15/2013	PAID ON PRINCIPAL		7,401,476	7,401,476	7,453,228	7,450,269	0	(48,793)	0	(48,793)	0	7,401,476	0	0	0	22,593	11/17/2014	1FE
80282T AB 3	SDART 2011-3 A2 1.110		03/15/2013	PAID ON PRINCIPAL		2,940,644	2,940,644	2,946,366	2,942,751	0	(2,107)	0	(2,107)	0	2,940,644	0	0	0	5,475	08/15/2014	1FE
80282W AB 6	SDART 2012-3 A2 .830		03/15/2013	PAID ON PRINCIPAL		600,882	600,882	602,008	601,992	0	(1,110)	0	(1,110)	0	600,882	0	0	0	847	04/15/2015	1FE
80283F AA 4	SDART 2013-1 A1 .260		01/18/2013	TRAVELERS MMLP		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	65	01/15/2014	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	Forfeiture	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
80283D AA 9	SDART 2013-2 A1 .260		03/18/2013	TRAVELERS MMLP		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	361	03/17/2014	1
92867M AA 8	VALET 2013-1 A1 .200		03/20/2013	PAID ON PRINCIPAL		1,132,341	1,132,341	1,132,341	1,132,341	0	0	0	0	0	1,132,341	0	0	0	132	03/20/2014	1
92867M AA 8	VALET 2013-1 A1 .200		03/27/2013	TRAVELERS MMLP		8,867,659	8,867,659	8,867,659	8,867,659	0	0	0	0	0	8,867,659	0	0	0	1,379	03/20/2014	1
3899999.	Total - Bonds - Industrial & Miscellaneous					271,541,279	267,943,672	264,813,686	263,972,708	360,873	2,836,196	0	3,197,068	0	267,169,777	0	4,371,502	4,371,502	3,153,934	XXX	XXX
8399997.	Total - Bonds - Part 4					610,284,941	607,238,190	611,123,279	601,516,574	360,873	3,019,428	0	3,380,300	0	604,896,875	0	5,388,066	5,388,066	7,592,959	XXX	XXX
8399999.	Total - Bonds					610,284,941	607,238,190	611,123,279	601,516,574	360,873	3,019,428	0	3,380,300	0	604,896,875	0	5,388,066	5,388,066	7,592,959	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
341099 87 7	FLORIDA POWER CORP 4.75%		03/08/2013	ISSUE CALLED at 102.000		5,000,000	510,000	100.00	325,750	470,000	(144,250)	0	(144,250)	0	325,750	0	184,250	184,250	7,323	XXX	P2UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					510,000	XXX	325,750	470,000	(144,250)	0	0	(144,250)	0	325,750	0	184,250	184,250	7,323	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					510,000	XXX	325,750	470,000	(144,250)	0	0	(144,250)	0	325,750	0	184,250	184,250	7,323	XXX	XXX
8999999.	Total - Preferred Stocks					510,000	XXX	325,750	470,000	(144,250)	0	0	(144,250)	0	325,750	0	184,250	184,250	7,323	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
04963C 20 9	ATRICURE INC		01/02/2013	CITIGROUP GLOBAL MARKETS		2,156,000	15,329	XXX	14,876	14,876	0	0	0	14,876	0	452	452	0	XXX	L	
43739Q 10 0	HOMEAWAY INC		01/02/2013	CITIGROUP GLOBAL MARKETS		3,201,000	70,004	XXX	68,373	70,422	(2,049)	0	(2,049)	0	68,373	0	1,631	1,631	0	XXX	L
45321L 10 0	IMPERVA INC		01/07/2013	CITIGROUP GLOBAL MARKETS		7,044,000	227,582	XXX	215,712	222,097	(6,386)	0	(6,386)	0	215,712	0	11,871	11,871	0	XXX	L
45672H 10 4	INFOBLOX INC		02/21/2013	CITIGROUP GLOBAL MARKETS		2,954,000	57,513	XXX	56,953	0	0	0	0	56,953	0	560	560	0	XXX	L	
698354 10 7	PANDORA MEDIA INC		01/02/2013	CITIGROUP GLOBAL MARKETS		23,574,000	220,545	XXX	195,358	216,409	(21,052)	0	(21,052)	0	195,358	0	25,188	25,188	0	XXX	L
87612G 10 1	TARGA RESOURCES CORP		03/18/2013	CITIGROUP GLOBAL MARKETS		3,360,000	208,707	XXX	214,267	0	0	0	0	214,267	0	(5,560)	(5,560)	0	XXX	L	
993903 AS 2	QSC AG (5944318) (F)	D..	02/14/2013	CITIGROUP GLOBAL MARKETS		300,364,000	920,080	XXX	833,970	833,970	2,629	0	2,629	(2,629)	833,970	12,408	73,701	86,109	0	XXX	L
G0229R 10 8	ALTERRA CAPITAL HOLDINGS LTD	F..	03/25/2013	CITIGROUP GLOBAL MARKETS		608,342,000	18,838,130	XXX	9,125,130	17,149,161	(8,024,031)	0	(8,024,031)	0	9,125,130	0	9,713,000	9,713,000	43,028	XXX	L
G8248F 10 4	SMURFIT KAPPA GROUP PLC (B1RR828) (F)	D..	01/09/2013	CITIGROUP GLOBAL MARKETS		33,224,000	407,869	XXX	394,220	394,220	1,324	0	1,324	(1,324)	394,220	(2,544)	16,192	13,648	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					20,965,759	XXX	11,118,859	18,901,155	(8,049,565)	0	0	(8,049,565)	(3,953)	11,118,859	9,864	9,837,035	9,846,899	43,028	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
99C001 05 6	GULF UNDERWRITING LTD	F..	03/14/2013	KENMARE HOLDINGS LTD		1,000	(100,000)	XXX	0	0	0	0	0	0	0	0	(100,000)	(100,000)	0	XXX	K
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					(100,000)	XXX	0	0	0	0	0	0	0	0	0	(100,000)	(100,000)	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					20,865,759	XXX	11,118,859	18,901,155	(8,049,565)	0	0	(8,049,565)	(3,953)	11,118,859	9,864	9,737,035	9,746,899	43,028	XXX	XXX
9799999.	Total - Common Stocks					20,865,759	XXX	11,118,859	18,901,155	(8,049,565)	0	0	(8,049,565)	(3,953)	11,118,859	9,864	9,737,035	9,746,899	43,028	XXX	XXX
9899999.	Total - Preferred and Common Stocks					21,375,759	XXX	11,444,609	19,371,155	(8,193,815)	0	0	(8,193,815)	(3,953)	11,444,609	9,864	9,921,285	9,931,149	50,351	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					631,660,700	XXX	622,567,888	620,887,729	(7,832,942)	3,019,428	0	(4,813,515)	(3,953)	616,341,484	9,864	15,309,351	15,319,215	7,643,310	XXX	XXX

QE05.17

(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 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					
Short Futures																					
Hedging Other																					
TYM3.....	1,000	1,000,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	02/21/2013...	130.6568	131.9844	(1,327,540)	0	0	0	(1,327,540)	(1,327,540)	(1,100,000)	0001.....	1,000	
TYM3.....	2,000	2,000,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	02/25/2013...	131.0938	131.9844	(1,781,260)	0	0	0	(1,781,260)	(1,781,260)	(2,200,000)	0001.....	1,000	
TYM3.....	1,000	1,000,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	02/25/2013...	131.5469	131.9844	(437,500)	0	0	0	(437,500)	(437,500)	(1,100,000)	0001.....	1,000	
TYM3.....	1,000	1,000,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	02/26/2013...	131.6875	131.9844	(296,880)	0	0	0	(296,880)	(296,880)	(1,100,000)	0001.....	1,000	
TYM3.....	5,900	5,900,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	02/28/2013...	131.5938	131.9844	(2,304,717)	0	0	0	(2,304,717)	(2,304,717)	(6,490,000)	0001.....	1,000	
TYM3.....	1,000	1,000,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	03/15/2013...	130.8906	131.9844	(1,093,750)	0	0	0	(1,093,750)	(1,093,750)	(1,100,000)	0001.....	1,000	
13429999 Total-Short Futures-Hedging Other.....													0	0	0	(7,241,647)	(7,241,647)	(13,090,000)	XXX	XXX	
13899999 Total-Short Futures.....													0	0	0	(7,241,647)	(7,241,647)	(13,090,000)	XXX	XXX	
14099999 Total-Hedging Other.....													0	0	0	(7,241,647)	(7,241,647)	(13,090,000)	XXX	XXX	
14499999 TOTAL.....													0	0	0	(7,241,647)	(7,241,647)	(13,090,000)	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
Brokers			
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		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	....XXX.....	....XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....(7,241,647)	.....0	.....(13,090,000)	.....(13,090,000)
0999999. Totals.....			.....0	.....0	.....0	.....0	.....0	.....(7,241,647)	.....0	.....(13,090,000)	.....(13,090,000)

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
U.S. Government - Issuer Obligations						
	REPO - CITI A TREASURY.....		1.....	23,952,209	23,952,209	04/01/2013....
	REPO - MERRILL A TREASURY.....		1.....	2,521,107	2,521,107	04/01/2013....
	REPO - ROYAL A TREASURY.....		1.....	23,952,209	23,952,209	04/01/2013....
0199999	U.S. Government - Issuer Obligations.....			50,425,525	50,425,525	...XXX.....
0599999	Total - U.S. Government.....			50,425,525	50,425,525	...XXX.....
6199999	Total - Issuer Obligations.....			50,425,525	50,425,525	...XXX.....
6599999	Subtotal - Bonds.....			50,425,525	50,425,525	...XXX.....
9999999	Totals.....			50,425,525	50,425,525	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(118,406,116) Book/Adjusted Carrying Value \$.....(118,406,116)
- Average balance for the year to date: Fair Value \$.....75,812,347 Book/Adjusted Carrying Value \$.....75,812,347
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....50,425,525 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

THE TRAVELERS INDEMNITY COMPANY SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Charlotte,NC.....	0.250	(4)	0	1,808,013	2,982,652	2,071,227	XXX..
Bank of America, N.A.....	Hartford,CT.....	0.000	0	0	(2,659,774)	(41,125,406)	(16,680,225)	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	0.000	0	0	2,000,000	2,000,000	2,000,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	0.000	0	0	513	(53,262)	0	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	0.000	0	0	15,384,882	14,458,764	13,569,320	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(8,602,131)	(9,460,149)	(9,823,735)	XXX..
Bank of New York.....	New York,NY.....	0.000	0	0	11,399	227,789	355,119	XXX..
Bank of New York Mellon.....	New York,NY.....	0.000	0	0	(367,668)	(728,204)	(340,937)	XXX..
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(604,292,299)	(574,475,438)	(555,589,796)	XXX..
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	5,707,324	7,974,347	6,578,228	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	0.000	0	0	25,000	25,000	25,000	XXX..
HSBC.....	Miami,FL.....	0.000	0	0	806,957	915,391	599,308	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	5,595,182	(24,378,796)	30,080,434	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(8,165,783)	(7,064,660)	(7,564,618)	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	21,074	20,874	20,874	XXX..
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	58,942	363,297	170,468	XXX..
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	54,870	128,739	267,382	XXX..
US Bank Corp.....	St. Paul,MN.....	0.000	0	0	26,540	48,396	29,814	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	3,898,673	4,181,275	4,815,743	XXX..
0199999. Total Open Depositories.....	XXX.....	XXX.....	(4)	0	(587,691,416)	(622,962,519)	(528,419,521)	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	(4)	0	(587,691,416)	(622,962,519)	(528,419,521)	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	(4)	0	(587,691,416)	(622,962,519)	(528,419,521)	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
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NONE

QE13



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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		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	113	0	0	72,626
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(229)	0	0	79,049
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	1,497	0	0	438,970
11. Georgia.....GA	0	0	0	0	(1,763)	0	0	380,965
12. Hawaii.....HI	0	0	0	0	149	0	0	6,787
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	1,651	0	0	62,243
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	(1)	0	0	940
21. Maryland.....MD	0	0	0	0	(15)	0	0	13,508
22. Massachusetts.....MA	0	0	0	0	(157)	0	0	95,729
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(1,066)	0	0	153,539
25. Mississippi.....MS	0	0	0	0	0	0	1	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(198)	0	0	92,817
30. New Hampshire.....NH	0	0	0	0	(89)	0	0	7,096
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	(1,215)	0	0	132,480
33. New York.....NY	0	0	15,000	1	19,590	741,584	2	1,311,946
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(371)	0	0	61,168
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(249)	0	0	39,662
39. Pennsylvania.....PA	0	0	2,500	1	(17,500)	216,000	17	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(315)	0	0	36,577
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(345)	0	0	124,777
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(60)	0	0	23,483
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	17,500	2	(573)	957,584	20	3,134,361

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.

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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(1,155)	0	0	163,378
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	1,756	0	0	66,213
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(196)	0	0	112,365
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(45)	0	0	21,157
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	110	2	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	360	210	3	363,112

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	12	0	0	7,891
2. Alaska.....AK	0	0	0	0	(364)	0	0	10,349
3. Arizona.....AZ	0	0	0	0	(79)	0	0	11,171
4. Arkansas.....AR	0	0	0	0	(102)	0	0	39,539
5. California.....CA	0	0	0	0	(1,134)	0	0	222,742
6. Colorado.....CO	0	0	0	0	(229)	0	0	203,577
7. Connecticut.....CT	0	0	0	0	(1,296)	0	0	447,944
8. Delaware.....DE	0	0	0	0	201	0	0	13,116
9. District of Columbia.....DC	0	0	0	0	(135)	0	0	12,562
10. Florida.....FL	0	0	0	0	191	0	0	55,923
11. Georgia.....GA	0	0	0	0	(11,392)	0	0	2,462,059
12. Hawaii.....HI	0	0	0	0	34	0	0	1,530
13. Idaho.....ID	0	0	0	0	(119)	0	0	26,737
14. Illinois.....IL	0	0	0	0	(493)	0	0	344,307
15. Indiana.....IN	0	0	0	0	804	250,000	1	30,328
16. Iowa.....IA	0	0	0	0	(393)	0	0	55,086
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(162)	0	0	79,784
19. Louisiana.....LA	0	0	0	0	(569)	0	0	313,527
20. Maine.....ME	0	0	0	0	(11)	0	0	6,638
21. Maryland.....MD	0	0	0	0	(49)	0	0	44,220
22. Massachusetts.....MA	0	0	0	0	(526)	0	0	320,485
23. Michigan.....MI	0	0	0	0	(3,090)	0	0	353,691
24. Minnesota.....MN	0	0	0	0	(766)	0	0	110,273
25. Mississippi.....MS	0	0	0	0	98	0	0	24,992
26. Missouri.....MO	0	0	0	0	(581)	0	0	114,715
27. Montana.....MT	0	0	0	0	(123)	97,500	1	34,053
28. Nebraska.....NE	0	0	0	0	(240)	0	0	15,688
29. Nevada.....NV	0	0	0	0	(48)	0	0	22,522
30. New Hampshire.....NH	0	0	0	0	(370)	0	0	29,671
31. New Jersey.....NJ	0	0	0	0	581	0	0	218,999
32. New Mexico.....NM	0	0	0	0	(1,044)	0	0	113,766
33. New York.....NY	0	0	0	0	5,302	1	1	1,515,524
34. North Carolina.....NC	0	0	0	0	(339)	0	0	87,779
35. North Dakota.....ND	0	0	0	0	(279)	0	0	11,282
36. Ohio.....OH	0	0	0	0	(2,420)	0	0	398,740
37. Oklahoma.....OK	0	0	0	0	(297)	0	0	46,598
38. Oregon.....OR	0	0	0	0	(258)	0	0	41,115
39. Pennsylvania.....PA	0	0	0	0	(4,519)	0	0	417,699
40. Rhode Island.....RI	0	0	0	0	261	0	0	19,077
41. South Carolina.....SC	0	0	0	0	(219)	0	0	48,505
42. South Dakota.....SD	0	0	0	0	1,197	0	0	66,850
43. Tennessee.....TN	0	0	0	0	(901)	0	0	158,120
44. Texas.....TX	0	0	0	0	(276)	0	0	1,216,797
45. Utah.....UT	0	0	0	0	(432)	0	0	50,099
46. Vermont.....VT	0	0	0	0	(457)	0	0	79,342
47. Virginia.....VA	0	0	0	0	(50)	0	0	17,988
48. Washington.....WA	0	0	0	0	(2,480)	0	0	355,802
49. West Virginia.....WV	0	0	0	0	(576)	0	0	221,163
50. Wisconsin.....WI	0	0	0	0	(227)	0	0	89,415
51. Wyoming.....WY	0	0	0	0	(429)	0	0	16,549
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(28,791)	347,501	3	10,606,330

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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	1	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	2	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	3	0	0

DETAILS OF WRITE-INS

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.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....51,045
- 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