



QUARTERLY STATEMENT
AS OF JUNE 30, 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, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, Robert Carl Brody, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., and William Patrick Hannon.

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 of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell. Printed names and titles: Brian W. MacLean (President), Wendy C. Skjerven (Secretary), Douglas K. Russell (Controller).

Subscribed and sworn to before me this

23rd day of July, 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

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.....	12,987,903,052	0	12,987,903,052	12,741,194,903
2. Stocks:				
2.1 Preferred stocks.....	58,008,110	0	58,008,110	59,197,974
2.2 Common stocks.....	3,727,520,297	6,093,902	3,721,426,395	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).....	205,844,544	0	205,844,544	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 (\$.....(580,626,241)), cash equivalents (\$.....22,366,000) and short-term investments (\$.....471,866,740).....	(86,393,501)	0	(86,393,501)	(88,798,347)
6. Contract loans (including \$.....0 premium notes).....	2,468,186	2,468,186	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	785,667,383	227,311,767	558,355,616	578,433,439
9. Receivables for securities.....	2,960,984	0	2,960,984	0
10. Securities lending reinvested collateral assets.....	64,254,335	0	64,254,335	168,831,641
11. Aggregate write-ins for invested assets.....	(5,952,879)	0	(5,952,879)	(6,708,996)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,742,280,512	235,873,855	17,506,406,657	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.....	149,467,089	0	149,467,089	151,477,595
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	330,678,095	36,802,431	293,875,664	247,786,892
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,647,565 earned but unbilled premiums).....	998,013,315	8,455,761	989,557,555	930,841,322
15.3 Accrued retrospective premiums.....	21,849,682	1,020,804	20,828,879	26,602,856
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,284,389,219	0	1,284,389,219	1,588,885,818
16.2 Funds held by or deposited with reinsured companies.....	2,388,127	0	2,388,127	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.....	28,175,820	0	28,175,820	0
18.2 Net deferred tax asset.....	777,559,397	318,787,184	458,772,213	515,299,522
19. Guaranty funds receivable or on deposit.....	1,659,849	0	1,659,849	2,761,517
20. Electronic data processing equipment and software.....	55,443,174	0	55,443,174	52,944,950
21. Furniture and equipment, including health care delivery assets (\$.....0).....	190,184,301	190,184,301	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.....	1,216,676,488	833,265,835	383,410,653	366,297,524
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,798,765,069	1,624,390,169	21,174,374,900	21,295,148,223
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,798,765,069	1,624,390,169	21,174,374,900	21,295,148,223

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(5,952,879)	0	(5,952,879)	(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).....	(5,952,879)	0	(5,952,879)	(6,708,996)
2501. Equities and deposits in pools and associations.....	45,429,160	0	45,429,160	51,182,263
2502. Amounts receivable under high deductible policies.....	14,431,256	1,442,926	12,988,330	15,072,007
2503. State surcharges receivable.....	10,719,194	0	10,719,194	10,998,465
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,146,096,878	831,822,909	314,273,970	289,044,789
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,216,676,488	833,265,835	383,410,653	366,297,524

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....830,871,170).....	6,950,280,014	6,982,442,344
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,028,146,506	1,314,734,314
3. Loss adjustment expenses.....	1,501,174,834	1,518,428,857
4. Commissions payable, contingent commissions and other similar charges.....	94,667,856	132,581,223
5. Other expenses (excluding taxes, licenses and fees).....	96,211,428	125,962,643
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	84,272,243	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 \$.....7,605,178,286 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.....	2,079,277,090	2,026,293,189
10. Advance premium.....	82,942,412	70,141,709
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	13,214,316	12,101,591
12. Ceded reinsurance premiums payable (net of ceding commissions).....	85,330,822	108,347,236
13. Funds held by company under reinsurance treaties.....	117,177,165	125,361,105
14. Amounts withheld or retained by company for account of others.....	1,045,868,609	1,038,222,950
15. Remittances and items not allocated.....	233,574,690	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.....	61,246,727	0
20. Derivatives.....	0	0
21. Payable for securities.....	16,098,651	15,369,562
22. Payable for securities lending.....	64,254,335	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.....	59,339,818	53,049,806
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	13,761,442,359	14,175,862,147
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	13,761,442,359	14,175,862,147
29. Aggregate write-ins for special surplus funds.....	24,640,824	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).....	3,143,346,095	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).....	7,412,932,540	7,119,286,075
38. Totals (Page 2, Line 28, Col. 3).....	21,174,374,900	21,295,148,223

DETAILS OF WRITE-INS

2501. Escheat liability.....	84,285,472	79,793,800
2502. Retroactive reinsurance reserve assumed.....	525,911	527,277
2503. Undistributed salaries.....	284,845	12,320
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(25,756,410)	(27,283,591)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	59,339,818	53,049,806
2901. Special surplus from retroactive reinsurance.....	24,640,824	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).....	24,640,824	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

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 \$....805,995,612).....	789,497,780	773,149,046	1,570,941,194
1.2 Assumed..... (written \$....9,982,066,038).....	9,736,634,124	9,574,906,439	19,394,548,226
1.3 Ceded..... (written \$....8,473,325,104).....	8,268,425,230	8,114,825,040	16,446,067,299
1.4 Net..... (written \$....2,314,736,546).....	2,257,706,674	2,233,230,445	4,519,422,121
DEDUCTIONS:			
2. Losses incurred (current accident year \$....1,201,931,879):			
2.1 Direct.....	325,430,022	408,441,631	805,198,033
2.2 Assumed.....	5,338,817,750	5,249,814,417	11,556,267,808
2.3 Ceded.....	4,517,002,721	4,396,763,270	9,778,293,670
2.4 Net.....	1,147,245,051	1,261,492,777	2,583,172,171
3. Loss adjustment expenses incurred.....	260,704,573	254,354,227	505,308,943
4. Other underwriting expenses incurred.....	704,730,179	709,629,838	1,425,907,094
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,112,679,803	2,225,476,842	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).....	145,026,871	7,753,603	5,033,913
INVESTMENT INCOME			
9. Net investment income earned.....	273,247,498	303,131,003	769,265,221
10. Net realized capital gains (losses) less capital gains tax of \$....578,748.....	70,447,025	60,584	6,507,944
11. Net investment gain (loss) (Lines 9 + 10).....	343,694,523	303,191,587	775,773,164
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....14,425,817 amount charged off \$....19,650,671).....	(5,224,854)	(5,601,950)	(11,150,767)
13. Finance and service charges not included in premiums.....	9,487,428	10,796,272	20,515,539
14. Aggregate write-ins for miscellaneous income.....	53,219,886	19,626,797	29,263,380
15. Total other income (Lines 12 through 14).....	57,482,460	24,821,119	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).....	546,203,854	335,766,309	819,435,229
17. Dividends to policyholders.....	4,655,172	4,695,968	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).....	541,548,683	331,070,342	810,062,769
19. Federal and foreign income taxes incurred.....	56,532,289	31,453,378	132,558,863
20. Net income (Line 18 minus Line 19) (to Line 22).....	485,016,394	299,616,964	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).....	485,016,394	299,616,964	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 \$....(8,345,322).....	221,464,954	194,652,096	161,503,991
25. Change in net unrealized foreign exchange capital gain (loss).....	(473,447)	(325,026)	(312,645)
26. Change in net deferred income tax.....	(76,806,500)	(21,945,704)	1,704,319
27. Change in nonadmitted assets.....	21,702,723	(49,491,200)	(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.....	(356,000,000)	(329,000,000)	(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).....	293,646,465	86,333,964	144,019,876
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,412,932,540	7,061,600,163	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.....	51,101,343	12,058,236	18,020,324
1402. Change in COLI cash values.....	3,028,229	4,409,883	8,153,216
1403. Other assets tri-party/tax credit bond income.....	148,996	169,569	333,975
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,058,681)	2,989,109	2,755,865
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	53,219,886	19,626,797	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

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,200,857,540	1,971,354,468	4,642,269,222
2. Net investment income.....	306,243,502	337,647,651	839,569,989
3. Miscellaneous income.....	57,482,460	24,821,119	38,628,152
4. Total (Lines 1 through 3).....	2,564,583,502	2,333,823,239	5,520,467,363
5. Benefit and loss related payments.....	1,160,621,264	1,055,433,518	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.....	1,041,651,297	1,040,390,178	1,949,791,956
8. Dividends paid to policyholders.....	3,542,447	3,268,507	8,039,613
9. Federal and foreign income taxes paid (recovered) net of \$ 3,039,465 tax on capital gains (losses).....	117,161,382	112,332,467	150,822,784
10. Total (Lines 5 through 9).....	2,322,976,390	2,211,424,671	4,405,323,451
11. Net cash from operations (Line 4 minus Line 10).....	241,607,112	122,398,568	1,115,143,912
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,183,334,414	1,275,505,712	2,651,546,618
12.2 Stocks.....	40,667,138	4,440,492	9,946,430
12.3 Mortgage loans.....	0	885,314	31,960,706
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	52,799,924	58,928,446	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.....	148,525,944	29,865,438	9,086,569
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,425,327,420	1,369,625,403	2,822,197,584
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,459,539,173	1,178,297,886	2,551,440,480
13.2 Stocks.....	3,343,032	5,809,269	9,954,335
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	17,213,266	457,940	944,946
13.5 Other invested assets.....	79,876,653	101,642,106	155,901,365
13.6 Miscellaneous applications.....	2,960,984	11,502,862	121,645,562
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,562,933,108	1,297,710,063	2,839,886,687
14. Net increase (decrease) in contract loans and premium notes.....	1,488,477	352,249	(328,164)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(139,094,166)	71,563,091	(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.....	356,000,000	329,000,000	684,000,000
16.6 Other cash provided (applied).....	255,891,900	547,029,274	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).....	(100,108,100)	218,029,274	(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).....	2,404,846	411,990,932	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).....	(86,393,501)	(100,378,521)	(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.....	2,022,966	1,340,975	3,184,160
20.0003 Stock distributions from limited partnerships.....	1,854,734	5,809,269	9,954,335
20.0004 Exchange of stock due to merger.....	588,298	0	0

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 tables provide aggregated information on structured securities, classified on the basis for the recognized 2013 other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2013)			
Present value of cash flows is less than amortized cost	\$ 21,518,574	\$ 364,489	\$ 23,208,575
(OTTI recognized in the quarter ending June 30, 2013)			
Present value of cash flows is less than amortized cost	\$ 14,619,504	\$ 427,054	\$ 14,203,337

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	1,631,817	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	10,621,935	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
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

NOTES TO FINANCIAL STATEMENTS

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
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
161546FW1	1,567,622	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
16162WQJ1	3,813,942	3,794,985	18,957	3,794,985	4,106,582	Q2 - 2013
22540V6Q0	1,116,899	1,035,262	81,637	1,035,262	1,068,222	Q2 - 2013
225458FE3	1,325,084	1,321,543	3,541	1,321,543	1,327,810	Q2 - 2013
05949CEL6	5,364,387	5,287,504	76,883	5,287,504	5,587,495	Q2 - 2013
12668TAB0	2,999,192	2,753,156	246,036	2,753,156	2,113,228	Q2 - 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	\$11,941,054
2. 12 Months or Longer	\$ 2,241,463

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

1. Less than 12 Months	\$288,220,076
2. 12 Months or Longer	\$ 19,392,421

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.

NOTES TO FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

On June 24, 2013, the Company purchased \$351.3 million of securities from its affiliate, St. Paul Fire and Marine Insurance Company.

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

Through June 30, 2013, the Company paid dividends totaling \$356 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

(in thousands)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20	\$ 206,000	\$ -	\$ 206,000
June 24	150,000	-	150,000

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

Not applicable.

C. Wash Sales:

The Company does not engage in the practice of wash sales, however, in isolated cases in the course of the Company's asset management activities, a security may be sold and repurchased within thirty days of the sale when an opportunity to significantly enhance the Company's total return on the investment is present.

NOTES TO FINANCIAL STATEMENTS

During the quarter ended June 30, 2013, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

<u>Bonds</u>	<u>Number of Transactions</u>	<u>Book Value of Securities Sold</u>	<u>Cost of Securities Repurchased</u>	<u>Gain/(Loss)</u>
NAIC 3	1	\$ 250,000	\$ 2,052,500	\$ 9,375

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2013:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<u>Bonds</u>				
Industrial and miscellaneous	\$ -	\$ 235,537,877	\$ 22,727,918	\$ 258,265,795
<u>Preferred stock</u>				
Non-redeemable preferred stock	11,279,400	32,287,739	-	43,567,139
<u>Common stock</u>				
	6,284,782	20,710	-	6,305,492
<u>Total assets at fair value</u>	<u>\$ 17,564,182</u>	<u>\$ 267,846,326</u>	<u>\$ 22,727,918</u>	<u>\$ 308,138,426</u>

\$32,287,739 of non-redeemable preferred stock and \$20,710 of common stock transferred from level 1 to level 2 due to active market prices not being readily available.

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

<u>Description</u>	<u>Beginning Balance at 3/31/2013</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 6/30/2013</u>
<u>Bonds</u>	\$ 3,854,141	\$19,041,277	\$ -	\$ (2,579)	\$ (58,656)	\$ -	\$ -	\$ -	\$ (106,265)	\$ 22,727,918
<u>Total</u>	<u>\$ 3,854,141</u>	<u>\$19,041,277</u>	<u>\$ -</u>	<u>\$ (2,579)</u>	<u>\$ (58,656)</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (106,265)</u>	<u>\$ 22,727,918</u>

(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 and preferred stock were carried at fair value in accordance with NAIC guidelines. These securities were generally priced by the SVO or by a third party organization.

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

(5) Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

(At June 30, 2013)	Aggregate	Admitted				Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Practicable (Carrying Value)
Short term bonds	\$ 471,868,517	\$ 471,866,740	\$ 185,510,550	\$ 286,357,967	\$ -	\$ -
Cash Equivalents	22,366,000	22,366,000	-	22,366,000	-	-
Long term bonds	13,595,543,614	12,987,903,052	655,626,415	12,896,462,994	43,454,205	-
Preferred stock	61,511,779	58,008,110	13,470,600	48,041,179	-	-
Common stock	6,305,492	6,305,492	6,284,782	20,710	-	-

(At December 31, 2012)	Aggregate	Admitted				Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Practicable (Carrying Value)
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.

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 June 30, 2013, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$66,148,000, resulting from better than expected loss and DCC development primarily in the other liability – occurrence, special property, and homeowners lines, and from lower estimates for adjusting and other expenses.

The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 – 2010 and reflected more favorable legal and judicial environments than what the Company previously expected. This improvement was partially offset by unfavorable development in environmental reserves for “prior” accident years. The improvement in the special property line was driven by better than expected development for catastrophe and non-catastrophe claims in accident years 2010 – 2012. The improvement in the homeowners line was driven primarily by better than expected development for catastrophe and non-catastrophe claims in accident years 2011 and 2012. 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 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.

NOTES TO FINANCIAL STATEMENTS

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,489,148,555	\$3,721,214,805
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$301,149,986	\$344,407,549
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,790,298,541	\$4,065,622,354
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: \$.....64,254,335
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....64,254,335
 16.3 Total payable for securities lending reporting on the liability page: \$.....64,254,335

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
UBS	1 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 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A		

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	38,902,124	38,902,124	0	0	214,268	214,268
Total	XXX	XXX	0	0	38,902,124	38,902,124	0	0	214,268	214,268

5. Operating Percentages:

5.1 A&H loss percent (11.7)%
 5.2 A&H cost containment percent 29.3 %
 5.3 A&H expense percent excluding cost containment expenses 97.8 %

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)
All Other Insurers				
00000.....	AA-112082.....	INT'L INSURANCE CO OF HANNOVER LTD.....	GBR.....	NO.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	11,168,186	9,814,956	7,886,751	7,453,691	55,977,547	68,464,338
2. Alaska.....	AK.....L.....	1,077,897	800,145	321,051	385,261	3,559,031	3,574,042
3. Arizona.....	AZ.....L.....	21,586,336	19,231,761	20,805,022	14,116,239	74,603,816	87,556,258
4. Arkansas.....	AR.....L.....	11,246,636	10,002,190	4,481,472	6,409,345	82,224,529	84,429,434
5. California.....	CA.....Q.....	964,217	908,711	4,061,414	9,095,605	78,795,315	82,794,889
6. Colorado.....	CO.....L.....	19,538,799	18,275,843	7,535,377	8,472,302	77,550,979	80,776,678
7. Connecticut.....	CT.....L.....	14,646,508	18,842,391	12,630,179	9,169,666	140,774,582	144,819,686
8. Delaware.....	DE.....L.....	2,698,882	1,683,212	1,357,937	1,747,493	29,729,425	32,453,208
9. District of Columbia.....	DC.....L.....	6,967,759	9,845,617	5,659,971	2,938,915	43,564,723	48,610,276
10. Florida.....	FL.....L.....	20,187,925	21,632,117	13,539,841	16,704,145	218,947,685	233,812,633
11. Georgia.....	GA.....L.....	18,556,818	22,733,123	15,618,218	12,112,309	76,403,080	76,920,007
12. Hawaii.....	HI.....L.....	2,860,099	1,757,881	1,089,647	1,298,055	21,739,610	22,434,606
13. Idaho.....	ID.....L.....	2,771,001	3,133,518	561,683	1,732,620	14,160,125	14,492,339
14. Illinois.....	IL.....L.....	37,582,657	34,974,660	22,890,111	21,173,179	221,415,098	252,681,119
15. Indiana.....	IN.....L.....	23,542,454	19,677,446	5,971,433	5,948,048	54,298,677	50,903,828
16. Iowa.....	IA.....L.....	4,506,143	4,239,839	2,844,941	3,987,579	54,165,546	59,781,710
17. Kansas.....	KS.....L.....	15,502,587	16,609,212	4,320,525	7,201,145	78,163,241	85,359,002
18. Kentucky.....	KY.....L.....	8,008,584	7,821,010	4,549,963	5,193,694	80,075,059	83,638,751
19. Louisiana.....	LA.....L.....	15,298,685	15,155,424	5,529,052	8,427,558	83,621,275	79,776,408
20. Maine.....	ME.....L.....	2,250,846	1,943,216	918,383	1,147,843	17,980,825	19,945,139
21. Maryland.....	MD.....L.....	25,502,646	24,701,195	9,082,825	12,404,568	80,367,043	82,248,761
22. Massachusetts.....	MA.....L.....	49,593,038	58,352,205	25,592,694	22,913,423	263,670,778	250,659,768
23. Michigan.....	MI.....L.....	23,431,697	22,220,464	11,394,543	9,732,023	128,344,356	131,868,988
24. Minnesota.....	MN.....L.....	17,074,656	15,808,111	3,664,017	6,067,122	76,500,475	78,263,569
25. Mississippi.....	MS.....L.....	14,230,251	14,139,615	8,046,995	5,167,911	73,824,776	74,097,578
26. Missouri.....	MO.....L.....	13,775,167	17,288,639	11,744,335	16,155,996	96,479,092	103,087,331
27. Montana.....	MT.....L.....	3,494,947	3,898,990	3,095,011	2,124,391	9,906,426	11,522,872
28. Nebraska.....	NE.....L.....	19,443,240	17,261,881	8,788,334	23,931,320	63,842,299	92,279,072
29. Nevada.....	NV.....L.....	10,449,053	12,040,889	3,098,103	1,839,806	26,410,162	29,042,191
30. New Hampshire.....	NH.....L.....	5,052,994	8,570,443	2,395,383	2,242,768	40,732,148	37,342,637
31. New Jersey.....	NJ.....L.....	36,283,119	35,969,671	40,955,995	29,032,064	365,581,147	365,565,013
32. New Mexico.....	NM.....L.....	5,521,757	5,244,498	4,318,643	3,643,851	19,860,496	18,541,646
33. New York.....	NY.....L.....	92,190,739	78,583,548	45,461,848	58,309,791	536,978,984	522,047,903
34. North Carolina.....	NC.....L.....	23,794,146	22,986,922	8,851,556	16,578,342	104,835,638	115,847,496
35. North Dakota.....	ND.....L.....	2,529,520	1,911,842	457,344	755,732	2,352,373	3,054,634
36. Ohio.....	OH.....L.....	17,274,329	17,756,354	18,461,632	9,783,331	87,128,704	90,598,051
37. Oklahoma.....	OK.....L.....	13,389,752	12,332,316	8,494,167	16,246,690	47,464,265	53,722,450
38. Oregon.....	OR.....L.....	6,125,734	8,296,289	1,956,618	3,260,941	25,382,425	25,721,452
39. Pennsylvania.....	PA.....L.....	49,017,154	46,416,731	20,443,624	26,908,811	314,792,354	329,135,475
40. Rhode Island.....	RI.....L.....	2,344,921	1,947,984	636,790	1,367,332	16,613,033	18,082,919
41. South Carolina.....	SC.....L.....	7,477,453	8,210,770	1,452,082	3,029,117	36,209,015	41,978,540
42. South Dakota.....	SD.....L.....	2,281,585	3,546,855	553,495	859,362	12,405,343	15,515,553
43. Tennessee.....	TN.....L.....	23,441,535	21,824,702	10,686,588	12,432,830	151,807,350	155,705,510
44. Texas.....	TX.....L.....	34,912,051	27,593,083	9,551,247	16,406,410	342,162,635	340,694,395
45. Utah.....	UT.....L.....	5,853,616	4,675,724	946,677	1,877,922	14,228,234	16,757,068
46. Vermont.....	VT.....L.....	1,745,024	2,654,399	1,456,025	1,596,571	23,232,909	25,414,326
47. Virginia.....	VA.....L.....	23,727,406	25,516,651	(5,382,484)	16,657,416	119,152,114	119,403,298
48. Washington.....	WA.....L.....	14,601,024	15,115,768	6,270,559	9,883,229	39,729,548	37,659,665
49. West Virginia.....	WV.....L.....	5,823,201	6,179,545	3,819,436	1,644,567	54,392,108	57,751,084
50. Wisconsin.....	WI.....L.....	9,681,928	10,795,038	2,698,941	264,555	55,686,860	54,272,885
51. Wyoming.....	WY.....L.....	2,295,264	2,117,001	976,924	730,791	4,951,413	4,391,850
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	(13,492)	1,274	2,685	0	0	0
54. Puerto Rico.....	PR.....L.....	246,817	155,230	30,332	9,050	33,550	8,851
55. US Virgin Islands.....	VI.....L.....	9,598	1,324	0	0	144,313	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.....	2,430,723	2,558,750	(534,147)	113,527	2,009,229	1,837,138
59. Totals.....	(a).....53.....	805,995,612	795,756,972	412,041,786	478,686,250	4,744,961,762	4,917,382,918

DETAILS OF WRITE-INS

58001. Germany.....	XXX.....	317,128	393,852	0	0	80,779	66,505
58002. Japan.....	XXX.....	265,145	75,841	0	0	0	0
58003. United Kingdom.....	XXX.....	243,125	238,067	3,845	0	196,155	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	1,605,325	1,850,990	(537,992)	113,527	1,732,295	1,770,633
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	2,430,723	2,558,750	(534,147)	113,527	2,009,229	1,837,138

(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	... .. 8527512 Canada Inc.	Canada	
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Insurance Company of Canada *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	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 Resseguradora S.A. *	Brazil		...	TINDY Foreign, Inc	Delaware	20-4403403
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Seguradora S.A. *	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Seguros S.A. *	Brazil		...	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 Holdco, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Northland Risk Management Services, Inc.	Minnesota	41-1720288				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	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				

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.....	
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.....	

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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.....	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.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	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.....					8527512 Canada Inc.....	CAN.....	NIA.....	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.....

Q12.2

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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0110.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers													
0111.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													
0112.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0113.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													

Q12.5

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.....	69,293,653	1,988,371	2.9	60.2
2. Allied lines.....	84,363,584	33,645,799	39.9	54.1
3. Farmowners multiple peril.....	16,055,596	7,723,598	48.1	77.1
4. Homeowners multiple peril.....	21,192,271	7,362,274	34.7	39.8
5. Commercial multiple peril.....	120,911,176	51,859,435	42.9	44.8
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	3,797,653	1,882,589	49.6	(759.7)
9. Inland marine.....	6,251,241	186,670	3.0	27.4
10. Financial guaranty.....	13,253	0	0.0	(0.0)
11.1. Medical professional liability - occurrence.....	0	(4)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(30,432)	0.0	0.0
12. Earthquake.....	23,552,406	(9,360,531)	(39.7)	26.2
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.....	210,614	83,341	39.6	40.0
16. Workers' compensation.....	183,441,951	147,621,327	80.5	65.1
17.1. Other liability-occurrence.....	132,936,773	29,472,747	22.2	49.5
17.2. Other liability-claims made.....	7,054,550	1,524,369	21.6	(206.0)
17.3. Excess workers' compensation.....	162,150	(162,156)	(100.0)	(977.4)
18.1. Products liability-occurrence.....	4,245,142	(2,104,465)	(49.6)	99.1
18.2. Products liability-claims made.....	(37,861)	90,082	(237.9)	44.1
19.1, 19.2. Private passenger auto liability.....	12,423,038	(11,573,227)	(93.2)	65.8
19.3, 19.4. Commercial auto liability.....	70,225,180	45,479,852	64.8	69.1
21. Auto physical damage.....	24,713,193	15,630,963	63.2	46.3
22. Aircraft (all perils).....	0	672,285	0.0	0.0
23. Fidelity.....	24,176	(17,935)	(74.2)	(76.8)
24. Surety.....	1,323,976	126,343	9.5	1.9
26. Burglary and theft.....	9,087	(37,487)	(412.5)	(5,599.7)
27. Boiler and machinery.....	7,334,977	3,370,366	45.9	57.2
28. Credit.....	0	0	0.0	(138.5)
29. International.....	0	(4,150)	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.....	789,497,780	325,430,022	41.2	52.8
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.....	38,939,342	69,266,984	68,283,505
2. Allied lines.....	43,934,743	80,633,078	80,723,198
3. Farmowners multiple peril.....	10,834,758	19,670,856	17,422,236
4. Homeowners multiple peril.....	10,756,914	19,073,094	20,370,217
5. Commercial multiple peril.....	53,314,120	118,994,568	118,811,926
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	388,414	1,126,575	1,977,859
9. Inland marine.....	3,428,128	5,632,552	5,214,766
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.....	11,770,127	22,295,708	21,884,597
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.....	84,553,292	196,452,165	198,596,665
17.1. Other liability-occurrence.....	67,366,758	145,017,373	134,797,344
17.2. Other liability-claims made.....	2,048,829	6,517,078	5,889,838
17.3. Excess workers' compensation.....	63,928	334,630	68,308
18.1. Products liability-occurrence.....	2,095,579	4,848,843	4,216,664
18.2. Products liability-claims made.....	0	(39,178)	(5,454)
19.1, 19.2. Private passenger auto liability.....	4,179,233	11,858,288	10,328,797
19.3, 19.4. Commercial auto liability.....	35,185,954	72,789,960	73,321,850
21. Auto physical damage.....	12,428,556	25,325,323	26,127,309
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	12,023	17,761	22,130
24. Surety.....	83,637	(283,611)	1,017,734
26. Burglary and theft.....	4,742	8,512	10,697
27. Boiler and machinery.....	3,322,944	6,455,053	6,676,710
28. Credit.....	0	0	77
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.....	384,712,021	805,995,612	795,756,972
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	340,457	27,348	367,806	2,220,431	24,550	2,837,732	5,082,713	154,358	(214,966)	(60,608)
2. 2011.....	489,117	657,299	1,146,416	165,251	11,205	176,456	413,002	19,129	545,000	977,131	89,137	(81,965)	7,172
3. Subtotals 2011 + Prior.....	2,895,647	3,761,895	6,657,542	505,709	38,553	544,262	2,633,433	43,679	3,382,732	6,059,844	243,495	(296,932)	(53,436)
4. 2012.....	659,929	1,183,400	1,843,329	374,364	71,303	445,667	506,377	46,022	832,551	1,384,950	220,812	(233,524)	(12,712)
5. Subtotals 2012 + Prior.....	3,555,576	4,945,295	8,500,871	880,073	109,856	989,929	3,139,810	89,701	4,215,283	7,444,794	464,307	(530,455)	(66,148)
6. 2013.....	XXX	XXX	XXX	XXX	467,437	467,437	XXX	288,871	717,770	1,006,641	XXX	XXX	XXX
7. Totals.....	3,555,576	4,945,295	8,500,871	880,073	577,293	1,457,366	3,139,810	378,572	4,933,053	8,451,435	464,307	(530,455)	(66,148)
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. ....13.1 %	2. ....(10.7)%	3. ....(0.8)%
													Col. 13, Line 7 Line 8
													4. ....(0.9)%

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 nonadmitted.....	794,252,499	794,252,499	0	0
2505. Assumed reinsurance receivable and payable.....	(108,239)	0	(108,239)	(9,257)
2506. COLI supplemental benefits trust.....	138,862,397	0	138,862,397	138,110,841
2507. Suspense, undistributed payments.....	104,137,517	0	104,137,517	66,774,008
2508. Ceded deposit asset.....	4,013	0	4,013	24,000
2509. Other assets.....	38,936,900	0	38,936,900	42,715,002
2510. Other assets tri-party/tax credit bonds.....	3,948,245	0	3,948,245	4,249,249
2511. Miscellaneous ledger balances.....	37,570,409	37,570,409	0	0
2512. Service contract receivable.....	19,452,634	0	19,452,634	20,633,200
2513. Due from unaffiliated companies.....	9,053,199	0	9,053,199	16,532,744
2514. Performance guarantees receivable.....	(12,696)	0	(12,696)	15,002
2597. Summary of remaining write-ins for Line 25.....	1,146,096,878	831,822,909	314,273,970	289,044,789

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	258,300	258,300
2505. Federal excise tax-reinsurance contracts.....	4,880	92,025
2506. Other liabilities.....	3,982	3,982
2507. Retroactive reinsurance reserve ceded.....	(26,023,572)	(27,637,898)
2508.	0	0
2509.	0	0
2510.	0	0
2597. Summary of remaining write-ins for Line 25.....	(25,756,410)	(27,283,591)

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.....	(155,859)	(941,033)	(989,902)
1405. Retroactive reinsurance gain/loss.....	(902,822)	3,930,143	3,745,768
1497. Summary of remaining write-ins for Line 14.....	(1,058,681)	2,989,109	2,755,865

Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. Korea, Republic of.....	XXX	240,883	246,625	0	0	49,359	35,682
58005. Australia.....	XXX	219,933	48,511	0	0	32,489	16,481
58006. Other Alien Combined.....	XXX	149,818	261,779	(1,077,812)	27,926	1,258,860	1,327,133
58007. France.....	XXX	130,175	266,335	0	0	42,275	28,337
58008. Mexico.....	XXX	107,337	272,721	402,993	0	2	0
58009. Greece.....	XXX	87,471	253,361	0	0	28,770	8,290
58010. Belgium.....	XXX	85,898	75,657	0	0	22,617	12,196
58011. Thailand.....	XXX	82,960	22,255	0	0	7,847	1,391
58012. Philippines.....	XXX	75,959	43,768	0	0	0	0
58013. Netherlands.....	XXX	72,471	49,134	0	0	25,006	17,367
58014. China.....	XXX	59,125	77,693	28,946	0	50,115	154,218
58015. Poland.....	XXX	54,239	94,249	0	0	13,334	7,296
58016. Italy.....	XXX	45,173	53,194	107,881	0	23,799	17,516
58017. Singapore.....	XXX	43,789	20,153	0	0	6,851	2,181
58018. Bahama Islands.....	XXX	26,130	(61,874)	0	0	99,255	99,255
58019. Finland.....	XXX	22,026	52,896	0	0	6,229	3,348
58020. Hungary.....	XXX	19,278	27,636	0	0	3,787	2,621
58021. Spain.....	XXX	18,415	29,897	0	0	4,028	3,148
58022. United Arab Emirates.....	XXX	8,505	9,046	0	0	1,613	996
58023. New Zealand.....	XXX	8,266	1,582	0	0	1,041	0
58024. Portugal.....	XXX	8,047	13,123	0	0	1,184	1,794
58025. Egypt.....	XXX	6,051	5,345	0	85,601	1,381	785
58026. Brazil.....	XXX	4,989	(64,514)	0	0	11,975	10,004
58027. Hong Kong.....	XXX	4,896	5,192	0	0	2,876	1,294
58028. Oman.....	XXX	4,729	4,006	0	0	1,530	350
58029. Malaysia.....	XXX	4,533	7,904	0	0	1,428	818
58030. Switzerland.....	XXX	3,659	3,796	0	0	10,796	4,953
58031. Russia.....	XXX	3,062	2,954	0	0	23	12
58032. India.....	XXX	1,772	7,361	0	0	4,960	3,271
58033. South Africa.....	XXX	1,740	(2)	0	0	2,734	956
58034. Indonesia.....	XXX	1,728	1,728	0	0	0	0
58035. Ireland.....	XXX	783	217	0	0	4,084	699
58036. Sweden.....	XXX	559	2,047	0	0	1,540	919
58037. Dominican Republic.....	XXX	285	(699)	0	0	0	0
58038. Vietnam.....	XXX	261	89	0	0	0	0
58039. Trinidad and Tobago.....	XXX	163	0	0	0	0	0
58040. Taiwan.....	XXX	153	577	0	0	0	0
58041. Israel.....	XXX	56	52	0	0	0	0
58042. Bulgaria.....	XXX	8	25	0	0	0	0
58043. Uruguay.....	XXX	0	0	0	0	1,636	1,047
58044. Chile.....	XXX	0	0	0	0	213	975
58045. Luxembourg.....	XXX	0	0	0	0	0	0
58046. Aruba.....	XXX	0	0	0	0	148	117
58047. Peru.....	XXX	0	0	0	0	186	12
58048. Canal Zone.....	XXX	0	0	0	0	0	0
58049. Belize.....	XXX	0	93	0	0	0	0
58050. Ecuador.....	XXX	0	0	0	0	0	0
58051. Paraguay.....	XXX	0	0	0	0	0	0
58052. Austria.....	XXX	0	249	0	0	147	116
58053. Honduras.....	XXX	0	10,934	0	0	484	1,840
58054. Malta.....	XXX	0	0	0	0	0	0
58055. Norway.....	XXX	0	1,288	0	0	10	197
58056. Netherlands Antilles.....	XXX	0	0	0	0	0	172
58057. Ghana.....	XXX	0	0	0	0	0	0
58058. Denmark.....	XXX	0	2,849	0	0	33	19
58059. Czech Republic.....	XXX	0	0	0	0	323	(400)
58060. Romania.....	XXX	0	509	0	0	0	0
58061. Turkey.....	XXX	0	62	0	0	1,784	1,158
58062. Saudi Arabia.....	XXX	0	0	0	0	0	0
58063. Slovakia.....	XXX	0	0	0	0	0	0
58064. Argentina.....	XXX	0	0	0	0	5,543	2,069
58065. Colombia.....	XXX	0	0	0	0	0	0
58066. Virgin Islands, British.....	XXX	0	1,187	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	1,605,325	1,850,990	(537,992)	113,527	1,732,295	1,770,633
58999 Totals (Line 58001 thru 58003 + Line 58998) (Line 58 above).....	XXX	2,430,723	2,558,750	(534,147)	113,527	2,009,229	1,837,138

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.....	17,213,266	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.....	3,448,061	6,757,150
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	205,844,543	192,079,338
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	205,844,543	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.....	20,899,368	18,492,874
2.2 Additional investment made after acquisition.....	58,977,284	137,408,491
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	4,234,247	(3,328,669)
6. Total gain (loss) on disposals.....	(50,819)	(165,334)
7. Deduct amounts received on disposals.....	52,799,924	119,610,981
8. Deduct amortization of premium and depreciation.....	686,458	1,582,655
9. Total foreign exchange change in book/adjusted carrying value.....	(285,920)	(162,708)
10. Deduct current year's other than temporary impairment recognized.....	404,770	6,504,490
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	785,667,383	755,784,373
12. Deduct total nonadmitted amounts.....	227,311,767	177,350,934
13. Statement value at end of current period (Line 11 minus Line 12).....	558,355,616	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.....	1,462,882,205	2,561,394,815
3. Accrual of discount.....	7,876,152	19,603,813
4. Unrealized valuation increase (decrease).....	208,543,954	159,745,772
5. Total gain (loss) on disposals.....	28,869,076	34,375,514
6. Deduct consideration for bonds and stocks disposed of.....	1,224,001,552	2,661,493,048
7. Deduct amortization of premium.....	36,558,861	76,735,614
8. Total foreign exchange change in book/adjusted carrying value.....	(7,179)	26,629
9. Deduct current year's other than temporary impairment recognized.....	807,780	4,408,673
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,773,431,459	16,326,635,441
11. Deduct total nonadmitted amounts.....	6,093,902	34,720,032
12. Statement value at end of current period (Line 10 minus Line 11).....	16,767,337,557	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).....	11,113,289,831	18,672,845,182	18,664,961,543	(15,519,589)	11,113,289,831	11,105,653,882	0	10,898,078,754
2. Class 2 (a).....	1,598,844,057	71,387,223	37,377,650	(7,140,331)	1,598,844,057	1,625,713,298	0	1,655,830,080
3. Class 3 (a).....	407,435,652	91,970,060	24,835,923	15,779,249	407,435,652	490,349,038	0	426,453,502
4. Class 4 (a).....	196,200,652	49,323,380	13,716,275	(26,651,992)	196,200,652	205,155,764	0	201,770,231
5. Class 5 (a).....	29,981,202	0	8,684,315	5,566,465	29,981,202	26,863,352	0	25,060,196
6. Class 6 (a).....	28,363,790	0	3,616,119	3,652,788	28,363,790	28,400,459	0	5,627,608
7. Total Bonds.....	13,374,115,184	18,885,525,845	18,753,191,827	(24,313,409)	13,374,115,184	13,482,135,794	0	13,212,820,372
PREFERRED STOCK								
8. Class 1.....	637,246	0	0	34,954	637,246	672,200	0	645,312
9. Class 2.....	39,225,017	0	413,490	(914,588)	39,225,017	37,896,939	0	37,895,489
10. Class 3.....	20,618,173	0	975,616	(203,586)	20,618,173	19,438,971	0	19,956,587
11. Class 4.....	0	0	0	0	0	0	0	460,000
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	39,000	0	39,000	0	39,000	0	0	240,586
14. Total Preferred Stock.....	60,519,435	0	1,428,106	(1,083,220)	60,519,435	58,008,110	0	59,197,974
15. Total Bonds and Preferred Stock.....	13,434,634,620	18,885,525,845	18,754,619,933	(25,396,629)	13,434,634,620	13,540,143,904	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.....	471,866,740	XXX.....	471,916,877	59,589	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.....	35,014,802,623	65,643,949,848
3. Accrual of discount.....	4,591	7,210
4. Unrealized valuation increase (decrease).....	165	(165)
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	35,014,537,614	65,239,793,525
7. Deduct amortization of premium.....	28,492	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).....	471,866,740	471,625,468
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	471,866,740	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	0
Change in variation margin on open contracts - All Other:		
3.13 Section 1, Column 18, current year to date minus.....	0	
3.14 Section 1, Column 18, prior year.....	414,840	(414,840) (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	0
Change in amount recognized:		
3.23 Section 1, Column 19, current year to date minus.....	0	
3.24 Section 1, Column 19, prior year.....	414,840	(414,840) (414,840)
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....		0
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	0	0
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**

**Sch. DB-Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	.0
2. Cost of cash equivalents acquired.....	49,247,000	.0
3. Accrual of discount.....	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	26,881,000	.0
7. Deduct amortization of premium.....	.0	.0
8. Total foreign exchange change in book/ adjusted carrying value.....	.0	.0
9. Deduct current year's other than temporary impairment recognized.....	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	22,366,000	.0
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	22,366,000	.0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....14,856,825
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....178,469
300 Windsor Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....1,524,664
99 Lambert Rd.....	Windsor.....	CT.....	...01/01/2007	Various.....	.....0	.....0	.....0	.....653,308
0199999. Totals.....					.....0	.....0	.....0	.....17,213,266
0399999. Totals.....					.....0	.....0	.....0	.....17,213,266

QE01

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Abry Partners IV, L.P.....	Boston.....	MA.....	Abry Partners.....		01/02/2001....	3	0	1,085	0	554,085	0.2
	Blackstone Capital Partners III Merchant Banking Fund L.P.....	New York.....	NY.....	Blackstone Group.....		11/03/1997....	3	0	(1,544)	0	0	0.3
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	3	0	133,373	0	15,395,764	0.1
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		01/16/2002....	3	0	3,099	0	403,823	1.5
	Cortec Group Fund III, L.P.....	New York.....	NY.....	Cortec Group.....		04/19/2000....	3	0	1,004	0	138,889	3.2
	EQT III Northern Europe US no. 1 L.P.....	Stockholm.....	SWE.....	EQT Partners.....		07/06/2001....	3	0	61,279	0	3,967	0.3
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	3	0	1,863,555	0	5,892,287	0.5
	Mason Wells Buyout Fund III, LP.....	Milwaukee.....	WI.....	Mason Wells, Inc.....		03/05/2010....	3	0	201,960	0	4,767,607	3.0
	Shasta Ventures II, LP.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007....	1	0	375,000	0	750,000	2.8
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	3	0	4,109	0	89,046	0.7
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010....	3	0	840,913	0	10,094,310	1.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	3,483,833	0	38,089,779	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT.....	Douglas Emmett Fund.....		10/07/2008....	0	0	3,039,529	0	0	8.1
	HighBrook Income Property Fund, LP.....	New York.....	NY.....	HighBrook.....		10/11/2012....	0	0	118,967	0	3,398,482	2.2
	Prime Finance Partners III, LP.....	San Francisco.....	CA.....	Prime Finance Partners.....		10/17/2012....	0	0	943,785	0	10,132,500	2.9
	Thayer-Wardman Park Investors LLC.....	Washington.....	DC.....	Thayer Capital Partners.....		01/01/2010....	0	0	108,389	0	0	40.0
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY.....	BREDS II GP L.L.C.....		04/09/2013....	0	1,763,029	0	0	23,236,971	1.3
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY.....	Brookfield Strategic Real Estate Partners GP LLC.....		04/25/2013....	0	3,078,002	0	0	21,921,998	0.9
	Cerberus Institutional Real Estate Partners III, L.P.....	New York.....	NY.....	Cerberus Real Estate GP III, L.L.C.....		04/24/2013....	0	6,273,831	0	0	3,726,169	1.7
	Encore Housing Opportunity II, LP.....	Boca Raton.....	FL.....	Encore Housing Opportunity Fund II General Partner, LLC.....		03/21/2013....	0	4,001,172	0	0	10,998,828	4.9
	RCG Longview Debt Fund V,L.P.....	New York.....	NY.....	RCG Longview Debt Fund V Partners, LLC.....		04/08/2013....	0	4,845,834	0	0	10,154,166	8.8
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								19,961,868	4,210,670	0	83,569,114	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	36,707	0	1,471,501	3.2
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010....	0	0	547,967	0	20,552,674	3.2
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		06/29/2010....	0	0	1,373,420	0	4,799,886	3.2
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		05/17/2013....	0	937,500	0	0	14,137,500	0.6
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								937,500	1,958,094	0	40,961,561	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	10,217,000	0	26,834,950	100.0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								0	10,217,000	0	26,834,950	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	489,219	0	273,446	11.6
	Stratford Capital Fund VII, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		07/03/2012....	0	0	354,547	0	4,533,763	11.3
	WNC Inst Tax Credit Fund 34, LP.....	Various.....	CA.....	WNC.....		05/05/2011....	0	0	111,746	0	426,102	4.0
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	955,512	0	5,233,311	XXX
3999999. Subtotal - Unaffiliated.....								20,899,368	10,608,109	0	167,853,764	XXX
4099999. Subtotal - Affiliated.....								0	10,217,000	0	26,834,950	XXX
4199999. Totals.....								20,899,368	20,825,109	0	194,688,714	XXX

QE03

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	05/02/2013	16,769	0	0	0	0	0	0	16,769	16,769	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							16,769	0	0	0	0	0	0	16,769	16,769	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
QE031	Abry Partners IV, L.P.	Boston	MA	Distribution	01/02/2001	05/29/2013	6,824	0	0	0	0	0	0	6,824	6,824	0	0	0	0
	ACI Capital America Fund, L.P.	New York	NY	Distribution	11/12/1999	06/18/2013	14,000	0	0	0	0	0	0	14,000	14,000	0	0	0	0
	Apax France VI	Paris	FRA	Distribution	08/23/2000	06/20/2013	18,142	0	0	0	0	0	0	18,142	18,142	0	0	0	0
	Blackstone Capital Partners III Merchant Banking Fund L.P.	New York	NY	Distribution	11/03/1997	05/15/2013	113,867	0	0	0	0	0	0	113,867	63,048	0	(50,819)	(50,819)	0
	Blackstone Communication Partners I, L.P.	New York	NY	Distribution	08/29/2000	04/30/2013	29,367	0	0	0	0	0	0	29,367	29,367	0	0	0	0
	Citi-Europe Co-Invest, L.P.	New York	NY	Distribution	08/31/2001	04/08/2013	302,666	0	0	0	0	0	0	302,666	302,666	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Distribution	07/05/2000	06/20/2013	17,771	0	0	0	0	0	0	17,771	17,771	0	0	0	0
	Cortec Group Fund III, L.P.	New York	NY	Distribution	04/19/2000	05/06/2013	10,151	0	0	0	0	0	0	10,151	10,151	0	0	0	0
	Cortec Group Fund IV, L.P.	New York	NY	Distribution	04/20/2006	04/19/2013	62,774	0	0	0	0	0	0	62,774	62,774	0	0	0	0
	Davis, Tuttle Venture Partners, L.P., a Delaware Limited Partnership	Tulsa	OK	Distribution	09/26/1997	05/31/2013	18,354	0	0	0	0	0	0	18,354	18,354	0	0	0	0
	EQT III Northern Europe US no. 1 L.P.	Stockholm	SWE	Distribution	07/06/2001	06/28/2013	74,744	0	0	0	0	0	0	74,744	74,744	0	0	0	0
	JLL Partners Fund IV, L.P.	New York	NY	Distribution	06/29/2001	06/06/2013	2,172,107	0	0	0	0	0	0	2,172,107	2,172,107	0	0	0	0
	JW Childs Equity Partners II, L.P.	Boston	MA	Distribution	06/26/1998	05/23/2013	41,237	0	0	0	0	0	0	41,237	41,237	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	06/24/2013	463,843	0	0	0	0	0	0	463,843	463,843	0	0	0	0
	Mission Ventures II, L.P.	San Diego	CA	Distribution	04/24/2000	05/31/2013	45,399	0	0	0	0	0	0	45,399	45,399	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	05/17/2013	6,007	0	0	0	0	0	0	6,007	6,007	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership	San Francisco	CA	Distribution	06/27/2001	06/25/2013	68,179	0	0	0	0	0	0	68,179	68,179	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI	Distribution	11/27/2000	06/27/2013	15,187	0	0	0	0	0	0	15,187	15,187	0	0	0	0
	Providence Growth Investors L.P.	Providence	RI	Distribution	01/24/2000	06/10/2013	40,820	0	0	0	0	0	0	40,820	40,820	0	0	0	0
	RRE Ventures III-A, L.P.	New York	NY	Distribution	07/06/2001	05/17/2013	1,410,110	0	0	0	0	0	0	1,410,110	1,410,110	0	0	0	0
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA	Distribution	06/30/2000	04/30/2013	5,149	0	0	0	0	0	0	5,149	5,149	0	0	0	0
	Summit Ventures VI-A, L.P.	Boston	MA	Distribution	03/23/2001	05/24/2013	273,353	0	0	0	0	0	0	273,353	273,353	0	0	0	0
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Distribution	08/15/2000	05/31/2013	441,475	0	0	0	0	0	0	441,475	441,475	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	06/05/2013	22,759	0	0	0	0	0	0	22,759	22,759	0	0	0	0
	Vestar Capital Partners IV, L.P.	New York	NY	Distribution	12/15/1999	05/24/2013	187,262	0	0	0	0	0	0	187,262	187,262	0	0	0	0
	Voyager Capital Fund I, L.P., a Delaware limited partnership	Menlo Park	CA	Distribution	04/03/1998	06/06/2013	15,467	0	0	0	0	0	0	15,467	15,467	0	0	0	0
	VS&A Communications Partners II, L.P.	New York	NY	Distribution	11/25/1994	04/30/2013	9,594	0	0	0	0	0	0	9,594	9,594	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.	New York	NY	Distribution	08/07/2001	06/19/2013	1,236,453	0	0	0	0	0	0	1,236,453	1,236,453	0	0	0	0
Weiss Multi-Strategy Partners LLC	George Town	CYM	Distribution	06/01/2010	04/30/2013	8,930,778	0	0	0	0	0	0	8,930,778	8,930,778	0	0	0	0	
Willis Stein & Partners III, L.P.	Chicago	IL	Distribution	11/21/2000	05/31/2013	12,565	0	0	0	0	0	0	12,565	12,565	0	0	0	0	
TVG Asian Communications Fund II, L.P.	George Town	CI	Liquidation	06/09/2000	06/28/2013	35,825	(8,762)	0	0	0	0	(8,762)	27,063	27,063	0	0	0	7,716	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							16,102,229	(8,762)	0	0	0	0	(8,762)	16,093,467	16,042,648	0	(50,819)	(50,819)	7,716
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Colony Investors VIII, L.P.	Santa Monica	CA	Distribution	01/01/2010	06/10/2013	1,071,496	0	0	0	0	0	0	1,071,496	1,071,496	0	0	0	0
	Prime Finance Partners II, L.P.	San Francisco	CA	Distribution	07/06/2010	06/24/2013	984,137	0	0	0	0	0	0	984,137	984,137	0	0	0	0
	Prime Finance Partners III, L.P.	San Francisco	CA	Distribution	10/17/2012	04/05/2013	661,587	0	0	0	0	0	0	661,587	661,587	0	0	0	0

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	06/05/2013	.....40,587	.....0	.....0	.....0	.....0	.....0	.....0	.....40,587	.....40,587	.....0	.....0	.....0	.....0
	Tishman Speyer Brazil Fund III, L.P.....	New York.....	NY...	Distribution.....	11/02/2012	05/31/2013	.....980	.....0	.....0	.....0	.....0	.....0	.....0	.....980	.....0	.....(980)	.....0	.....(980)	.....0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....2,758,786	.....0	.....0	.....0	.....0	.....0	.....2,758,786	.....2,757,807	.....(980)	.....0	.....(980)	.....0
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	05/06/2013	.....926,699	.....0	.....0	.....0	.....0	.....0	.....926,699	.....926,699	.....0	.....0	.....0	.....0	.....0
	Apollo Strategic Value Fund, L.P.....	New York.....	NY...	Distribution.....	06/30/2010	05/28/2013	.....2,402,955	.....0	.....0	.....0	.....0	.....0	.....2,402,955	.....2,402,955	.....0	.....0	.....0	.....0	.....0
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY...	Distribution.....	02/01/2009	06/28/2013	.....238,906	.....0	.....0	.....0	.....0	.....0	.....238,906	.....238,906	.....0	.....0	.....0	.....0	.....0
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY...	Distribution.....	11/09/2006	06/14/2013	.....2,562,794	.....0	.....0	.....0	.....0	.....0	.....2,562,794	.....2,562,794	.....0	.....0	.....0	.....0	.....0
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY...	Distribution.....	10/05/2001	06/13/2013	.....621,632	.....0	.....0	.....0	.....0	.....0	.....621,632	.....621,632	.....0	.....0	.....0	.....0	.....0
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX...	Distribution.....	04/27/1990	06/24/2013	.....139,432	.....0	.....0	.....0	.....0	.....0	.....139,432	.....139,432	.....0	.....0	.....0	.....0	.....0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	05/17/2013	.....229,729	.....0	.....0	.....0	.....0	.....0	.....229,729	.....229,729	.....0	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN...	Distribution.....	05/17/2013	06/07/2013	.....75,000	.....0	.....0	.....0	.....0	.....0	.....75,000	.....75,000	.....0	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN...	Distribution.....	02/22/2006	06/28/2013	.....960,399	.....0	.....0	.....0	.....0	.....0	.....960,399	.....960,399	.....0	.....0	.....0	.....0	.....0
	Yorktown Energy Partners IV, L.P.....	New York.....	NY...	Distribution.....	03/08/2000	04/17/2013	.....72,120	.....0	.....0	.....0	.....0	.....0	.....72,120	.....72,120	.....0	.....0	.....0	.....0	.....0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						8,229,667000008,229,6678,229,66700000
3999999	Subtotal - Unaffiliated.....							.....27,107,451	.....(8,762)	.....0	.....0	.....0	.....(8,762)	.....27,098,689	.....27,046,891	.....(980)	.....(50,819)	.....(51,798)	.....7,716
4199999	Totals.....							.....27,107,451	.....(8,762)	.....0	.....0	.....0	.....(8,762)	.....27,098,689	.....27,046,891	.....(980)	.....(50,819)	.....(51,798)	.....7,716

QE03.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
911759 FM 5	HOUSING URBAN DEVELOPMEN 5.430 2014 08.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....4,131,483	.....4,130,000	.....89,081	1.....
911759 FN 3	HOUSING URBAN DEVELOPMEN 5.560 2015 08.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....4,223,798	.....4,220,000	.....93,201	1.....
912828 KY 5	U S TREASURY NOTES 2.625 2014 06.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....51,246,094	.....50,000,000	.....634,496	1.....
912828 MZ 0	U S TREASURY NOTES 2.500 2015 04.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....51,964,844	.....50,000,000	.....186,821	1.....
912828 NP 1	U S TREASURY NOTES 1.750 2015 07.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....51,402,344	.....50,000,000	.....348,066	1.....
912828 NV 8	U S TREASURY NOTES 1.250 2015 08.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....50,878,900	.....50,000,000	.....197,011	1.....
912828 SK 7	U S TREASURY NOTES .375 2015 03.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....18,510,840	.....18,510,000	.....19,040	1.....
912828 TF 7	U S TREASURY NOTES .125 2014 07.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....49,970,700	.....50,000,000	.....24,862	1.....
912828 UK 4	U S TREASURY NOTES .250 2015 01.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....55,949,712	.....56,000,000	.....55,691	1.....
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05.....		...06/20/2013	PAY IN KIND.....		.....75,187	.....75,187	.....0	1.....
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03.....		...06/20/2013	PAY IN KIND.....		.....50,403	.....50,403	.....0	1.....
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06.....		...06/20/2013	PAY IN KIND.....		.....76,344	.....76,344	.....0	1.....
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07.....		...06/20/2013	PAY IN KIND.....		.....99,046	.....99,046	.....0	1.....
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650 2063 02.....		...06/20/2013	PAY IN KIND.....		.....41,366	.....41,366	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....					.....338,621,060	.....333,192,346	.....1,648,268	.....XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
083023 NP 2	BENTON CO SD#400 RICHLAN 4.000 2027 12.....		...05/16/2013	DA DAVIDSON.....		.....6,607,200	.....6,000,000	.....0	1FE.....
160069 US 7	CHARLESTON CO GENERAL OB 3.250 2025 11.....		...05/07/2013	J P MORGAN CHASE SECURITIES INC.....		.....4,712,723	.....4,430,000	.....0	1FE.....
248775 R9 1	DENTON CO GO LTD REF S20 4.000 2032 07.....		...04/03/2013	CITIGROUP GLOBAL MARKETS.....		.....3,355,059	.....3,155,000	.....3,506	1FE.....
248775 S2 5	DENTON CO GO LTD REF S20 4.000 2033 07.....		...04/03/2013	CITIGROUP GLOBAL MARKETS.....		.....3,477,226	.....3,280,000	.....3,644	1FE.....
262615 JL 2	DU PAGE COOK WILL CO CCD 4.000 2031 06.....		...04/23/2013	WILLIAM BLAIR & CO.....		.....4,729,379	.....4,430,000	.....0	1FE.....
545896 7T 3	LOUDOUN CO GEN OBLIG REF 4.000 2028 12.....		...05/29/2013	BAS-MERRILL LYNCH.....		.....2,769,083	.....2,540,000	.....0	1FE.....
545896 7U 0	LOUDOUN CO GEN OBLIG REF 4.000 2029 12.....		...05/29/2013	BAS-MERRILL LYNCH.....		.....2,751,633	.....2,540,000	.....0	1FE.....
545896 7V 8	LOUDOUN CO GEN OBLIG REF 4.000 2030 12.....		...05/29/2013	BAS-MERRILL LYNCH.....		.....2,738,628	.....2,540,000	.....0	1FE.....
545896 7W 6	LOUDOUN CO GEN OBLIG REF 4.000 2031 12.....		...05/29/2013	BAS-MERRILL LYNCH.....		.....2,709,578	.....2,525,000	.....0	1FE.....
545896 7X 4	LOUDOUN CO GEN OBLIG REF 4.000 2032 12.....		...05/29/2013	BAS-MERRILL LYNCH.....		.....2,659,420	.....2,490,000	.....0	1FE.....
566795 LQ 1	MARICOPA CO CCD GEN OBLI 3.500 2026 07.....		...05/29/2013	WELLS FARGO SECURITIES.....		.....10,264,600	.....10,000,000	.....0	1FE.....
625517 EB 9	MULTNOMAH CO GO SD#1J PO 4.000 2030 06.....		...04/17/2013	PIPER JAFFRAY.....		.....3,030,827	.....2,775,000	.....0	1FE.....
625517 EC 7	MULTNOMAH CO GO SD#1J PO 3.500 2031 06.....		...04/17/2013	PIPER JAFFRAY.....		.....6,123,729	.....5,965,000	.....0	1FE.....
763261 ZT 4	RICHARDSON ISD GO REF S2 4.000 2028 02.....		...05/29/2013	RBC CAPITAL MARKETS.....		.....1,644,366	.....1,540,000	.....0	1FE.....
763261 ZU 1	RICHARDSON ISD GO REF S2 4.000 2029 02.....		...05/29/2013	RBC CAPITAL MARKETS.....		.....4,047,448	.....3,815,000	.....0	1FE.....
763261 ZX 5	RICHARDSON ISD GO REF S2 4.000 2032 02.....		...05/29/2013	RBC CAPITAL MARKETS.....		.....2,091,400	.....2,000,000	.....0	1FE.....
763682 E8 0	RICHLAND CO SCH DIST #2 3.500 2030 05.....		...04/25/2013	BAS-MERRILL LYNCH.....		.....4,098,320	.....4,000,000	.....0	1FE.....
763682 E9 8	RICHLAND CO SCH DIST #2 3.500 2031 05.....		...04/25/2013	BAS-MERRILL LYNCH.....		.....4,081,160	.....4,000,000	.....0	1FE.....
763682 F2 2	RICHLAND CO SCH DIST #2 3.500 2032 05.....		...04/25/2013	BAS-MERRILL LYNCH.....		.....4,064,080	.....4,000,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....75,955,857	.....72,025,000	.....7,150	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
267045 CZ 3	DUTCHESS CO LOCAL DEV VA 5.000 2033 01.....		...05/30/2013	J P MORGAN CHASE SECURITIES INC.....		.....736,600	.....650,000	.....0	1FE.....
267045 DD 1	DUTCHESS CO LOCAL DEV VA 5.000 2034 01.....		...05/30/2013	J P MORGAN CHASE SECURITIES INC.....	2,086,7821,850,0000	1FE.....

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
267045 DE 9	DUTCHESS CO LOCAL DEV VA 5.000 2035 01.....		...05/30/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,123,650	.....1,000,000	.....0	1FE.....
594712 SF 9	MICHIGAN ST UNIVERSITY B 4.000 2030 08.....		...04/30/2013	BAS-MERRILL LYNCH.....		.....6,454,824	.....5,970,000	.....0	1FE.....
64985W 4R 2	NEW YORK ENV FAC CLEAN W 5.000 2016 06.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....8,553,985	.....8,525,000	.....10,656	1FE.....
67756D AX 4	OHIO HGR ED FAC COMM (CL 4.000 2042 01.....		...05/15/2013	J P MORGAN CHASE SECURITIES INC.....		.....7,449,150	.....7,500,000	.....0	1FE.....
67756D AY 2	OHIO HGR ED FAC COMM (CL 5.000 2042 01.....		...05/15/2013	J P MORGAN CHASE SECURITIES INC.....		.....9,998,370	.....9,000,000	.....0	1FE.....
681793 A2 1	OMAHA PUB POWER DIST ELE 5.700 2017 02.....		...06/24/2013	ST. PAUL FIRE & MARINE.....		.....2,792,126	.....2,782,000	.....62,989	1.....
751100 JS 8	RALEIGH COMB ENTERPRISE 3.750 2033 03.....		...05/02/2013	CITIGROUP GLOBAL MARKETS.....		.....5,229,400	.....5,000,000	.....0	1FE.....
87354T CC 7	TACOMA REGL WATER SYS RE 4.000 2032 12.....		...04/03/2013	GOLDMAN SACHS & CO.....		.....6,532,864	.....6,190,000	.....0	1FE.....
000000 00 0	FHLMC GOLD PASSTHRU (TBA 2.500 2028 08.....		...06/19/2013	CITIGROUP GLOBAL MARKETS.....		.....10,064,063	.....10,000,000	.....9,028	1.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		...06/25/2013	PAY IN KIND.....		.....687,039	.....687,039	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....61,708,852	.....59,154,039	.....82,673	.....XXX.....

Bonds - Industrial and Miscellaneous

00434N AA 3	ACMP/ACMP FIN 4.875 2023 05.....		...06/05/2013	VARIOUS.....		.....1,945,000	.....2,000,000	.....6,365	3FE.....
16524R AC 7	ACMP/ACMP FIN 5.875 2021 04.....		...06/19/2013	VARIOUS.....		.....5,457,925	.....5,090,000	.....33,081	3FE.....
008117 AP 8	AETNA INC 2.750 2022 11.....		...06/21/2013	BAS-MERRILL LYNCH.....		.....926,430	.....1,000,000	.....3,132	1FE.....
00846U AJ 0	AGILENT TECHNOLOGIES INC 3.875 2023 07.....		...06/18/2013	BAS-MERRILL LYNCH.....		.....1,990,880	.....2,000,000	.....0	2FE.....
013078 AA 8	ALBERTO-CULVER CO 5.150 2020 06.....	R.....	...04/16/2013	R W PRESPRICH.....		.....874,227	.....733,000	.....14,471	1FE.....
02209S AP 8	ALTRIA GROUP INC 2.950 2023 05.....		...04/29/2013	BARCLAYS CAPITAL INC.....		.....998,450	.....1,000,000	.....0	2FE.....
023135 AJ 5	AMAZON.COM INC 2.500 2022 11.....		...05/16/2013	BAS-MERRILL LYNCH.....		.....973,760	.....1,000,000	.....11,944	2FE.....
025816 BG 3	AMERICAN EXPRESS 1.550 2018 05.....		...05/15/2013	CITIGROUP GLOBAL MARKETS.....		.....998,320	.....1,000,000	.....0	1FE.....
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500 2021 11.....		...05/01/2013	GOLDMAN SACHS & CO.....		.....1,087,300	.....1,000,000	.....16,625	1FE.....
032654 AH 8	ANALOG DEVICES 2.875 2023 06.....		...05/22/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,988,120	.....3,000,000	.....0	1FE.....
03674P AF 0	ANTERO RESOURCES 7.250 2019 08.....		...03/27/2013	CREDIT SUISSE FIRST BOSTON.....		.....0	.....0	.....12,285	4FE.....
03674P AJ 2	ANTERO RESOURCES 6.000 2020 12.....		...05/29/2013	BARCLAYS CAPITAL INC.....		.....2,090,000	.....2,000,000	.....667	4FE.....
037735 CP 0	APPALACHIAN POWER CO 7.950 2020 01.....		...05/07/2013	U S BANCORP.....		.....894,036	.....664,000	.....16,863	2FE.....
037833 AJ 9	APPLE INC 1.000 2018 05.....		...04/30/2013	GOLDMAN SACHS & CO.....		.....996,310	.....1,000,000	.....0	1FE.....
037833 AK 6	APPLE INC 2.400 2023 05.....		...05/01/2013	VARIOUS.....		.....3,997,870	.....4,000,000	.....200	1FE.....
038222 AD 7	APPLIED MATERIALS 7.125 2017 10.....		...04/29/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,463,480	.....2,000,000	.....6,729	1FE.....
038521 AL 4	ARAMARK CORP (144A) 5.750 2020 03.....		...03/27/2013	BAS-MERRILL LYNCH.....		.....0	.....0	.....3,993	4FE.....
00209T AB 1	AT&T BROADBAND 9.455 2022 11.....		...05/06/2013	NOMURA SECURITIES INTL.....		.....1,693,043	.....1,100,000	.....50,269	1FE.....
050095 AM 0	ATWOOD OCEANICS 6.500 2020 02.....		...06/20/2013	VARIOUS.....		.....3,127,500	.....3,000,000	.....77,278	3FE.....
05329W AK 8	AUTONATION INC 5.500 2020 02.....		...04/08/2013	BAS-MERRILL LYNCH.....		.....1,085,000	.....1,000,000	.....19,861	3FE.....
05508W AA 3	B&G FOODS INC 4.625 2021 06.....		...06/28/2013	VARIOUS.....		.....5,489,688	.....5,500,000	.....4,657	4FE.....
058498 AS 5	BALL CORP 4.000 2023 11.....		...05/16/2013	WELLS FARGO SECURITIES.....		.....1,970,000	.....2,000,000	.....667	3FE.....
06406H BP 3	BANK OF NEW YORK 4.600 2020 01.....		...05/06/2013	HSBC.....		.....1,706,118	.....1,455,000	.....21,195	1FE.....
071813 BL 2	BAXTER INTERNATIONAL 3.200 2023 06.....		...06/05/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,994,460	.....3,000,000	.....0	1FE.....
05531F AN 3	BB&T CORPORATION 2.050 2018 06.....		...06/14/2013	DEUTSCHE BANC.....		.....998,540	.....1,000,000	.....0	1FE.....
055381 AR 8	BE AEROSPACE INC 6.875 2020 10.....		...06/12/2013	VARIOUS.....		.....2,692,610	.....2,452,000	.....32,847	3FE.....
073730 AG 8	BEAM INC 3.250 2023 06.....		...06/03/2013	BAS-MERRILL LYNCH.....		.....1,995,240	.....2,000,000	.....0	2FE.....
097023 AD 7	BOEING CO 8.750 2021 08.....		...06/26/2013	VARIOUS.....	782,103573,00018,631	1FE.....

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
097023 BE 4	BOEING CO	950 2018 05		04/30/2013	MORGAN STANLEY		988,990	1,000,000	0	1FE	
110394 AE 3	BRISTOW GROUP INC	6.250 2022 10		06/18/2013	VARIOUS		2,127,500	2,000,000	21,007	3FE	
13342B AE 5	CAMERON INTERNATIONAL CO	4.500 2021 06		05/31/2013	KEYBANC CAPITAL MARK		439,060	400,000	200	2FE	
12527G AA 1	CF INDUSTRIES	6.875 2018 05		04/16/2013	BARCLAYS CAPITAL INC		1,206,070	1,000,000	32,083	2FE	
12527G AC 7	CF INDUSTRIES	3.450 2023 06		05/21/2013	VARIOUS		2,001,670	2,000,000	96	2FE	
166764 AB 6	CHEVRON CORP	2.355 2022 12		04/22/2013	VARIOUS		2,015,280	2,000,000	18,186	1FE	
169905 AD 8	CHOICE HOTELS	5.700 2020 08		06/27/2013	BAS-MERRILL LYNCH		4,330,000	4,000,000	69,350	3FE	
169905 AE 6	CHOICE HOTELS	5.750 2022 07		04/02/2013	BARCLAYS CAPITAL INC		1,784,000	1,600,000	24,022	3FE	
125509 BP 3	CIGNA CORP	4.500 2021 03		05/07/2013	MORGAN STANLEY		1,649,800	1,460,000	10,038	2FE	
171798 AB 7	CIMAREX ENERGY	5.875 2022 05		06/06/2013	BARCLAYS CAPITAL INC		1,050,000	1,000,000	6,528	3FE	
19416Q EC 0	COLGATE-PALMOLIVE	2.100 2023 05		04/29/2013	CITIGROUP GLOBAL MARKETS		2,955,150	3,000,000	0	1FE	
20030N AZ 4	COMCAST CORP	5.700 2019 07		04/10/2013	BNP PARIBAS		593,674	484,000	7,970	1FE	
20030N BF 7	COMCAST CORP	2.850 2023 01		05/17/2013	MORGAN STANLEY		1,012,730	1,000,000	10,133	1FE	
20035C AB 6	COMERICA BANK	5.200 2017 08		05/16/2013	WELLS FARGO SECURITIES		1,153,070	1,000,000	12,856	1FE	
20451N AD 3	COMPASS MINERALS	8.000 2019 06		04/03/2013	PRINCE RIDGE		4,367,630	4,007,000	110,415	3FE	
20605P AB 7	CONCHO RESOURCES	7.000 2021 01		04/01/2013	MORGAN STANLEY		1,608,880	1,456,000	22,366	3FE	
20605P AE 1	CONCHO RESOURCES	5.500 2023 04		06/25/2013	VARIOUS		1,483,750	1,500,000	18,104	3FE	
209111 EZ 2	CONSOLIDATED EDISON CO O	4.450 2020 06		04/22/2013	STIFEL NICOLAUS & CO INC		1,754,415	1,500,000	24,104	1FE	
21036P AK 4	CONSTELLATION BRANDS	3.750 2021 05		05/23/2013	BAS-MERRILL LYNCH		2,180,000	2,200,000	3,125	3FE	
21036P AL 2	CONSTELLATION BRANDS	4.250 2023 05		05/23/2013	BAS-MERRILL LYNCH		1,248,750	1,250,000	1,771	3FE	
212015 AH 4	CONTINENTAL RESOURCES	5.000 2022 09		05/21/2013	VARIOUS		4,285,000	4,000,000	31,944	3FE	
212015 AK 7	CONTINENTAL RESOURCES (1	4.500 2023 04		04/02/2013	BAS-MERRILL LYNCH		500,000	500,000	0	3FE	
22025Y AK 6	CORRECTIONS CORP OF AMER	7.750 2017 06		04/23/2013	BB&T CAPITAL MARKETS		2,509,440	2,400,000	73,883	3FE	
22025Y AL 4	CORRECTIONS CORP OF AMER	4.125 2020 04		06/14/2013	WELLS FARGO SECURITIES		990,000	1,000,000	8,594	3FE	
224044 CA 3	COX COMMUNICATIONS INC (	2.950 2023 06		04/24/2013	J P MORGAN CHASE SECURITIES INC		2,986,800	3,000,000	0	2FE
228189 AA 4	CROWN AMERICAS (144A)	4.500 2023 01		04/15/2013	KEYBANC CAPITAL MARK		987,500	1,000,000	12,375	3FE	
228227 BD 5	CROWN CASTLE INTL CORP	5.250 2023 01		05/29/2013	BAS-MERRILL LYNCH		2,035,000	2,000,000	66,500	4FE	
126307 AC 1	CSC HOLDINGS INC	8.625 2019 02		06/18/2013	BAS-MERRILL LYNCH		1,172,500	1,000,000	30,188	3FE	
126650 BV 1	CVS LEASE PASS THRU CERT	5.773 2033 01		04/18/2013	SEAPORT GROUP		423,037	354,656	739	2FE	
23331A BG 3	D.R. HORTON	4.750 2023 02		06/06/2013	BAS-MERRILL LYNCH		990,000	1,000,000	16,625	3FE	
25470X AM 7	DISH DBS CORP (144A)	4.250 2018 04		04/10/2013	VARIOUS		2,992,500	3,000,000	1,771	3FE	
256677 AB 1	DOLLAR GENERAL	1.875 2018 04		04/08/2013	GOLDMAN SACHS & CO		1,997,720	2,000,000	0	2FE	
256677 AC 9	DOLLAR GENERAL	3.250 2023 04		04/08/2013	GOLDMAN SACHS & CO		4,986,850	5,000,000	0	2FE	
23331A BE 8	DR HORTON	4.375 2022 09		06/06/2013	BARCLAYS CAPITAL INC		975,000	1,000,000	10,451	3FE	
26483E AF 7	DUN & BRADSTREET CORP	3.250 2017 12		05/30/2013	STERNE AGEE & LEACH INC		1,028,590	1,000,000	271	2FE	
263534 CK 3	DUPONT EI NEMOUR	2.800 2023 02		05/14/2013	VARIOUS		2,037,090	2,000,000	11,978	1FE	
278642 AC 7	EBAY INC	3.250 2020 10		04/08/2013	PIERPONT SECURITIES		1,372,775	1,268,000	20,147	1FE	
532457 AM 0	ELI LILLY	7.125 2025 06		04/22/2013	CREDIT SUISSE FIRST BOSTON		2,006,382	1,405,000	40,043	1FE	
28660G AG 1	ELIZABETH ARDEN	7.375 2021 03		06/05/2013	PRINCE RIDGE		2,225,000	2,000,000	34,826	4FE	
268648 AN 2	EMC CORP	3.375 2023 06		06/03/2013	J P MORGAN CHASE SECURITIES INC		4,996,250	5,000,000	0	1FE	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
268648 AQ 5	EMC CORP 2.650 2020 06.....		...06/03/2013	CITIGROUP GLOBAL MARKETS.....		.....1,995,200	.....2,000,000	.....0	1FE.....
29364D AR 1	ENTERGY ARKANSAS 3.050 2023 06.....		...05/22/2013	ROYAL BANK OF SCOTLAND.....		.....997,180	.....1,000,000	.....0	1FE.....
31428X AV 8	FEDEX CORP 2.700 2023 04.....		...04/08/2013	CITIGROUP GLOBAL MARKETS.....		.....2,991,900	.....3,000,000	.....0	2FE.....
31620M AK 2	FIDELITY NATIONAL 3.500 2023 04.....		...04/11/2013	BAS-MERRILL LYNCH.....		.....1,990,570	.....2,000,000	.....97	2FE.....
341081 FJ 1	FLORIDA POWER & LIGHT 2.750 2023 06.....		...05/30/2013	WELLS FARGO SECURITIES.....		.....2,988,570	.....3,000,000	.....0	1FE.....
341099 CP 2	FLORIDA POWER CORP 3.100 2021 08.....		...04/16/2013	BNP PARIBAS.....		.....1,074,310	.....1,000,000	.....5,511	1FE.....
36962G 6P 4	GENERAL ELECTRIC CAPITAL 2.100 2019 12.....		...05/09/2013	GOLDMAN SACHS & CO.....		.....1,019,950	.....1,000,000	.....8,867	1FE.....
37331N AD 3	GEORGIA-PACIFIC CORP (14 3.734 2023 07.....		...06/18/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,999,940	.....2,000,000	.....0	2FE.....
420088 AA 4	HAWK ACQUISITION (144A) 4.250 2020 10.....		...06/13/2013	VARIOUS.....		.....5,951,250	.....6,000,000	.....46,986	3FE.....
427866 AT 5	HERSHEY COMPANY 2.625 2023 05.....		...05/14/2013	BAS-MERRILL LYNCH.....		.....997,400	.....1,000,000	.....0	1FE.....
42809H AB 3	HESS CORP 8.125 2019 02.....		...05/16/2013	RBC CAPITAL MARKETS.....		.....1,306,140	.....1,000,000	.....21,667	2FE.....
437076 AZ 5	HOME DEPOT INC 2.700 2023 04.....		...04/03/2013	VARIOUS.....		.....4,002,680	.....4,000,000	.....225	1FE.....
446413 AB 2	HUNTINGTON INGALLS INDUS 6.875 2018 03.....		...06/11/2013	CREDIT SUISSE FIRST BOSTON.....		.....1,072,500	.....1,000,000	.....16,997	3FE.....
448579 AE 2	HYATT HOTELS 3.375 2023 07.....		...05/08/2013	VARIOUS.....		.....2,000,560	.....2,000,000	.....281	2FE.....
459200 HM 6	IBM CORP 1.625 2020 05.....		...05/02/2013	BAS-MERRILL LYNCH.....		.....992,490	.....1,000,000	.....0	1FE.....
45138L BB 8	IDAHO POWER CO 2.500 2023 04.....		...04/03/2013	WELLS FARGO SECURITIES.....		.....1,990,020	.....2,000,000	.....0	1FE.....
457030 AH 7	INGLES MARKETS INC (144A 5.750 2023 06.....		...05/29/2013	BAS-MERRILL LYNCH.....		.....10,000,000	.....10,000,000	.....0	4FE.....
459506 AC 5	INTERNATIONAL FLAVOR & F 3.200 2023 05.....		...04/02/2013	MORGAN STANLEY.....		.....3,006,320	.....3,000,000	.....89	2FE.....
461070 AA 2	INTERSTATE POWER & LIGHT 5.875 2018 09.....		...05/06/2013	STERNE AGEE & LEACH INC.....		.....1,216,390	.....1,000,000	.....8,813	1FE.....
464592 AQ 7	ISLE OF CAPRI CASINOS 5.875 2021 03.....		...05/16/2013	VARIOUS.....		.....2,045,000	.....2,000,000	.....23,500	4FE.....
471109 AE 8	JARDEN CORP 6.125 2022 11.....		...06/20/2013	DEUTSCHE BANC.....		.....3,569,020	.....3,367,000	.....22,914	3FE.....
46625H JE 1	JP MORGAN CHASE 3.250 2022 09.....		...06/28/2013	BNY MELLON CAPITAL MARKETS INC.....		.....949,340	.....1,000,000	.....9,028	1FE.....
46625H JL 5	JP MORGAN CHASE 1.625 2018 05.....		...05/08/2013	J P MORGAN CHASE SECURITIES INC.....		.....998,380	.....1,000,000	.....0	1FE.....
494368 BJ 1	KIMBERLY CLARK 2.400 2023 06.....		...05/20/2013	CITIGROUP GLOBAL MARKETS.....		.....4,888,000	.....5,000,000	.....0	1FE.....
50076Q AZ 9	KRAFT FOODS GROUP INC 3.500 2022 06.....		...04/23/2013	CREDIT SUISSE FIRST BOSTON.....		.....668,894	.....625,000	.....8,507	2FE.....
50075N BA 1	KRAFT FOODS INC 5.375 2020 02.....		...04/12/2013	CITIGROUP GLOBAL MARKETS.....		.....1,201,190	.....1,000,000	.....10,003	2FE.....
516807 AE 4	LAREDO PETROLEUM INC 7.375 2022 05.....		...06/18/2013	VARIOUS.....		.....1,319,750	.....1,200,000	.....9,014	4FE.....
501889 AA 7	LKQ CORP (144A) 4.750 2023 05.....		...06/28/2013	VARIOUS.....		.....8,192,000	.....8,200,000	.....29,226	3FE.....
55616X AF 4	MACYS RETAIL HOLDINGS IN 3.875 2022 01.....		...05/08/2013	JEFFERIES & CO INC.....		.....1,072,850	.....1,000,000	.....12,701	2FE.....
56808R AB 2	MARINA DISTRICT 9.500 2015 10.....		...06/05/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,090,000	.....2,000,000	.....29,028	4FE.....
570506 AR 6	MARKWEST ENERGY 4.500 2023 07.....		...05/31/2013	VARIOUS.....		.....1,960,000	.....2,000,000	.....36,250	3FE.....
571903 AJ 2	MARRIOTT INTERNATIONAL 3.000 2019 03.....		...04/17/2013	MORGAN STANLEY.....		.....347,359	.....328,000	.....1,394	2FE.....
577081 AY 8	MATTEL INC 3.150 2023 03.....		...03/27/2013	RBC CAPITAL MARKETS.....		.....0	.....0	.....2,188	2FE.....
57772K AB 7	MAXIM INTEGRATED 3.375 2023 03.....		...04/22/2013	GOLDMAN SACHS & CO.....		.....1,018,750	.....1,000,000	.....3,469	2FE.....
58933Y AF 2	MERCK & CO INC 2.800 2023 05.....		...05/15/2013	DEUTSCHE BANC.....		.....2,997,390	.....3,000,000	.....0	1FE.....
552953 BB 6	MGM MIRAGE 7.625 2017 01.....		...06/25/2013	BAS-MERRILL LYNCH.....		.....1,340,625	.....1,250,000	.....43,155	4FE.....
594918 AQ 7	MICROSOFT CORP 2.125 2022 11.....		...04/18/2013	GOLDMAN SACHS & CO.....		.....988,190	.....1,000,000	.....9,799	1FE.....
594918 AT 1	MICROSOFT CORP 2.375 2023 05.....		...04/25/2013	BAS-MERRILL LYNCH.....		.....1,993,280	.....2,000,000	.....0	1FE.....
637432 MU 6	NATIONAL RURAL UTILITIES 2.350 2020 06.....		...05/30/2013	RBC CAPITAL MARKETS.....		.....998,580	.....1,000,000	.....0	1FE.....
654106 AC 7	NIKE INC 2.250 2023 05.....		...04/24/2013	VARIOUS.....	3,993,9204,000,000188	1FE.....

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
665772 CK 3	NORTHERN STATES POWER	2.600 2023 05		05/13/2013	CREDIT SUISSE FIRST BOSTON			3,992,680	4,000,000	0	1FE
666807 BG 6	NORTHROP GRUMMAN	3.250 2023 08		05/28/2013	J P MORGAN CHASE SECURITIES INC			3,978,480	4,000,000	0	2FE
674215 AC 2	OASIS PETROLEUM	7.250 2019 02		05/16/2013	CITIGROUP GLOBAL MARKETS			3,258,750	3,000,000	66,458	4FE
674215 AD 0	OASIS PETROLEUM	6.500 2021 11		04/24/2013	DEUTSCHE BANC			1,087,500	1,000,000	32,139	4FE
678858 BJ 9	OKLAHOMA GAS & ELECTRIC	6.350 2018 09		04/08/2013	MORGAN STANLEY			2,428,068	1,960,000	13,829	1FE
695114 CQ 9	PACIFICORP	2.950 2023 06		06/03/2013	ROYAL BANK OF SCOTLAND			997,000	1,000,000	0	1FE
712704 AA 3	PEOPLE'S UNITED	3.650 2022 12		04/01/2013	STIFEL NICOLAUS & CO INC			1,022,600	1,000,000	11,964	1FE
714290 AD 5	PERRIGO CO	2.950 2023 05		05/29/2013	VARIOUS			1,966,440	2,000,000	1,393	2FE
717081 DH 3	PFIZER INC	3.000 2023 06		05/29/2013	GOLDMAN SACHS & CO			2,991,890	3,000,000	0	1FE
72347Q AH 6	PINNACLE FOODS FINANCE (	4.875 2021 05		05/29/2013	VARIOUS			5,555,000	5,500,000	12,729	4FE
69349L AG 3	PNC BANK NA	2.700 2022 11		04/22/2013	MORGAN STANLEY			989,790	1,000,000	13,725	1FE
74153W BZ 1	PRICOA GLOBAL FUNDING (1	1.600 2018 05		05/22/2013	CREDIT SUISSE FIRST BOSTON			4,999,840	5,000,000	0	1FE
74456Q BC 9	PUBLIC SERVICE ELECTRIC	2.375 2023 05		05/07/2013	BNP PARIBAS			3,987,240	4,000,000	0	1FE
693656 AA 8	PVH CORP	4.500 2022 12		06/24/2013	MORGAN STANLEY			955,000	1,000,000	1,500	3FE
75281A AQ 2	RANGE RESOURCES	5.000 2023 03		05/31/2013	VARIOUS			2,040,000	2,000,000	20,833	3FE
7591EP AJ 9	REGIONS FINANCIAL CORP	2.000 2018 05		04/25/2013	MORGAN STANLEY			996,660	1,000,000	0	2FE
76009N AJ 9	RENT-A-CENTER (144A)	4.750 2021 05		04/29/2013	J P MORGAN CHASE SECURITIES INC			750,000	750,000	0	3FE
749571 AA 3	RHP HOTEL PPTY (144A)	5.000 2021 04		06/04/2013	MERRILL LYNCH CAPITAL MARKETS			1,990,000	2,000,000	17,778	4FE
773903 AD 1	ROCKWELL AUTO	5.650 2017 12		04/16/2013	KEYBANC CAPITAL MARK			100,793	85,000	1,841	1FE
774477 AJ 2	ROCKWOOD SPECIALTIES GRO	4.625 2020 10		06/13/2013	VARIOUS			1,929,600	1,910,000	14,431	3FE
776696 AF 3	ROPER INDUSTRIES	2.050 2018 10		05/30/2013	BAS-MERRILL LYNCH			1,995,820	2,000,000	0	2FE
777779 AD 1	ROSETTA RESOURCES INC	5.625 2021 05		05/30/2013	VARIOUS			5,338,750	5,250,000	20,313	4FE
78573A AA 8	SABMILLER HOLDINGS INC (	3.750 2022 01	R	04/29/2013	BNP PARIBAS			1,096,370	1,000,000	11,146	2FE
78412F AP 9	SESI LLC	7.125 2021 12		06/19/2013	BB&T CAPITAL MARKETS			1,095,000	1,000,000	1,781	3FE
826552 AA 9	SIGMA-ALDRICH	3.375 2020 11		05/07/2013	MITSUBISHI SECURITIES (USA) INC			1,860,075	1,750,000	1,477	1FE
827048 AP 4	SILGAN HOLDINGS	5.000 2020 04		06/19/2013	BAS-MERRILL LYNCH			1,015,000	1,000,000	11,528	3FE
78454L AG 5	SM ENERGY (144A)	5.000 2024 01		05/15/2013	BAS-MERRILL LYNCH			500,000	500,000	0	3FE
835898 AF 4	SOTHEBY'S (144A)	5.250 2022 10		05/29/2013	VARIOUS			4,859,438	4,770,000	23,211	3FE
854502 AC 5	STANLEY BLACK & DECKER	3.400 2021 12		04/10/2013	J P MORGAN CHASE SECURITIES INC			1,051,790	1,000,000	12,656	1FE
85590A AP 9	STARWOOD HOTELS & RESORT	3.125 2023 02		06/07/2013	STERNE AGEE & LEACH INC			963,960	1,000,000	15,799	2FE
882508 AV 6	TEXAS INSTRUMENTS INC	1.000 2018 05		05/01/2013	J P MORGAN CHASE SECURITIES INC			990,700	1,000,000	0	1FE
872540 AP 4	TJX COS INC	2.500 2023 05		04/30/2013	DEUTSCHE BANC			2,003,270	2,000,000	69	1FE
88947E AK 6	TOLL BROS FINANCE CORP	5.875 2022 02		06/25/2013	BARCLAYS CAPITAL INC			233,438	225,000	4,884	3FE
88947E AN 0	TOLL BROS FINANCE CORP	4.375 2023 04		05/08/2013	VARIOUS			3,067,330	3,000,000	8,021	3FE
891906 AB 5	TOTAL SYSTEM	3.750 2023 06		05/16/2013	J P MORGAN CHASE SECURITIES INC			1,996,130	2,000,000	0	2FE
907818 DN 5	UNION PACIFIC CO	2.750 2023 04		04/01/2013	CITIGROUP GLOBAL MARKETS			1,010,450	1,000,000	1,451	2FE
91324P CC 4	UNITEDHEALTH GROUP INC	2.875 2023 03		05/16/2013	ROYAL BANK OF SCOTLAND			1,004,060	1,000,000	6,469	1FE
931142 DH 3	WAL-MART STORES	2.550 2023 04		04/04/2013	CITIGROUP GLOBAL MARKETS			7,981,760	8,000,000	0	1FE
94973B AA 9	WELLS ENTERPRISE (144A)	6.750 2020 02		04/08/2013	PIERPONT SECURITIES			468,380	440,000	6,848	4FE
94974B FG 0	WELLS FARGO	1.500 2018 01		04/16/2013	WELLS FARGO SECURITIES			1,002,410	1,000,000	4,875	1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
96332H CF 4	WHIRLPOOL CORP	3.700 2023 03		06/06/2013	MORGAN STANLEY			1,119,228	1,100,000	11,758	2FE
978097 AA 1	WOLVERINE WORLD (144A)	6.125 2020 10		06/26/2013	VARIOUS			2,989,938	2,825,000	20,778	4FE
983024 AF 7	WYETH	6.450 2024 02		04/22/2013	KEYBANC CAPITAL MARK			702,716	519,000	7,811	1FE
983130 AU 9	WYNN LAS VEGAS (144A)	4.250 2023 05		06/25/2013	J P MORGAN CHASE SECURITIES INC			905,000	1,000,000	4,250	3FE
008916 AL 2	AGRIUM INC	3.500 2023 06	A	05/30/2013	BAS-MERRILL LYNCH			1,998,650	2,000,000	389	2FE
06366R MS 1	BANK OF MONTREAL	1.450 2018 04	A	04/04/2013	J P MORGAN CHASE SECURITIES INC			997,940	1,000,000	0	1FE
92658T AQ 1	VIDEOTRON LTEE	5.000 2022 07	A	06/05/2013	BAS-MERRILL LYNCH			2,015,000	2,000,000	40,278	3FE
05253J AC 5	AUST & NZ BANKING GRP NY	1.450 2018 05	F	05/09/2013	CITIGROUP GLOBAL MARKETS			999,420	1,000,000	0	1FE
05565Q CD 8	BP CAPITAL PLC	2.750 2023 05	F	05/07/2013	MORGAN STANLEY			3,959,920	4,000,000	0	1FE
22303Q AP 5	COVIDIEN INTERNATIONAL	2.950 2023 06	E	05/13/2013	BAS-MERRILL LYNCH			1,995,460	2,000,000	0	1FE
23636T AA 8	DANONE (144A)	3.000 2022 06	F	04/08/2013	BNP PARIBAS			1,035,520	1,000,000	9,667	1FE
25243Y AU 3	DIAGEO CAPITAL PLC	2.625 2023 04	F	04/25/2013	VARIOUS			2,501,085	2,500,000	109	1FE
26824K AA 2	EADS FINANCE BV (144A)	2.700 2023 04	F	04/09/2013	J P MORGAN CHASE SECURITIES INC			3,989,920	4,000,000	0	1FE
344419 AA 4	FEMSA	2.875 2023 05	F	05/08/2013	VARIOUS			2,997,940	3,000,000	240	2FE
40049J AX 5	GRUPO TELEVISA	6.000 2018 05	F	04/26/2013	CITIGROUP GLOBAL MARKETS			1,179,460	1,000,000	27,667	2FE
44328M BT 0	HSBC BANK PLC (144A)	1.500 2018 05	F	05/08/2013	HSBC			998,130	1,000,000	0	1FE
453140 AB 1	IMPERIAL TOBACCO FINANCE	3.500 2023 02	F	06/05/2013	BAS-MERRILL LYNCH			751,549	760,000	8,793	2FE
485161 AN 3	KANSAS CITY SOUTHERN MEX	2.350 2020 05	E	04/26/2013	VARIOUS			2,007,570	2,000,000	0	2FE
485161 AR 4	KANSAS CITY SOUTHERN MEX	3.000 2023 05	E	05/02/2013	VARIOUS			4,003,350	4,000,000	333	2FE
65557F AG 1	NORDEA BANK AB (144A)	1.625 2018 05	F	05/07/2013	GOLDMAN SACHS & CO			1,000,000	1,000,000	0	1FE
70501V AA 6	PEARSON FUND FIVE (144A)	3.250 2023 05	F	05/01/2013	HSBC			998,730	1,000,000	0	2FE
83051G AA 6	SKANDINAVISKA ENSKILDA B	1.375 2018 05	F	05/21/2013	DEUTSCHE BANC			997,840	1,000,000	0	1FE
833636 AD 5	SOC QUIMICA Y MINERA DE	5.500 2020 04	F	05/16/2013	BAS-MERRILL LYNCH			1,150,000	1,000,000	4,583	2FE
85235X AD 7	STADSHYPOTEK AB (144A)	1.250 2018 05	F	05/16/2013	RBC CAPITAL MARKETS			994,800	1,000,000	0	1FE
85771P AK 8	STATOIL ASA	2.650 2024 01	F	05/09/2013	MORGAN STANLEY			3,983,800	4,000,000	0	1FE
29977K AA 1	EVER 2013-2 A (CMO)	3.000 2043 06		06/04/2013	BARCLAYS CAPITAL INC			15,869,760	16,000,000	48,000	1FE
46640B AC 8	JPMMT 2013-2 A2 (CMO)	3.500 2033 06		05/29/2013	J P MORGAN CHASE SECURITIES INC			12,151,875	12,000,000	35,000	1FE
81745A AB 3	SEMT 2013-5 A2 CMO (144A)	3.000 2043 05		04/08/2013	ROYAL BANK OF SCOTLAND			7,630,371	7,500,000	10,625	1FE
81745B AB 1	SEMT 2013-6 A2 CMO	3.000 2043 05		04/25/2013	ROYAL BANK OF SCOTLAND			15,244,965	15,000,000	36,250	1FE
81745C AB 9	SEMT 2013-7 A2 (CMO)	3.000 2043 06		05/16/2013	ROYAL BANK OF SCOTLAND			8,052,582	8,000,000	14,667	1FE
17320Q AA 7	CGCMT 2013-375P A	3.251 2035 05		05/16/2013	CITIGROUP GLOBAL MARKETS			10,299,808	10,000,000	25,286	1FE
12625K AD 7	COMM 2013-CR8 A4	3.334 2046 06		06/07/2013	VARIOUS			11,122,432	11,000,000	12,225	1FE
12625E AC 3	COMM 2013-SFS A2 (144A)	3.086 2035 04		04/04/2013	DEUTSCHE BANC			9,940,083	10,000,000	8,297	1FE
12625C AC 7	COMM 2013-WWP A2 (144A)	3.424 2031 03		06/25/2013	VARIOUS			257,931	275,000	22,822	1FE
61974P AC 2	MOTEL 2012-MTL6 A2	1.948 2025 10		05/31/2013	DEUTSCHE BANC			4,989,844	5,000,000	1,082	1FM
61761B AC 0	MSC 2012-STAR A2 (144A)	3.201 2034 08		06/19/2013	DEUTSCHE BANC			4,865,039	5,000,000	10,225	1FM
03064J AA 3	AMCAR 2013-2 A1	250 2014 04		04/03/2013	J P MORGAN CHASE SECURITIES INC			7,000,000	7,000,000	0	1
14313M AA 2	CARMX 2013-2 A1	210 2014 05		05/08/2013	BARCLAYS CAPITAL INC			15,000,000	15,000,000	0	1Z
13056Q AA 6	CRART 2013-1 A1 (144A)	400 2014 06		06/13/2013	CREDIT SUISSE FIRST BOSTON			8,000,000	8,000,000	0	1
32058D AA 3	FIAOT 2013-2A A1 (144A)	340 2014 06		06/13/2013	WELLS FARGO SECURITIES			7,000,000	7,000,000	0	1

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
34530E AA 5	FORDO 2013-B A1 (144A) .210 2014 05.....		...05/14/2013	RBC CAPITAL MARKETS.....		.....15,000,000	.....15,000,000	.....0	1.....
44890L AA 2	HART 2013-B A1 .250 2014 07.....		...06/19/2013	CREDIT SUISSE FIRST BOSTON.....		.....10,000,000	.....10,000,000	.....0	1Z.....
80283G AA 2	SDART 2013-3 A1 .250 2014 05.....		...05/08/2013	J P MORGAN CHASE SECURITIES INC.....		.....9,000,000	.....9,000,000	.....0	1.....
98160K AA 3	WOART 2013-A A1 .230 2014 06.....		...05/21/2013	BAS-MERRILL LYNCH.....		.....15,000,000	.....15,000,000	.....0	1.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....539,139,267	.....528,940,656	.....2,164,623	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....1,015,425,035	.....993,312,041	.....3,902,714	.....XXX.....
8399999.	Total - Bonds.....					.....1,015,425,035	.....993,312,041	.....3,902,714	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
570535 10 4	MARKEL CORP.....		...05/01/2013	MERGER.....	.....2,425,418.000	.....588,298	.....XXX.....	.....0	L.....
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		...05/30/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....38,720.000	.....733,202	.....XXX.....	.....0	L.....
87612G 10 1	TARGA RESOURCES CORP.....		...05/13/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....4,400.000	.....298,307	.....XXX.....	.....0	L.....
G037AX 10 1	AMBARELLA INC.....		...06/24/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....2,654.000	.....45,649	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....1,665,455	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....1,665,455	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....1,665,455	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....1,665,455	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....1,017,090,491	.....XXX.....	.....3,902,714	.....XXX.....

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

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
217194 AB 5	COP I LLC 3.650		06/05/2013	REDEEMED		74,598	74,598	74,598	74,598	0	0	0	0	0	74,598	0	0	0	1,361	12/05/2021	1FE
367333 AA 9	GATE CAPITAL 3.550		06/11/2013	REDEEMED		79,248	79,248	79,248	79,248	0	0	0	0	0	79,248	0	0	0	1,407	06/11/2021	1FE
89609G AA 0	TRICAHUE LEASING 3.503		05/20/2013	REDEEMED		147,688	147,688	147,688	147,688	0	0	0	0	0	147,688	0	0	0	2,587	11/19/2021	1FE
912828 MX 5	U S TREASURY NOTES 1.750		04/15/2013	MATURED		4,170,000	4,170,000	4,187,606	4,171,689	0	(1,689)	0	(1,689)	0	4,170,000	0	0	0	36,488	04/15/2013	1
925387 AE 2	VESSEL MANAGEMENT SERV 5.125		04/16/2013	REDEEMED		77,000	77,000	77,000	77,000	0	0	0	0	0	77,000	0	0	0	1,973	04/16/2035	1FE
02265Q AA 6	AMAL LIMITED 3.465	E	05/21/2013	REDEEMED		95,724	95,724	95,724	95,724	0	0	0	0	0	95,724	0	0	0	1,658	08/21/2021	1
36179M E2 2	GNMA II PASS #00MA0153 3.000		06/20/2013	PAID ON PRINCIPAL		117,629	117,629	119,302	119,184	0	(1,555)	0	(1,555)	0	117,629	0	0	0	1,526	06/20/2042	1
36202C 3X 9	GNMA II PASS #2614 6.000		06/20/2013	PAID ON PRINCIPAL		9,937	9,937	9,633	9,720	0	216	0	216	0	9,937	0	0	0	243	07/20/2028	1
36202D G6 2	GNMA II PASS #2921 7.500		06/20/2013	PAID ON PRINCIPAL		961	961	973	995	0	(34)	0	(34)	0	961	0	0	0	25	05/20/2030	1
36202D J8 5	GNMA II PASS #2987 7.500		06/20/2013	PAID ON PRINCIPAL		171	171	171	172	0	(1)	0	(1)	0	171	0	0	0	5	10/20/2030	1
36202D 6D 8	GNMA II PASS #3568 5.000		06/20/2013	PAID ON PRINCIPAL		588,624	588,624	584,945	585,779	0	2,845	0	2,845	0	588,624	0	0	0	12,275	06/20/2034	1
36202E BU 2	GNMA II PASS #3651 5.000		06/20/2013	PAID ON PRINCIPAL		1,693,663	1,693,663	1,683,078	1,685,636	0	8,028	0	8,028	0	1,693,663	0	0	0	35,571	12/20/2034	1
36202E DD 8	GNMA II PASS #3700 4.500		06/20/2013	PAID ON PRINCIPAL		324,692	324,692	307,493	313,829	0	10,863	0	10,863	0	324,692	0	0	0	6,190	04/20/2035	1
36202E ET 2	GNMA II PASS #3746 4.500		06/20/2013	PAID ON PRINCIPAL		905,512	905,512	863,006	878,159	0	27,353	0	27,353	0	905,512	0	0	0	18,254	08/20/2035	1
36202E E7 0	GNMA II PASS #3758 4.500		06/20/2013	PAID ON PRINCIPAL		784,910	784,910	749,099	763,747	0	21,163	0	21,163	0	784,910	0	0	0	14,938	09/20/2035	1
36202E E8 8	GNMA II PASS #3759 5.000		06/20/2013	PAID ON PRINCIPAL		504,264	504,264	502,767	502,882	0	1,382	0	1,382	0	504,264	0	0	0	10,336	09/20/2035	1
36202E FL 8	GNMA II PASS #3771 4.500		06/20/2013	PAID ON PRINCIPAL		1,057,448	1,057,448	1,016,968	1,032,579	0	24,869	0	24,869	0	1,057,448	0	0	0	21,441	10/20/2035	1
36202E F2 0	GNMA II PASS #3785 5.000		06/20/2013	PAID ON PRINCIPAL		1,424,701	1,424,701	1,394,648	1,405,256	0	19,445	0	19,445	0	1,424,701	0	0	0	29,356	11/20/2035	1
36202E HF 9	GNMA II PASS #3830 5.500		06/20/2013	PAID ON PRINCIPAL		446,133	446,133	427,800	432,529	0	13,604	0	13,604	0	446,133	0	0	0	10,237	03/20/2036	1
36177P CY 9	GNMA PASS TH #00794586 3.500		06/15/2013	PAID ON PRINCIPAL		1,224,375	1,224,375	1,276,220	1,272,132	0	(47,757)	0	(47,757)	0	1,224,375	0	0	0	16,130	03/15/2042	1
36216C KY 2	GNMA PASS TH #160611 9.500		06/15/2013	PAID ON PRINCIPAL		241	241	256	251	0	(11)	0	(11)	0	241	0	0	0	10	09/15/2016	1
36216G N3 8	GNMA PASS TH #164310 9.500		06/15/2013	PAID ON PRINCIPAL		30	30	32	31	0	(1)	0	(1)	0	30	0	0	0	1	09/15/2018	1
362160 Q9 7	GNMA PASS TH #179680 9.500		06/15/2013	PAID ON PRINCIPAL		98	98	105	101	0	(3)	0	(3)	0	98	0	0	0	4	10/15/2016	1
362161 7E 5	GNMA PASS TH #180993 9.500		06/15/2013	PAID ON PRINCIPAL		77	77	82	79	0	(2)	0	(2)	0	77	0	0	0	3	11/15/2019	1
362164 W5 0	GNMA PASS TH #183468 9.500		06/15/2013	PAID ON PRINCIPAL		60	60	64	63	0	(2)	0	(2)	0	60	0	0	0	3	10/15/2016	1
36217D UZ 5	GNMA PASS TH #190600 9.500		06/15/2013	PAID ON PRINCIPAL		110	110	117	112	0	(2)	0	(2)	0	110	0	0	0	4	08/15/2016	1
36217S TL 5	GNMA PASS TH #202255 9.500		06/15/2013	PAID ON PRINCIPAL		70	70	74	72	0	(2)	0	(2)	0	70	0	0	0	3	08/15/2017	1
36217T CA 5	GNMA PASS TH #202665 9.500		06/15/2013	PAID ON PRINCIPAL		152	152	162	160	0	(8)	0	(8)	0	152	0	0	0	6	11/15/2019	1
36217T CQ 0	GNMA PASS TH #202679 9.500		06/15/2013	PAID ON PRINCIPAL		23	23	25	25	0	(1)	0	(1)	0	23	0	0	0	1	12/15/2019	1
36217X N4 6	GNMA PASS TH #210211 9.500		06/15/2013	PAID ON PRINCIPAL		18	18	19	18	0	(1)	0	(1)	0	18	0	0	0	1	07/15/2017	1
36218X 3Z 0	GNMA PASS TH #235816 9.500		06/15/2013	PAID ON PRINCIPAL		233	233	248	244	0	(12)	0	(12)	0	233	0	0	0	9	06/15/2018	1
362191 X7 8	GNMA PASS TH #264502 9.500		06/15/2013	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		06/15/2013	PAID ON PRINCIPAL		13,390	13,390	13,695	13,486	0	(96)	0	(96)	0	13,390	0	0	0	280	11/15/2017	1
36201M A8 5	GNMA PASS TH #586931 5.000		06/15/2013	PAID ON PRINCIPAL		2,997	2,997	3,073	3,024	0	(27)	0	(27)	0	2,997	0	0	0	62	10/15/2017	1
36201M SA 1	GNMA PASS TH #587413 5.500		06/15/2013	PAID ON PRINCIPAL		16,480	16,480	16,840	16,795	0	(315)	0	(315)	0	16,480	0	0	0	377	11/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201M SJ 2	GNMA PASS TH #587421 5.500		06/15/2013	PAID ON PRINCIPAL		2,020	2,020	2,064	2,052	0	(32)	0	(32)	0	2,020	0	0	0	47	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		06/15/2013	PAID ON PRINCIPAL		8,894	8,894	9,119	8,964	0	(70)	0	(70)	0	8,894	0	0	0	185	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		06/15/2013	PAID ON PRINCIPAL		4,690	4,690	4,797	4,735	0	(45)	0	(45)	0	4,690	0	0	0	98	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		06/15/2013	PAID ON PRINCIPAL		12,482	12,482	12,798	12,605	0	(122)	0	(122)	0	12,482	0	0	0	261	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		06/15/2013	PAID ON PRINCIPAL		7,522	7,522	7,712	7,586	0	(64)	0	(64)	0	7,522	0	0	0	157	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		06/15/2013	PAID ON PRINCIPAL		167,438	167,438	159,582	161,753	0	5,684	0	5,684	0	167,438	0	0	0	3,264	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		06/15/2013	PAID ON PRINCIPAL		99,533	99,533	93,779	95,548	0	3,985	0	3,985	0	99,533	0	0	0	1,903	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		06/15/2013	PAID ON PRINCIPAL		23,662	23,662	22,294	22,708	0	955	0	955	0	23,662	0	0	0	417	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		06/15/2013	PAID ON PRINCIPAL		359,326	359,326	360,983	360,574	0	(1,248)	0	(1,248)	0	359,326	0	0	0	7,293	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		06/15/2013	PAID ON PRINCIPAL		455,542	455,542	457,642	457,149	0	(1,607)	0	(1,607)	0	455,542	0	0	0	8,670	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		06/20/2013	PAID ON PRINCIPAL		87,115	87,115	87,071	87,066	0	49	0	49	0	87,115	0	0	0	792	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		06/20/2013	PAID ON PRINCIPAL		180,056	180,056	179,945	179,940	0	116	0	116	0	180,056	0	0	0	1,553	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		06/20/2013	PAID ON PRINCIPAL		59,548	59,548	59,420	59,425	0	123	0	123	0	59,548	0	0	0	588	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		06/20/2013	PAID ON PRINCIPAL		85,018	85,018	85,260	85,239	0	(221)	0	(221)	0	85,018	0	0	0	667	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650		06/20/2013	PAID ON PRINCIPAL		21,740	21,740	21,693	21,693	0	47	0	47	0	21,740	0	0	0	98	02/20/2063	1
38373M VH 0	GNR 2006-30 C (PROJECT) 5.286		06/16/2013	PAID ON PRINCIPAL		659,815	659,815	633,405	649,827	0	9,989	0	9,989	0	659,815	0	0	0	13,810	06/30/2036	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		06/25/2013	PAID ON PRINCIPAL		7,551	7,551	7,393	7,433	0	119	0	119	0	7,551	0	0	0	234	10/25/2019	1
83162C TY 9	SBAP 2011-20D 1 4.050		04/01/2013	PAID ON PRINCIPAL		85,945	85,945	85,945	85,897	0	48	0	48	0	85,945	0	0	0	1,763	04/01/2031	1
83162C UU 5	SBAP 2012-20E 1 2.380		05/01/2013	PAID ON PRINCIPAL		289,380	289,380	289,380	289,482	0	(102)	0	(102)	0	289,380	0	0	0	3,491	05/01/2032	1
83162C UV 3	SBAP 2012-20F 1 2.420		06/01/2013	PAID ON PRINCIPAL		113,344	113,344	113,344	113,352	0	(8)	0	(8)	0	113,344	0	0	0	1,417	06/01/2032	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		05/10/2013	PAID ON PRINCIPAL		3,023	3,023	3,023	3,008	0	15	0	15	0	3,023	0	0	0	77	08/12/2013	1
0599999	Total - Bonds - U.S. Government					16,494,934	16,494,934	16,329,445	16,399,079	0	95,855	0	95,855	0	16,494,934	0	0	0	269,552	XXX	XXX

QE05.1

Bonds - U.S. States, Territories and Possessions

341535 L7 5	FLORIDA STATE BD OF ED 5.000		06/01/2013	MATURED		4,175,000	4,175,000	4,473,429	4,195,792	0	(20,792)	0	(20,792)	0	4,175,000	0	0	0	104,375	06/01/2013	1FE
341535 PY 2	FLORIDA STATE BD OF ED 5.000		06/01/2013	REDEEMED		3,030,000	3,000,000	3,170,550	3,028,860	0	1,140	0	1,140	0	3,030,000	0	0	0	75,000	06/01/2016	1FE
594610 F3 6	MICHIGAN GENERAL OBLIG 5.250		05/01/2013	REDEEMED		6,000,000	6,000,000	6,325,320	6,014,100	0	(14,100)	0	(14,100)	0	6,000,000	0	0	0	157,500	05/01/2018	1FE
658256 MG 4	NORTH CAROLINA GENERAL 5.000		04/01/2013	REDEEMED		8,000,000	8,000,000	8,550,800	8,016,880	0	(16,880)	0	(16,880)	0	8,000,000	0	0	0	200,000	04/01/2017	1FE
658256 WR 9	NORTH CAROLINA GENERAL 5.000		06/01/2013	MATURED		6,000,000	6,000,000	6,429,240	6,028,440	0	(28,440)	0	(28,440)	0	6,000,000	0	0	0	150,000	06/01/2013	1FE
686053 CC 1	OREGON SCH BRD(TXBLE)P		06/30/2013	MATURED		2,000,000	2,000,000	1,235,340	1,949,740	0	50,260	0	50,260	0	2,000,000	0	0	0	0	06/30/2013	1FE
939745 LG 8	WASHINGTON GENERAL OBL 6.000		06/01/2013	MATURED		1,350,000	1,350,000	1,499,621	1,355,616	0	(5,616)	0	(5,616)	0	1,350,000	0	0	0	40,500	06/01/2013	1
939741 TB 0	WASHINGTON GENERAL OBL 5.500		05/01/2013	REDEEMED		4,120,000	4,120,000	4,317,928	4,194,749	0	(74,749)	0	(74,749)	0	4,120,000	0	0	0	113,300	05/01/2018	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					34,675,000	34,645,000	36,002,227	34,784,176	0	(109,176)	0	(109,176)	0	34,675,000	0	0	0	840,675	XXX	XXX

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

139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2013	REDEEMED		405,000	405,000	405,000	405,000	0	0	0	0	0	405,000	0	0	0	10,125	06/15/2025	1FE
238388 DY 5	DAVENPORT GENERAL OBLI 4.000		06/01/2013	MATURED		910,000	910,000	945,699	913,112	0	(3,112)	0	(3,112)	0	910,000	0	0	0	18,200	06/01/2013	1FE
262615 HP 5	DU PAGE COOK & WILL CO 5.250		06/01/2013	REDEEMED		3,065,000	3,065,000	3,427,835	3,082,317	0	(17,317)	0	(17,317)	0	3,065,000	0	0	0	80,456	06/01/2014	6*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
262615 HR 1	DU PAGE COOK WILL CO C 5.250		06/01/2013	REDEEMED		3,610,000	3,610,000	4,037,352	3,630,397	0	(20,397)	0	(20,397)	0	3,610,000	0	0	0	94,763	06/01/2014	1FE
386280 MA 6	GRAND RAPIDS PUB SCHS 5.000		05/01/2013	MATURED		2,410,000	2,410,000	2,654,495	2,420,532	0	(10,532)	0	(10,532)	0	2,410,000	0	0	0	60,250	05/01/2013	1FE
696497 TM 8	PALM BEACH CO TAXABLE- 5.784		06/01/2013	MATURED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	43,380	06/01/2013	1FE
763682 TU 5	RICHLAND CO SCH DIST # 5.000		04/01/2013	REDEEMED		5,100,000	5,000,000	5,362,000	5,107,750	0	(7,750)	0	(7,750)	0	5,100,000	0	0	0	125,000	04/01/2018	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					17,000,000	16,900,000	18,332,380	17,059,108	0	(59,108)	0	(59,108)	0	17,000,000	0	0	0	432,174	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE052

052414 DC 0	AUSTIN ELEC UTIL SYS R 5.250		05/15/2013	REDEEMED		7,500,000	7,500,000	8,024,925	7,524,225	0	(24,225)	0	(24,225)	0	7,500,000	0	0	0	196,875	11/15/2017	1FE
052414 DD 8	AUSTIN ELEC UTIL SYS R 5.250		05/15/2013	REDEEMED		5,000,000	5,000,000	5,320,300	5,013,700	0	(13,700)	0	(13,700)	0	5,000,000	0	0	0	131,250	11/15/2018	1FE
052476 FZ 6	AUSTIN WTR & WASTEWATE 5.250		05/15/2013	REDEEMED		5,000,000	5,000,000	5,362,700	5,015,500	0	(15,500)	0	(15,500)	0	5,000,000	0	0	0	131,250	11/15/2017	1FE
052476 GA 0	AUSTIN WTR & WASTEWATE 5.250		05/15/2013	REDEEMED		5,300,000	5,300,000	5,652,980	5,315,317	0	(15,317)	0	(15,317)	0	5,300,000	0	0	0	139,125	11/15/2018	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		06/26/2013	REDEEMED		120,696	120,696	120,696	120,696	0	0	0	0	0	120,696	0	0	0	2,021	12/01/2027	1
153821 CY 7	CENTRAL LAKE CO WTR AG 5.250		05/01/2013	REDEEMED		5,785,000	5,785,000	6,450,738	5,810,396	0	(25,396)	0	(25,396)	0	5,785,000	0	0	0	151,856	05/01/2014	1FE
172311 DP 4	CINCINNATI WATER SYSTE 5.000		06/01/2013	REDEEMED		2,960,000	2,960,000	3,167,910	2,972,195	0	(12,195)	0	(12,195)	0	2,960,000	0	0	0	74,000	12/01/2018	1FE
235416 F2 5	DALLAS WATERWORKS & SE 5.375		04/01/2013	REDEEMED		7,190,000	7,190,000	7,933,230	7,212,073	0	(22,073)	0	(22,073)	0	7,190,000	0	0	0	193,231	10/01/2014	1FE
235416 F4 1	DALLAS WATERWORKS & SE 5.375		04/01/2013	REDEEMED		7,000,000	7,000,000	7,685,121	7,021,280	0	(21,280)	0	(21,280)	0	7,000,000	0	0	0	188,125	10/01/2016	1FE
235416 F7 4	DALLAS WATERWORKS & SE 5.375		04/01/2013	REDEEMED		3,595,000	3,595,000	3,820,766	3,602,046	0	(7,046)	0	(7,046)	0	3,595,000	0	0	0	96,616	10/01/2019	1FE
235416 G5 7	DALLAS WATERWORKS & SE 5.375		04/01/2013	REDEEMED		2,810,000	2,810,000	3,100,470	2,818,627	0	(8,627)	0	(8,627)	0	2,810,000	0	0	0	75,519	10/01/2014	1FE
235416 G7 3	DALLAS WATERWORKS & SE 5.375		04/01/2013	REDEEMED		2,740,000	2,740,000	2,999,314	2,748,330	0	(8,330)	0	(8,330)	0	2,740,000	0	0	0	73,638	10/01/2016	1FE
235416 H2 3	DALLAS WATERWORKS & SE 5.375		04/01/2013	REDEEMED		1,405,000	1,405,000	1,493,234	1,407,754	0	(2,754)	0	(2,754)	0	1,405,000	0	0	0	37,759	10/01/2019	1FE
24916P BM 8	DENVER CITY & CO WTR CO 5.000		06/01/2013	REDEEMED		1,000,000	1,000,000	1,058,440	1,003,170	0	(3,170)	0	(3,170)	0	1,000,000	0	0	0	25,000	12/01/2016	1FE
452226 Z9 7	ILLINOIS SALES TAX REV 5.250		06/15/2013	REDEEMED		6,330,000	6,330,000	6,740,690	6,352,725	0	(22,725)	0	(22,725)	0	6,330,000	0	0	0	166,163	06/15/2016	1FE
452226 2A 0	ILLINOIS SALES TAX REV 5.250		06/15/2013	REDEEMED		5,255,000	5,255,000	5,648,021	5,281,275	0	(26,275)	0	(26,275)	0	5,255,000	0	0	0	137,944	06/15/2017	1FE
562358 AN 1	MANCHESTER SCH FACS RE 5.500		06/01/2013	REDEEMED		2,070,000	2,070,000	2,323,844	2,082,627	0	(12,627)	0	(12,627)	0	2,070,000	0	0	0	56,925	06/01/2014	1FE
562358 AR 2	MANCHESTER SCH FACS RE 5.500		06/01/2013	REDEEMED		4,125,000	4,125,000	4,450,489	4,142,738	0	(17,738)	0	(17,738)	0	4,125,000	0	0	0	113,438	06/01/2017	1FE
592247 V5 6	METRO PIER & EXP AUTH 5.500		06/15/2013	MATURED		2,925,000	2,925,000	3,082,530	2,933,219	0	(8,219)	0	(8,219)	0	2,925,000	0	0	0	80,438	06/15/2013	1
592247 W7 1	METRO PIER & EXP AUTH 5.500		06/15/2013	MATURED		2,330,000	2,330,000	2,455,486	2,336,547	0	(6,547)	0	(6,547)	0	2,330,000	0	0	0	64,075	06/15/2013	1FE
664257 AX 0	NE MARYLAND WASTE DISP 5.500		04/01/2013	MATURED		14,545,000	14,545,000	15,876,740	14,583,399	0	(38,399)	0	(38,399)	0	14,545,000	0	0	0	399,988	04/01/2013	1FE
645916 UQ 8	NEW JERSEY ECON DEV AU 5.250		06/15/2013	REDEEMED		12,805,000	12,805,000	13,888,943	12,864,543	0	(59,543)	0	(59,543)	0	12,805,000	0	0	0	336,131	06/15/2015	1FE
645916 US 4	NEW JERSEY ECON DEV AU 5.250		06/15/2013	REDEEMED		10,000,000	10,000,000	10,671,900	10,037,100	0	(37,100)	0	(37,100)	0	10,000,000	0	0	0	262,500	06/15/2017	1FE
646135 R5 4	NEW JERSEY TRANSN SYS 5.500		06/15/2013	REDEEMED		3,000,000	3,000,000	3,287,820	3,020,730	0	(20,730)	0	(20,730)	0	3,000,000	0	0	0	82,500	06/15/2020	1FE
64985F MT 5	NEW YORK ENV FAC CORP 5.875		06/15/2013	REDEEMED		1,440,000	1,440,000	1,426,397	1,437,466	0	763	0	763	0	1,438,229	0	1,771	1,771	42,300	06/15/2014	1FE
650014 AX 1	NEW YORK THRUWAY AUTH 5.250		04/01/2013	MATURED		10,370,000	10,370,000	11,592,312	10,405,154	0	(35,154)	0	(35,154)	0	10,370,000	0	0	0	272,213	04/01/2013	1FE
650014 BK 8	NEW YORK THRUWAY AUTH 5.250		04/01/2013	REDEEMED		10,000,000	10,000,000	10,335,900	10,009,300	0	(9,300)	0	(9,300)	0	10,000,000	0	0	0	262,500	04/01/2019	1FE
751100 FW 3	RALEIGH COMB ENTERPRIS .230		04/17/2013	WELLS FARGO SECURITIE		17,775,000	17,775,000	17,775,000	17,775,000	0	0	0	0	0	17,775,000	0	0	0	6,910	03/01/2035	1FE
783186 JS 9	RUTGERS ST UNIVERSITY 5.000		05/01/2013	MATURED		2,000,000	2,000,000	2,240,640	2,009,400	0	(9,400)	0	(9,400)	0	2,000,000	0	0	0	50,000	05/01/2013	1FE
888808 BK 7	TOBACCO SETTLEMENT FIN 6.750		06/01/2013	REDEEMED		20,000,000	20,000,000	23,174,800	20,231,600	0	(231,600)	0	(231,600)	0	20,000,000	0	0	0	675,000	06/01/2039	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128JM N7 8	FH (3/1 ARM) #1B2313 2.860		06/15/2013	PAID ON PRINCIPAL		241,248	241,248	239,989	239,001	0	2,247	0	2,247	0	241,248	0	0	0	3,444	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.864		06/15/2013	PAID ON PRINCIPAL		306,511	306,511	304,583	303,883	0	2,628	0	2,628	0	306,511	0	0	0	4,312	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.806		06/15/2013	PAID ON PRINCIPAL		45,445	45,445	45,339	45,086	0	359	0	359	0	45,445	0	0	0	533	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		6,643	6,643	6,504	6,547	0	96	0	96	0	6,643	0	0	0	150	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		26,409	26,409	25,855	26,027	0	382	0	382	0	26,409	0	0	0	491	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		123	123	121	121	0	2	0	2	0	123	0	0	0	3	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		6,799	6,799	6,656	6,678	0	121	0	121	0	6,799	0	0	0	153	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		1,438	1,438	1,408	1,411	0	27	0	27	0	1,438	0	0	0	39	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		1,697	1,697	1,662	1,680	0	17	0	17	0	1,697	0	0	0	39	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		1,998	1,998	1,957	1,952	0	46	0	46	0	1,998	0	0	0	55	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		12,091	12,091	11,837	11,919	0	171	0	171	0	12,091	0	0	0	329	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		4,478	4,478	4,384	4,416	0	62	0	62	0	4,478	0	0	0	83	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		62,577	62,577	61,264	61,579	0	998	0	998	0	62,577	0	0	0	1,322	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		19,589	19,589	19,177	19,302	0	286	0	286	0	19,589	0	0	0	423	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		79,462	79,462	77,795	78,207	0	1,256	0	1,256	0	79,462	0	0	0	1,976	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		06/15/2013	PAID ON PRINCIPAL		238,347	238,347	236,857	237,401	0	946	0	946	0	238,347	0	0	0	4,763	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		1,071	1,071	1,048	1,057	0	14	0	14	0	1,071	0	0	0	25	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		1,039	1,039	1,017	1,027	0	12	0	12	0	1,039	0	0	0	24	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		283	283	277	278	0	5	0	5	0	283	0	0	0	6	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		4,467	4,467	4,373	4,383	0	84	0	84	0	4,467	0	0	0	102	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		5,337	5,337	5,225	5,249	0	87	0	87	0	5,337	0	0	0	123	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		9,437	9,437	9,239	9,311	0	126	0	126	0	9,437	0	0	0	186	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		3,446	3,446	3,374	3,392	0	54	0	54	0	3,446	0	0	0	79	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		1,036	1,036	1,015	1,019	0	17	0	17	0	1,036	0	0	0	24	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		06/15/2013	PAID ON PRINCIPAL		283,898	283,898	282,123	282,697	0	1,200	0	1,200	0	283,898	0	0	0	5,712	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2013	PAID ON PRINCIPAL		231,684	231,684	230,236	230,762	0	921	0	921	0	231,684	0	0	0	5,004	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		06/15/2013	PAID ON PRINCIPAL		29,199	29,199	28,086	28,437	0	762	0	762	0	29,199	0	0	0	522	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2013	PAID ON PRINCIPAL		18,851	18,851	17,853	18,388	0	464	0	464	0	18,851	0	0	0	314	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		06/15/2013	PAID ON PRINCIPAL		296,559	296,559	280,851	289,905	0	6,653	0	6,653	0	296,559	0	0	0	4,912	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		06/15/2013	PAID ON PRINCIPAL		275,693	275,693	261,090	269,337	0	6,356	0	6,356	0	275,693	0	0	0	4,349	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2013	PAID ON PRINCIPAL		28,946	28,946	27,413	28,321	0	625	0	625	0	28,946	0	0	0	456	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		06/15/2013	PAID ON PRINCIPAL		355,163	355,163	336,352	347,196	0	7,968	0	7,968	0	355,163	0	0	0	6,014	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		06/15/2013	PAID ON PRINCIPAL		200,517	200,517	189,896	196,220	0	4,296	0	4,296	0	200,517	0	0	0	3,589	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		06/15/2013	PAID ON PRINCIPAL		938	938	987	1,054	0	(116)	0	(116)	0	938	0	0	0	29	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		06/15/2013	PAID ON PRINCIPAL		3,037	3,037	3,195	3,433	0	(396)	0	(396)	0	3,037	0	0	0	91	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		06/15/2013	PAID ON PRINCIPAL		1,514	1,514	1,593	1,715	0	(201)	0	(201)	0	1,514	0	0	0	45	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

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)
31292H EV 2	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		59	59	62	67	0	(8)	0	(8)	0	59	0	0	0	2	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		3,509	3,509	4,095	3,961	0	(452)	0	(452)	0	3,509	0	0	0	114	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		1,446	1,446	1,522	1,604	0	(158)	0	(158)	0	1,446	0	0	0	49	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		1,962	1,962	1,921	1,927	0	35	0	35	0	1,962	0	0	0	46	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		1,436	1,436	1,406	1,411	0	26	0	26	0	1,436	0	0	0	30	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		76,703	76,703	75,093	75,543	0	1,160	0	1,160	0	76,703	0	0	0	1,801	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU	6.000	06/15/2013	PAID ON PRINCIPAL		917	917	864	865	0	52	0	52	0	917	0	0	0	23	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		93	93	91	91	0	2	0	2	0	93	0	0	0	2	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		89	89	94	98	0	(9)	0	(9)	0	89	0	0	0	3	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		342	342	360	390	0	(47)	0	(47)	0	342	0	0	0	10	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		40	40	42	47	0	(7)	0	(7)	0	40	0	0	0	1	10/15/2029	1
31293X 6X 3	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		193	193	203	208	0	(15)	0	(15)	0	193	0	0	0	6	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		80	80	85	87	0	(7)	0	(7)	0	80	0	0	0	3	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		28	28	30	32	0	(3)	0	(3)	0	28	0	0	0	1	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		137	137	144	156	0	(19)	0	(19)	0	137	0	0	0	4	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		70	70	74	82	0	(12)	0	(12)	0	70	0	0	0	2	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		137	137	144	156	0	(19)	0	(19)	0	137	0	0	0	4	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		44	44	46	51	0	(7)	0	(7)	0	44	0	0	0	2	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		2,430	2,430	2,556	2,722	0	(292)	0	(292)	0	2,430	0	0	0	76	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU	7.500	06/15/2013	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	06/15/2013	PAID ON PRINCIPAL		153	153	161	179	0	(26)	0	(26)	0	153	0	0	0	5	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		148	148	155	165	0	(17)	0	(17)	0	148	0	0	0	5	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		16,809	16,809	17,684	18,579	0	(1,770)	0	(1,770)	0	16,809	0	0	0	630	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	06/15/2013	PAID ON PRINCIPAL		20	20	21	24	0	(4)	0	(4)	0	20	0	0	0	1	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		165	165	173	186	0	(21)	0	(21)	0	165	0	0	0	5	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		49	49	52	55	0	(6)	0	(6)	0	49	0	0	0	2	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		108	108	114	116	0	(8)	0	(8)	0	108	0	0	0	3	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		3,905	3,905	4,110	4,592	0	(687)	0	(687)	0	3,905	0	0	0	92	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		112	112	118	129	0	(17)	0	(17)	0	112	0	0	0	3	01/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		112	112	118	124	0	(13)	0	(13)	0	112	0	0	0	3	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		26	26	27	28	0	(2)	0	(2)	0	26	0	0	0	1	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		43	43	42	42	0	1	0	1	0	43	0	0	0	1	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		4,375	4,375	4,605	4,978	0	(603)	0	(603)	0	4,375	0	0	0	103	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		3,732	3,732	3,654	3,671	0	62	0	62	0	3,732	0	0	0	93	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		131	131	138	148	0	(16)	0	(16)	0	131	0	0	0	4	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		89	89	94	98	0	(8)	0	(8)	0	89	0	0	0	3	03/15/2032	1

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SCHEDULE D - PART 4

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

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 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)
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		1,431	1,431	1,400	1,403	0	27	0	27	0	1,431	0	0	0	26	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		83	83	87	88	0	(6)	0	(6)	0	83	0	0	0	2	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		1,212	1,212	1,278	1,348	0	(137)	0	(137)	0	1,212	0	0	0	35	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		32,168	32,168	33,857	35,042	0	(2,873)	0	(2,873)	0	32,168	0	0	0	938	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		415	415	437	479	0	(64)	0	(64)	0	415	0	0	0	12	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	06/15/2013	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	06/15/2013	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	06/15/2013	PAID ON PRINCIPAL		517	517	545	600	0	(83)	0	(83)	0	517	0	0	0	15	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		91	91	96	98	0	(7)	0	(7)	0	91	0	0	0	3	07/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		185	185	196	217	0	(31)	0	(31)	0	185	0	0	0	5	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		298	298	314	353	0	(55)	0	(55)	0	298	0	0	0	9	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		9,903	9,903	9,695	9,726	0	177	0	177	0	9,903	0	0	0	212	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		1,541	1,541	1,509	1,515	0	26	0	26	0	1,541	0	0	0	38	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		662	662	648	647	0	15	0	15	0	662	0	0	0	14	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		78	78	76	76	0	1	0	1	0	78	0	0	0	2	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		929	929	978	965	0	(36)	0	(36)	0	929	0	0	0	27	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		7,963	7,963	7,796	7,845	0	118	0	118	0	7,963	0	0	0	180	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		1,338	1,338	1,310	1,316	0	22	0	22	0	1,338	0	0	0	30	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		237	237	232	231	0	6	0	6	0	237	0	0	0	5	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		4,379	4,379	4,287	4,312	0	67	0	67	0	4,379	0	0	0	100	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		2,590	2,590	2,536	2,545	0	45	0	45	0	2,590	0	0	0	60	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		6,407	6,407	6,272	6,305	0	101	0	101	0	6,407	0	0	0	133	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		2,994	2,994	2,931	2,956	0	38	0	38	0	2,994	0	0	0	69	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		102,382	102,382	104,558	103,789	0	(1,407)	0	(1,407)	0	102,382	0	0	0	2,294	12/15/2023	1
31294M GB 1	FHLMC GOLD PASSTHRU	3.500	06/15/2013	PAID ON PRINCIPAL		642,006	642,006	641,153	641,173	0	833	0	833	0	642,006	0	0	0	8,862	05/15/2026	1
31280R CN 4	FHLMC GOLD PASSTHRU	5.500	04/15/2013	MATURED		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	04/15/2013	1
3128G9 MN 6	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		1,862	1,862	1,945	1,874	0	(13)	0	(13)	0	1,862	0	0	0	43	02/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		716	716	754	801	0	(84)	0	(84)	0	716	0	0	0	20	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5.500	06/15/2013	PAID ON PRINCIPAL		1,530	1,530	1,498	1,502	0	28	0	28	0	1,530	0	0	0	35	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		1,427	1,427	1,502	1,619	0	(192)	0	(192)	0	1,427	0	0	0	41	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		664	664	698	734	0	(70)	0	(70)	0	664	0	0	0	19	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		207	207	218	232	0	(25)	0	(25)	0	207	0	0	0	6	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		3,357	3,357	3,533	3,748	0	(391)	0	(391)	0	3,357	0	0	0	92	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		10,881	10,881	11,531	12,335	0	(1,454)	0	(1,454)	0	10,881	0	0	0	333	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU	7.000	06/15/2013	PAID ON PRINCIPAL		348	348	366	390	0	(42)	0	(42)	0	348	0	0	0	10	09/15/2031	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 TE 5	FHLMC GOLD PASSTHRU 7.000		06/15/2013	PAID ON PRINCIPAL		172	172	181	193	0	(21)	0	(21)	0	172	0	0	0	5	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		63,904	63,904	62,565	62,902	0	1,002	0	1,002	0	63,904	0	0	0	1,452	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2013	PAID ON PRINCIPAL		800,844	800,844	711,250	746,557	0	54,287	0	54,287	0	800,844	0	0	0	13,195	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		06/15/2013	PAID ON PRINCIPAL		489,577	489,577	482,338	483,763	0	5,814	0	5,814	0	489,577	0	0	0	11,202	12/15/2036	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		06/15/2013	PAID ON PRINCIPAL		252,506	252,506	251,244	251,442	0	1,064	0	1,064	0	252,506	0	0	0	3,696	02/15/2026	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2013	PAID ON PRINCIPAL		103,977	103,977	103,754	103,746	0	231	0	231	0	103,977	0	0	0	2,518	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2013	PAID ON PRINCIPAL		511,743	511,743	504,707	507,769	0	3,975	0	3,975	0	511,743	0	0	0	13,457	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		06/15/2013	PAID ON PRINCIPAL		717,172	717,172	707,311	711,358	0	5,814	0	5,814	0	717,172	0	0	0	19,553	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		06/15/2013	PAID ON PRINCIPAL		270,255	270,255	264,681	267,979	0	2,276	0	2,276	0	270,255	0	0	0	7,101	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		06/15/2013	PAID ON PRINCIPAL		85,471	85,471	88,356	86,078	0	(607)	0	(607)	0	85,471	0	0	0	1,969	11/15/2017	1
31393P MY 7	FHR 2600 LA CMO 5.000		06/15/2013	PAID ON PRINCIPAL		321,844	321,844	338,741	326,917	0	(5,073)	0	(5,073)	0	321,844	0	0	0	6,604	11/15/2017	1
31406G 5S 4	FN (10/1 ARM #810057 4.954		06/25/2013	PAID ON PRINCIPAL		936,321	936,321	944,952	937,976	0	(1,655)	0	(1,655)	0	936,321	0	0	0	18,526	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.077		06/25/2013	PAID ON PRINCIPAL		70,668	70,668	71,286	70,896	0	(228)	0	(228)	0	70,668	0	0	0	1,205	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.999		06/25/2013	PAID ON PRINCIPAL		180,913	180,913	177,747	178,779	0	2,134	0	2,134	0	180,913	0	0	0	3,754	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.622		06/25/2013	PAID ON PRINCIPAL		420,158	420,158	420,400	418,930	0	1,228	0	1,228	0	420,158	0	0	0	8,060	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.800		06/25/2013	PAID ON PRINCIPAL		16,046	16,046	16,096	16,024	0	22	0	22	0	16,046	0	0	0	318	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.923		06/25/2013	PAID ON PRINCIPAL		888,180	888,180	889,548	888,005	0	175	0	175	0	888,180	0	0	0	20,880	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.948		06/25/2013	PAID ON PRINCIPAL		365,876	365,876	362,560	363,293	0	2,583	0	2,583	0	365,876	0	0	0	8,509	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.686		06/25/2013	PAID ON PRINCIPAL		301,346	301,346	296,600	298,605	0	2,741	0	2,741	0	301,346	0	0	0	6,635	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.383		06/25/2013	PAID ON PRINCIPAL		95,998	95,998	95,563	95,427	0	571	0	571	0	95,998	0	0	0	950	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.390		06/25/2013	PAID ON PRINCIPAL		23,295	23,295	23,182	23,230	0	66	0	66	0	23,295	0	0	0	250	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		06/25/2013	PAID ON PRINCIPAL		210,304	210,304	209,351	209,242	0	1,063	0	1,063	0	210,304	0	0	0	2,280	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.797		06/25/2013	PAID ON PRINCIPAL		23,218	23,218	23,057	23,090	0	128	0	128	0	23,218	0	0	0	271	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.726		06/25/2013	PAID ON PRINCIPAL		19,276	19,276	19,191	19,151	0	125	0	125	0	19,276	0	0	0	218	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		06/25/2013	PAID ON PRINCIPAL		9,121	9,121	9,058	9,042	0	79	0	79	0	9,121	0	0	0	89	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.475		06/25/2013	PAID ON PRINCIPAL		5,838	5,838	5,786	5,775	0	63	0	63	0	5,838	0	0	0	60	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.396		06/25/2013	PAID ON PRINCIPAL		339,025	339,025	338,707	333,637	0	5,388	0	5,388	0	339,025	0	0	0	3,381	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2013	PAID ON PRINCIPAL		13,217	13,217	13,669	13,515	0	(298)	0	(298)	0	13,217	0	0	0	387	12/25/2041	1
3138AE LY 7	FNMA PASS TH #A11242 3.500		06/25/2013	PAID ON PRINCIPAL		336,358	336,358	335,366	335,447	0	911	0	911	0	336,358	0	0	0	4,826	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686 7.500		06/25/2013	PAID ON PRINCIPAL		92	92	92	92	0	0	0	0	0	92	0	0	0	3	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857 7.500		06/25/2013	PAID ON PRINCIPAL		117	117	117	116	0	0	0	0	0	117	0	0	0	4	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		06/25/2013	PAID ON PRINCIPAL		88	88	88	88	0	0	0	0	0	88	0	0	0	3	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		06/25/2013	PAID ON PRINCIPAL		38	38	38	38	0	0	0	0	0	38	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		06/25/2013	PAID ON PRINCIPAL		61	61	61	61	0	0	0	0	0	61	0	0	0	2	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		06/25/2013	PAID ON PRINCIPAL		64	64	64	64	0	0	0	0	0	64	0	0	0	2	09/25/2022	1

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										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)
31367S R7	FNMA PASS TH #177910	7.500	06/25/2013	PAID ON PRINCIPAL		205	205	205	205	0	1	0	1	0	205	0	0	0	6	09/25/2022	1
31367S R8	FNMA PASS TH #177911	7.500	06/25/2013	PAID ON PRINCIPAL		222	222	222	221	0	0	0	0	0	222	0	0	0	7	09/25/2022	1
31367S 2T	FNMA PASS TH #178186	7.500	06/25/2013	PAID ON PRINCIPAL		129	129	129	129	0	0	0	0	0	129	0	0	0	4	09/25/2022	1
31368H KV	FNMA PASS TH #190308	7.500	06/25/2013	PAID ON PRINCIPAL		35	35	37	41	0	(5)	0	(5)	0	35	0	0	0	1	09/25/2030	1
31371H FM	FNMA PASS TH #252272	6.000	06/25/2013	PAID ON PRINCIPAL		52,258	52,258	51,776	51,884	0	374	0	374	0	52,258	0	0	0	1,284	01/25/2029	1
31371H KR	FNMA PASS TH #252404	6.000	06/25/2013	PAID ON PRINCIPAL		2,538	2,538	2,502	2,512	0	26	0	26	0	2,538	0	0	0	71	03/25/2029	1
31371J PV	FNMA PASS TH #253436	7.500	06/25/2013	PAID ON PRINCIPAL		37	37	39	43	0	(5)	0	(5)	0	37	0	0	0	1	09/25/2030	1
31371K KH	FNMA PASS TH #254196	6.000	06/25/2013	PAID ON PRINCIPAL		5,170	5,170	5,392	5,297	0	(127)	0	(127)	0	5,170	0	0	0	132	02/25/2017	1
31371K LQ	FNMA PASS TH #254235	6.000	06/25/2013	PAID ON PRINCIPAL		5,710	5,710	5,956	5,855	0	(145)	0	(145)	0	5,710	0	0	0	144	03/25/2017	1
31371K NY	FNMA PASS TH #254307	6.000	06/25/2013	PAID ON PRINCIPAL		14,826	14,826	15,463	15,226	0	(400)	0	(400)	0	14,826	0	0	0	371	05/25/2017	1
31371K P3	FNMA PASS TH #254342	6.000	06/25/2013	PAID ON PRINCIPAL		796	796	831	819	0	(23)	0	(23)	0	796	0	0	0	20	06/25/2017	1
31371K 3A	FNMA PASS TH #254693	5.500	06/25/2013	PAID ON PRINCIPAL		138,309	138,309	138,050	137,996	0	313	0	313	0	138,309	0	0	0	3,210	04/25/2033	1
31371L DM	FNMA PASS TH #254908	5.000	06/25/2013	PAID ON PRINCIPAL		728,363	728,363	732,119	729,312	0	(949)	0	(949)	0	728,363	0	0	0	15,234	09/25/2023	1
31371L DQ	FNMA PASS TH #254911	5.000	06/25/2013	PAID ON PRINCIPAL		74,347	74,347	74,219	74,169	0	178	0	178	0	74,347	0	0	0	1,540	10/25/2023	1
31371L EZ	FNMA PASS TH #254952	4.500	06/25/2013	PAID ON PRINCIPAL		60,227	60,227	60,359	60,179	0	48	0	48	0	60,227	0	0	0	1,119	11/25/2018	1
31371L E3	FNMA PASS TH #254954	4.500	06/25/2013	PAID ON PRINCIPAL		467,978	467,978	454,011	460,459	0	7,519	0	7,519	0	467,978	0	0	0	8,702	10/25/2023	1
31371L FY	FNMA PASS TH #254983	5.500	06/25/2013	PAID ON PRINCIPAL		5,356	5,356	5,346	5,344	0	12	0	12	0	5,356	0	0	0	126	12/25/2033	1
31373U FJ	FNMA PASS TH #303569	6.500	06/25/2013	PAID ON PRINCIPAL		566	566	530	541	0	25	0	25	0	566	0	0	0	16	10/25/2025	1
31374A PA	FNMA PASS TH #308317	10.500	06/25/2013	PAID ON PRINCIPAL		1,519	1,519	1,644	1,557	0	(38)	0	(38)	0	1,519	0	0	0	67	02/25/2020	1
31374A PC	FNMA PASS TH #308319	11.500	06/25/2013	PAID ON PRINCIPAL		738	738	812	768	0	(30)	0	(30)	0	738	0	0	0	35	04/25/2019	1
31374W Y8	FNMA PASS TH #326635	6.500	06/25/2013	PAID ON PRINCIPAL		795	795	745	761	0	35	0	35	0	795	0	0	0	21	10/25/2025	1
31375D CH	FNMA PASS TH #331372	6.500	06/25/2013	PAID ON PRINCIPAL		167	167	157	160	0	7	0	7	0	167	0	0	0	4	11/25/2025	1
31375Q XL	FNMA PASS TH #341883	7.000	06/25/2013	PAID ON PRINCIPAL		174	174	170	171	0	3	0	3	0	174	0	0	0	5	04/25/2026	1
31375S J3	FNMA PASS TH #343282	7.000	06/25/2013	PAID ON PRINCIPAL		180	180	176	177	0	3	0	3	0	180	0	0	0	5	04/25/2026	1
31376K B2	FNMA PASS TH #357457	5.500	06/25/2013	PAID ON PRINCIPAL		2,309,656	2,309,656	2,305,332	2,304,110	0	5,546	0	5,546	0	2,309,656	0	0	0	53,804	11/25/2033	1
31378R S5	FNMA PASS TH #406540	6.500	06/25/2013	PAID ON PRINCIPAL		241	241	242	241	0	(0)	0	(0)	0	241	0	0	0	6	12/25/2027	1
31384V ZT	FNMA PASS TH #535454	6.000	06/25/2013	PAID ON PRINCIPAL		4,312	4,312	4,497	4,351	0	(39)	0	(39)	0	4,312	0	0	0	108	02/25/2015	1
31385H WJ	FNMA PASS TH #545249	5.500	06/25/2013	PAID ON PRINCIPAL		89	89	81	84	0	5	0	5	0	89	0	0	0	2	10/25/2016	1
31385H YA	FNMA PASS TH #545305	6.000	06/25/2013	PAID ON PRINCIPAL		2,415	2,415	2,519	2,481	0	(66)	0	(66)	0	2,415	0	0	0	61	11/25/2016	1
31385J LH	FNMA PASS TH #545828	6.000	06/25/2013	PAID ON PRINCIPAL		1,965	1,965	2,050	1,982	0	(16)	0	(16)	0	1,965	0	0	0	48	12/25/2014	1
31385J NQ	FNMA PASS TH #545899	5.500	06/25/2013	PAID ON PRINCIPAL		4,931	4,931	5,058	5,006	0	(75)	0	(75)	0	4,931	0	0	0	113	09/25/2017	1
31385W 2N	FNMA PASS TH #555281	6.000	06/25/2013	PAID ON PRINCIPAL		29,023	29,023	29,794	29,998	0	(975)	0	(975)	0	29,023	0	0	0	731	03/25/2033	1
31385X F9	FNMA PASS TH #555592	5.500	06/25/2013	PAID ON PRINCIPAL		95,953	95,953	95,773	95,739	0	214	0	214	0	95,953	0	0	0	2,196	07/25/2033	1
31385X 6M	FNMA PASS TH #556276	6.000	06/25/2013	PAID ON PRINCIPAL		1,759	1,759	1,834	1,799	0	(41)	0	(41)	0	1,759	0	0	0	41	03/25/2016	1
31386T QH	FNMA PASS TH #572956	6.000	06/25/2013	PAID ON PRINCIPAL		76	76	79	78	0	(2)	0	(2)	0	76	0	0	0	2	04/25/2016	1
31387R DC	FNMA PASS TH #591499	6.500	06/25/2013	PAID ON PRINCIPAL		3,810	3,810	3,768	3,763	0	47	0	47	0	3,810	0	0	0	103	09/25/2031	1

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										11	12	13	14	15							
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31388M	JZ 2 FNMA PASS TH #608780	6.000	06/25/2013	PAID ON PRINCIPAL		1,494	1,494	1,558	1,532	0	(38)	0	(38)	0	1,494	0	0	0	37	10/25/2016	1
31388N	KR 6 FNMA PASS TH #609704	6.000	06/25/2013	PAID ON PRINCIPAL		363	363	379	374	0	(11)	0	(11)	0	363	0	0	0	9	02/25/2017	1
31388V	P3 6 FNMA PASS TH #616142	6.000	06/25/2013	PAID ON PRINCIPAL		89	89	93	92	0	(3)	0	(3)	0	89	0	0	0	2	12/25/2016	1
31388W	WL 6 FNMA PASS TH #617251	6.000	06/25/2013	PAID ON PRINCIPAL		532	532	555	547	0	(14)	0	(14)	0	532	0	0	0	13	12/25/2016	1
31388X	G9 9 FNMA PASS TH #617724	6.000	06/25/2013	PAID ON PRINCIPAL		2,151	2,151	2,244	2,196	0	(44)	0	(44)	0	2,151	0	0	0	58	06/25/2017	1
31389D	QT 7 FNMA PASS TH #622466	5.500	06/25/2013	PAID ON PRINCIPAL		71,498	71,498	70,716	70,974	0	525	0	525	0	71,498	0	0	0	1,579	12/25/2016	1
31390B	ED 6 FNMA PASS TH #641032	6.000	06/25/2013	PAID ON PRINCIPAL		138	138	144	141	0	(3)	0	(3)	0	138	0	0	0	3	01/25/2018	1
31390C	PC 4 FNMA PASS TH #642219	6.000	06/25/2013	PAID ON PRINCIPAL		2,825	2,825	2,946	2,917	0	(92)	0	(92)	0	2,825	0	0	0	71	05/25/2017	1
31390J	SN 2 FNMA PASS TH #647725	6.000	06/25/2013	PAID ON PRINCIPAL		8,595	8,595	8,964	8,849	0	(254)	0	(254)	0	8,595	0	0	0	219	05/25/2017	1
31400E	Q3 7 FNMA PASS TH #685474	4.500	06/25/2013	PAID ON PRINCIPAL		89,075	89,075	88,699	88,771	0	303	0	303	0	89,075	0	0	0	1,642	04/25/2018	1
31400S	ER 6 FNMA PASS TH #695944	5.000	06/25/2013	PAID ON PRINCIPAL		472,372	472,372	485,289	477,474	0	(5,101)	0	(5,101)	0	472,372	0	0	0	9,827	05/25/2018	1
31400V	2K 7 FNMA PASS TH #699278	4.500	06/25/2013	PAID ON PRINCIPAL		47,812	47,812	47,532	47,613	0	199	0	199	0	47,812	0	0	0	870	04/25/2018	1
31401W	AP 4 FNMA PASS TH #720114	5.500	06/25/2013	PAID ON PRINCIPAL		60,321	60,321	60,208	60,184	0	137	0	137	0	60,321	0	0	0	1,520	07/25/2033	1
31401X	UH 8 FNMA PASS TH #721584	5.500	06/25/2013	PAID ON PRINCIPAL		379,808	379,808	379,096	379,110	0	699	0	699	0	379,808	0	0	0	8,127	07/25/2033	1
31401Y	FH 3 FNMA PASS TH #722068	5.500	06/25/2013	PAID ON PRINCIPAL		91,202	91,202	91,031	90,998	0	204	0	204	0	91,202	0	0	0	2,199	07/25/2033	1
31401Y	LS 2 FNMA PASS TH #722237	5.500	06/25/2013	PAID ON PRINCIPAL		352,374	352,374	351,713	351,521	0	852	0	852	0	352,374	0	0	0	7,952	07/25/2033	1
31402B	FR 0 FNMA PASS TH #723876	5.500	06/25/2013	PAID ON PRINCIPAL		83,652	83,652	83,496	83,490	0	162	0	162	0	83,652	0	0	0	2,075	07/25/2033	1
31402D	C4 0 FNMA PASS TH #725591	5.000	06/25/2013	PAID ON PRINCIPAL		270,063	270,063	259,471	263,461	0	6,602	0	6,602	0	270,063	0	0	0	5,634	07/25/2034	1
31402H	VV 0 FNMA PASS TH #729728	5.500	06/25/2013	PAID ON PRINCIPAL		113,737	113,737	113,524	113,464	0	273	0	273	0	113,737	0	0	0	2,374	07/25/2033	1
31402J	4W 4 FNMA PASS TH #730837	5.500	06/25/2013	PAID ON PRINCIPAL		85,177	85,177	85,017	84,983	0	194	0	194	0	85,177	0	0	0	2,013	07/25/2033	1
31402Q	GH 8 FNMA PASS TH #734700	4.000	06/25/2013	PAID ON PRINCIPAL		77,938	77,938	75,405	76,857	0	1,081	0	1,081	0	77,938	0	0	0	1,288	09/25/2018	1
31402V	UR 9 FNMA PASS TH #739592	5.500	06/25/2013	PAID ON PRINCIPAL		7,905	7,905	7,890	7,888	0	17	0	17	0	7,905	0	0	0	166	09/25/2033	1
31402W	NN 4 FNMA PASS TH #740297	5.500	06/25/2013	PAID ON PRINCIPAL		908,217	908,217	906,508	906,050	0	2,167	0	2,167	0	908,217	0	0	0	18,292	10/25/2033	1
31402W	3P 1 FNMA PASS TH #740706	4.500	06/25/2013	PAID ON PRINCIPAL		113,112	113,112	112,449	112,670	0	442	0	442	0	113,112	0	0	0	2,105	09/25/2018	1
31402W	3W 6 FNMA PASS TH #740713	4.500	06/25/2013	PAID ON PRINCIPAL		27,816	27,816	27,653	27,702	0	115	0	115	0	27,816	0	0	0	563	08/25/2018	1
31402W	4N 5 FNMA PASS TH #740729	4.500	06/25/2013	PAID ON PRINCIPAL		115,499	115,499	114,822	115,024	0	474	0	474	0	115,499	0	0	0	2,260	11/25/2018	1
31403A	2X 2 FNMA PASS TH #743390	4.500	06/25/2013	PAID ON PRINCIPAL		23,546	23,546	23,597	23,532	0	14	0	14	0	23,546	0	0	0	440	11/25/2018	1
31403B	NN 9 FNMA PASS TH #743897	4.500	06/25/2013	PAID ON PRINCIPAL		101,299	101,299	100,705	100,879	0	420	0	420	0	101,299	0	0	0	2,052	11/25/2018	1
31403C	WE 7 FNMA PASS TH #745045	4.500	06/25/2013	PAID ON PRINCIPAL		1,198,502	1,198,502	1,122,847	1,152,946	0	45,556	0	45,556	0	1,198,502	0	0	0	23,072	12/25/2034	1
31403L	D5 7 FNMA PASS TH #751724	4.500	06/25/2013	PAID ON PRINCIPAL		106,603	106,603	105,978	106,167	0	436	0	436	0	106,603	0	0	0	1,909	11/25/2018	1
31403R	CK 2 FNMA PASS TH #755274	4.500	06/25/2013	PAID ON PRINCIPAL		26,869	26,869	26,928	26,851	0	18	0	18	0	26,869	0	0	0	503	12/25/2018	1
31404J	MA 0 FNMA PASS TH #769953	5.000	06/25/2013	PAID ON PRINCIPAL		10,925	10,925	10,918	10,906	0	18	0	18	0	10,925	0	0	0	230	03/25/2034	1
31404Y	YE 6 FNMA PASS TH #782909	5.000	06/25/2013	PAID ON PRINCIPAL		243,534	243,534	233,831	237,403	0	6,131	0	6,131	0	243,534	0	0	0	5,131	06/25/2034	1
31406V	2P 0 FNMA PASS TH #821682	5.000	06/25/2013	PAID ON PRINCIPAL		541,396	541,396	536,482	537,779	0	3,617	0	3,617	0	541,396	0	0	0	11,381	06/25/2035	1
31410F	V3 6 FNMA PASS TH #888134	5.000	06/25/2013	PAID ON PRINCIPAL		2,282,469	2,282,469	2,202,778	2,223,316	0	59,153	0	59,153	0	2,282,469	0	0	0	47,046	02/25/2037	1
31410K	PV 0 FNMA PASS TH #889736	5.000	06/25/2013	PAID ON PRINCIPAL		327,107	327,107	307,737	312,105	0	15,003	0	15,003	0	327,107	0	0	0	6,985	12/25/2033	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
31359H WH 3	FNR 1994-79 Z CMO 7.000		06/25/2013	PAID ON PRINCIPAL		24,267	24,267	24,918	24,986	0	(719)	0	(719)	0	24,267	0	0	0	710	04/25/2024	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		06/25/2013	PAID ON PRINCIPAL		674,414	674,414	638,586	662,369	0	12,045	0	12,045	0	674,414	0	0	0	12,644	11/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		06/25/2013	PAID ON PRINCIPAL		1,328,538	1,328,538	1,240,107	1,301,474	0	27,064	0	27,064	0	1,328,538	0	0	0	24,835	02/25/2024	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		06/25/2013	PAID ON PRINCIPAL		226,670	226,670	213,920	222,109	0	4,562	0	4,562	0	226,670	0	0	0	5,100	04/25/2024	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		06/25/2013	PAID ON PRINCIPAL		325,098	325,098	316,056	316,637	0	8,462	0	8,462	0	325,098	0	0	0	7,367	05/25/2043	1
64988P KV 7	NEW YORK MTG AGY REV H 5.500		06/06/2013	REDEEMED		370,000	370,000	371,132	370,000	0	0	0	0	0	370,000	0	0	0	14,640	04/01/2031	1FE
3138NJ AA 6	FN FN0000 3.584		06/25/2013	PAID ON PRINCIPAL		19,483	19,483	18,758	18,857	0	626	0	626	0	19,483	0	0	0	294	09/25/2020	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					209,245,644	209,245,644	223,499,663	209,641,324	0	(397,450)	0	(397,450)	0	209,243,873	0	1,771	1,771	5,077,748	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.9

0258M0 CW 7	AMERICAN EXPRESS CREDI 5.875		05/02/2013	MATURED		1,000,000	1,000,000	996,570	999,547	0	453	0	453	0	1,000,000	0	0	0	29,375	05/02/2013	1FE
02666Q B6 9	AMERICAN HONDA FINANCE 4.625	R.	04/02/2013	MATURED		500,000	500,000	499,671	499,916	0	84	0	84	0	500,000	0	0	0	11,563	04/02/2013	1FE
032654 AE 5	ANALOG DEVICES 5.000		06/06/2013	REDEEMED		2,094,880	2,000,000	1,991,520	1,997,232	0	698	0	698	0	1,997,930	0	96,950	96,950	93,056	07/01/2014	1FE
038521 AD 2	ARAMARK CORP 8.500		04/06/2013	REDEEMED		8,560,000	8,560,000	8,450,625	8,476,265	0	6,164	0	6,164	0	8,482,429	0	77,571	77,571	495,148	02/01/2015	4FE
075887 AS 8	BECTON DICKINSON 4.550		04/15/2013	MATURED		1,000,000	1,000,000	1,068,240	1,002,285	0	(2,285)	0	(2,285)	0	1,000,000	0	0	0	22,750	04/15/2013	1FE
90357# AW 6	BNSF RAILWAY CO SER A 5.510		04/01/2013	REDEEMED		80,205	80,205	80,205	80,205	0	0	0	0	0	80,205	0	0	0	2,210	04/01/2024	1
90357# AX 4	BNSF RAILWAY CO SER B 5.510		04/01/2013	REDEEMED		109,307	109,307	109,307	109,307	0	0	0	0	0	109,307	0	0	0	3,011	04/01/2024	1
90357# AY 2	BNSF RAILWAY CO SER C 5.510		04/01/2013	REDEEMED		75,246	75,246	75,246	75,246	0	0	0	0	0	75,246	0	0	0	2,073	04/01/2024	1
90357# AZ 9	BNSF RAILWAY CO SER D 5.510		04/01/2013	REDEEMED		13,473	13,473	13,473	13,473	0	0	0	0	0	13,473	0	0	0	371	04/01/2024	1
90357# BA 3	BNSF RAILWAY CO SER E 5.510		04/01/2013	REDEEMED		3,759	3,759	3,759	3,759	0	0	0	0	0	3,759	0	0	0	104	04/01/2024	1
90357# BB 1	BNSF RAILWAY CO SER F 5.510		04/01/2013	REDEEMED		9,475	9,475	9,475	9,475	0	0	0	0	0	9,475	0	0	0	261	04/01/2024	1
05567Y AA 7	BNSF 2005-4 TRUST 4.967		04/01/2013	REDEEMED		241,673	241,673	243,059	243,027	0	(1,354)	0	(1,354)	0	241,673	0	0	0	6,002	04/01/2023	1FE
103304 BD 2	BOYD GAMING CORP 6.750		05/30/2013	REDEEMED		400,000	400,000	381,000	395,292	0	1,119	0	1,119	0	396,410	0	3,590	3,590	14,091	04/15/2014	5FE
14149Y AS 7	CARDINAL HEALTH 5.500		06/15/2013	MATURED		1,000,000	1,000,000	1,040,440	1,005,220	0	(5,220)	0	(5,220)	0	1,000,000	0	0	0	27,500	06/15/2013	2FE
15189W AB 6	CENTERPOINT ENERGY RES 5.950		05/31/2013	REDEEMED		5,170,950	5,000,000	5,258,300	5,037,868	0	(15,216)	0	(15,216)	0	5,022,652	0	148,298	148,298	261,139	01/15/2014	2FE
15189Y AB 2	CENTERPOINT ENERGY RES 7.875		04/01/2013	MATURED		2,400,000	2,400,000	2,403,172	2,400,196	0	(196)	0	(196)	0	2,400,000	0	0	0	94,500	04/01/2013	2FE
165167 CE 5	CHESAPEAKE ENERGY 6.875		04/01/2013	TENDERED		1,074,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	74,500	74,500	43,160	08/15/2018	3FE
17453B AT 8	CITIZENS UTILITIES CO 6.625		04/04/2013	TENDERED		1,147,312	1,060,000	773,800	931,633	0	14,222	0	14,222	0	945,855	0	201,458	201,458	71,789	03/15/2015	3FE
191219 BT 0	COCA-COLA ENTERPRISES 7.375		04/05/2013	REDEEMED		3,183,570	3,000,000	3,519,600	3,146,761	0	(32,210)	0	(32,210)	0	3,114,551	0	69,019	69,019	130,292	03/03/2014	1FE
20029P AN 9	COMCAST CABLE 7.125		06/15/2013	MATURED		2,000,000	2,000,000	2,172,600	2,012,468	0	(12,468)	0	(12,468)	0	2,000,000	0	0	0	71,250	06/15/2013	1FE
202795 FJ 4	COMMONWEALTH EDISON 7.625		04/15/2013	MATURED		3,000,000	3,000,000	3,365,862	3,023,243	0	(23,243)	0	(23,243)	0	3,000,000	0	0	0	114,375	04/15/2013	1FE
210518 CF 1	CONSUMERS ENERGY CO 5.000		06/28/2013	REDEEMED		5,383,092	5,000,000	4,991,650	4,997,561	0	437	0	437	0	4,997,998	0	385,094	385,094	196,528	03/15/2015	1FE
212015 AD 3	CONTINENTAL RESOURCES 7.375		04/18/2013	DEUTSCHE BANC.		2,305,000	2,000,000	2,260,000	2,242,408	0	(18,096)	0	(18,096)	0	2,224,312	0	80,688	80,688	82,764	10/01/2020	3FE
22025Y AK 6	CORRECTIONS CORP OF AM 7.750		06/01/2013	REDEEMED		5,728,706	5,515,000	5,768,881	5,726,756	0	(39,954)	0	(39,954)	0	5,686,801	0	41,905	41,905	213,706	06/01/2017	3FE
224044 BF 3	COX COMMUNICATIONS INC 4.625		06/01/2013	MATURED		2,000,000	2,000,000	1,853,160	1,989,851	0	10,149	0	10,149	0	2,000,000	0	0	0	46,250	06/01/2013	2FE
2254C0 TC 1	CREDIT SUISSE NEW YORK 5.000	R.	05/15/2013	MATURED		2,000,000	2,000,000	1,941,160	1,994,573	0	5,427	0	5,427	0	2,000,000	0	0	0	50,000	05/15/2013	1FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2013	REDEEMED		16,180	16,180	16,180	16,180	0	0	0	0	0	16,180	0	0	0	407	12/10/2028	2FE

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

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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)
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2013	REDEEMED		11,781	11,781	13,578	13,456	0	(1,675)	0	(1,675)	0	11,781	0	0	0	341	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2013	REDEEMED		29,205	29,205	29,205	29,205	0	0	0	0	0	29,205	0	0	0	914	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2013	REDEEMED		36,242	36,242	36,995	36,995	0	(753)	0	(753)	0	36,242	0	0	0	833	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		06/10/2013	REDEEMED		29,886	29,886	29,886	29,886	0	0	0	0	0	29,886	0	0	0	738	01/10/2034	2FE
23918K D*	DAVITA INC TLB 4.500		06/28/2013	PAID ON PRINCIPAL		12,500	12,500	12,597	12,541	25	(66)	0	(41)	0	12,500	0	0	0	280	10/20/2016	3
24522P A*	DEL MONTE FOODS TLB 4.000		06/27/2013	PAID ON PRINCIPAL		265,663	265,663	266,593	265,528	908	(773)	0	135	0	265,663	0	0	0	2,801	03/08/2018	4FE
24702R AD 3	DELL INC 4.700		04/15/2013	MATURED		1,000,000	1,000,000	999,430	999,830	0	170	0	170	0	1,000,000	0	0	0	23,500	04/15/2013	2FE
26442E AB 6	DUKE ENERGY OHIO 2.100		06/15/2013	MATURED		1,000,000	1,000,000	999,830	999,969	0	31	0	31	0	1,000,000	0	0	0	10,500	06/15/2013	1FE
278058 DF 6	EATON CORP 4.900		05/15/2013	MATURED		100,000	100,000	108,252	101,339	0	(1,339)	0	(1,339)	0	100,000	0	0	0	2,450	05/15/2013	2FE
291011 AT 1	EMERSON ELECTRIC 4.500		05/01/2013	MATURED		2,000,000	2,000,000	1,996,330	1,999,737	0	263	0	263	0	2,000,000	0	0	0	45,000	05/01/2013	1FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		05/15/2013	REDEEMED		30	30	30	30	0	0	0	0	0	30	0	0	0	3,625	03/01/2019	1
297425 AF 7	ESTERLINE TECH 6.625		04/09/2013	REDEEMED		3,531,297	3,455,000	3,575,925	3,519,628	0	(7,647)	0	(7,647)	0	3,511,981	0	19,315	19,315	138,608	03/01/2017	3FE
36962G 3T 9	GENERAL ELECTRIC CAPIT 4.800		05/01/2013	MATURED		500,000	500,000	498,963	499,859	0	141	0	141	0	500,000	0	0	0	12,000	05/01/2013	1FE
36962G 6W 9	GENERAL ELECTRIC CAPIT 1.625		05/09/2013	GOLDMAN SACHS & CO		1,006,470	1,000,000	997,090	997,090	0	56	0	56	0	997,146	0	9,324	9,324	1,896	04/02/2018	1FE
412690 AB 5	HARLAND CLARKE 9.500		06/19/2013	REDEEMED		323,000	323,000	319,078	299,583	20,866	299	0	21,165	0	320,747	0	2,253	2,253	18,241	05/15/2015	5FE
740816 AC 7	HARVARD UNIVERSITY REV 3.700		04/01/2013	MATURED		2,390,000	2,390,000	2,386,630	2,389,618	0	382	0	382	0	2,390,000	0	0	0	44,215	04/01/2013	1FE
423074 AM 5	HJ HEINZ CO 3.125		06/07/2013	TENDERED		2,020,000	2,000,000	1,977,290	1,979,786	0	873	0	873	0	1,980,659	0	39,341	39,341	46,007	09/12/2021	2FE
423074 AP 8	HJ HEINZ CO 2.850		06/07/2013	TENDERED		1,010,000	1,000,000	998,360	998,455	0	61	0	61	0	998,516	0	11,484	11,484	21,850	03/01/2022	2FE
42307T B*	HJ HEINZ FINANCE COMPA 3.530		06/07/2013	REDEEMED		5,476,800	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	476,800	476,800	93,650	05/26/2018	2
44108E BA 5	HOST HOTELS & RESORTS 6.750		06/03/2013	REDEEMED		80,900	80,000	58,400	61,644	0	1,802	0	1,802	0	63,446	0	17,454	17,454	2,730	06/01/2016	2FE
448579 AA 0	HYATT HOTELS (144A) 5.750		05/10/2013	REDEEMED		1,111,180	1,000,000	994,600	997,333	0	305	0	305	0	997,638	0	113,542	113,542	42,326	08/15/2015	2FE
459200 AL 5	IBM CORP 7.500		06/15/2013	MATURED		1,000,000	1,000,000	1,124,920	1,013,806	0	(13,806)	0	(13,806)	0	1,000,000	0	0	0	37,500	06/15/2013	1FE
459200 GR 6	IBM CORP 2.100		05/06/2013	MATURED		2,000,000	2,000,000	1,998,380	1,999,788	0	212	0	212	0	2,000,000	0	0	0	21,000	05/06/2013	1FE
45031U AZ 4	ISTAR FINANCIAL INC 5.950		06/10/2013	REDEEMED		1,019,545	1,000,000	300,000	545,290	0	203,959	0	203,959	0	749,248	0	270,297	270,297	38,840	10/15/2013	4FE
24422E QX 0	JOHN DEERE CAPITAL COR 1.875		06/17/2013	MATURED		500,000	500,000	499,565	499,928	0	72	0	72	0	500,000	0	0	0	4,688	06/17/2013	1FE
478160 AM 6	JOHNSON & JOHNSON 3.800		05/15/2013	MATURED		3,500,000	3,500,000	3,539,395	3,501,521	0	(1,521)	0	(1,521)	0	3,500,000	0	0	0	66,500	05/15/2013	1FE
46625H JH 4	JP MORGAN CHASE 3.200		06/28/2013	BNY MELLON CAPITAL MA		946,940	1,000,000	999,920	999,920	0	(17)	0	(17)	0	999,903	0	(52,963)	(52,963)	14,044	01/25/2023	1FE
524908 CM 0	LEHMAN BROTHERS HOLDIN 7.875		04/04/2013	PAID ON PRINCIPAL		50,059	50,059	6,257	8,631	0	41,428	0	41,428	0	50,059	0	0	0	0	08/15/2010	6
52517P G9 6	LEHMAN BROTHERS HOLDIN 5.750		04/04/2013	PAID ON PRINCIPAL		101,689	101,689	12,711	17,480	0	84,209	0	84,209	0	101,689	0	0	0	0	04/25/2011	6
52517P R6 0	LEHMAN BROTHERS HOLDIN 5.250		04/04/2013	PAID ON PRINCIPAL		50,015	50,015	6,252	0	8,597	41,418	0	50,015	0	50,015	0	0	0	0	02/06/2012	6*
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625		04/04/2013	PAID ON PRINCIPAL		201,017	201,017	25,127	34,159	0	166,858	0	166,858	0	201,017	0	0	0	0	01/18/2012	6
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/04/2013	PAID ON PRINCIPAL		101,879	101,879	12,735	17,532	0	84,347	0	84,347	0	101,879	0	0	0	0	03/13/2014	6
538034 A*	LIVE NATION TLB 4.500		06/28/2013	PAID ON PRINCIPAL		1,247	1,247	1,241	1,243	0	4	0	4	0	1,247	0	0	0	28	11/07/2016	3FE
57772K AA 9	MAXIM INTEGRATED 3.450		06/14/2013	MATURED		1,000,000	1,000,000	1,033,990	1,009,145	0	(9,145)	0	(9,145)	0	1,000,000	0	0	0	17,250	06/14/2013	2FE
585055 AK 2	MEDTRONIC INC (144A) 1.625		04/15/2013	MATURED		2,000,000	2,000,000	1,978,750	1,999,034	0	966	0	966	0	2,000,000	0	0	0	16,250	04/15/2013	1FE
59018Y N5 6	MERRILL LYNCH 6.150		04/25/2013	MATURED		1,000,000	1,000,000	1,001,650	999,907	0	93	0	93	0	1,000,000	0	0	0	30,750	04/25/2013	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
552953 AR 2	MGM MIRAGE 6.625		06/25/2013	BAS-MERRILL LYNCH		1,326,150	1,260,000	447,300	558,385	0	85,037	0	85,037	0	643,422	0	682,728	682,728	79,533	07/15/2015	4FE
552953 BJ 9	MGM MIRAGE 11.125		05/15/2013	REDEEMED		675,603	640,000	623,002	628,156	0	872	0	872	0	629,028	0	46,575	46,575	35,600	11/15/2017	3FE
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600		04/15/2013	REDEEMED		144,789	144,789	144,789	144,789	0	0	0	0	0	144,789	0	0	0	4,054	03/31/2024	1
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600		04/15/2013	REDEEMED		86,874	86,874	86,874	86,874	0	0	0	0	0	86,874	0	0	0	2,432	03/31/2024	1
64953B AP 3	NEW YORK LIFE GLOBAL F 4.650		05/09/2013	MATURED		500,000	500,000	499,113	499,875	0	125	0	125	0	500,000	0	0	0	11,625	05/09/2013	1FE
62912X AB 0	NGPL PIPECO LLC (144A) 7.119		04/12/2013	VARIOUS		3,047,938	2,850,000	2,807,500	2,811,155	0	1,811	0	1,811	0	2,812,966	0	234,971	234,971	67,156	12/15/2017	4FE
666807 BC 5	NORTHROP GRUMMAN 1.850		06/27/2013	REDEEMED		2,056,840	2,000,000	1,997,420	1,998,481	0	251	0	251	0	1,998,732	0	58,108	58,108	22,817	11/15/2015	2FE
718172 AB 5	PHILIP MORRIS INTERNAT 4.875		05/16/2013	MATURED		1,000,000	1,000,000	996,290	999,576	0	424	0	424	0	1,000,000	0	0	0	24,375	05/16/2013	1FE
74005P AL 8	PRAXAIR INC 3.950		06/01/2013	MATURED		3,000,000	3,000,000	2,869,650	2,992,137	0	7,863	0	7,863	0	3,000,000	0	0	0	59,250	06/01/2013	1FE
74432N AA 0	PRUDENTIAL COVERED TRU 2.997		04/01/2013	REDEEMED		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,248	09/30/2015	2FE
75281A AJ 8	RANGE RESOURCES 7.250		05/02/2013	REDEEMED		7,243,388	6,990,000	6,977,275	7,020,872	0	(49,096)	0	(49,096)	0	6,971,776	0	271,611	271,611	254,795	05/01/2018	3FE
76169# AE 3	REYES HOLDINGS LLC 7.050		04/30/2013	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,250	04/30/2017	3
777779 AD 1	ROSETTA RESOURCES INC 5.625		04/24/2013	BAS-MERRILL LYNCH		259,375	250,000	250,000	250,000	0	0	0	0	0	250,000	0	9,375	9,375	0	05/01/2021	4FE
812141 AP 4	SEALY MATTRESS (144A) 10.875		04/15/2013	REDEEMED		233,018	221,000	212,107	215,834	0	458	0	458	0	216,291	0	16,727	16,727	12,017	04/15/2016	3FE
812141 AN 9	SEALY MATTRESS CO 8.250		04/22/2013	REDEEMED		2,320,000	2,320,000	1,812,600	1,920,719	0	58,880	0	58,880	0	1,979,599	0	340,401	340,401	67,522	06/15/2014	5FE
78412F AF 1	SESI LLC 6.875		05/24/2013	REDEEMED		2,581,000	2,581,000	2,562,246	2,575,951	0	1,393	0	1,393	0	2,577,343	0	3,657	3,657	85,272	06/01/2014	3FE
837004 BC 3	SOUTH CAROLINA ELECTRI 7.125		06/15/2013	MATURED		3,000,000	3,000,000	3,536,070	3,034,080	0	(34,080)	0	(34,080)	0	3,000,000	0	0	0	106,875	06/15/2013	1FE
790849 AE 3	ST JUDE MEDICAL 3.750		05/02/2013	REDEEMED		1,040,660	1,000,000	998,490	999,499	0	75	0	75	0	999,573	0	41,087	41,087	29,896	07/15/2014	1FE
868536 AS 2	SUPERVALU INC 7.500		04/22/2013	REDEEMED		1,650,000	1,650,000	1,353,000	1,532,637	0	17,720	0	17,720	0	1,550,357	0	99,643	99,643	53,969	11/15/2014	5FE
868536 AT 0	SUPERVALU INC 8.000		05/21/2013	TENDERED		3,565,150	3,155,000	3,082,850	3,005,138	104,355	4,941	0	109,296	0	3,114,433	0	450,717	450,717	140,222	05/01/2016	5FE
890027 A* 6	TOMKINS LLC TERM A-2 L 5.250		06/28/2013	PAID ON PRINCIPAL		53,443	53,443	53,376	53,410	0	33	0	33	0	53,443	0	0	0	1,010	09/29/2015	3FE
890027 A@ 4	TOMKINS LLC TERM B-2 L 3.750		06/28/2013	PAID ON PRINCIPAL		5,346	5,346	5,364	5,350	10	(14)	0	(4)	0	5,346	0	0	0	101	09/29/2016	3FE
92343V AM 6	VERIZON COMMUNICATIONS 6.100		06/11/2013	CITIGROUP GLOBAL MARK		1,188,570	1,000,000	1,216,500	1,198,373	0	(16,131)	0	(16,131)	0	1,182,242	0	6,328	6,328	40,497	04/15/2018	1FE
931142 AS 2	WAL-MART STORES 7.250		06/01/2013	MATURED		2,000,000	2,000,000	2,390,480	2,021,075	0	(21,075)	0	(21,075)	0	2,000,000	0	0	0	72,500	06/01/2013	1FE
539481 A# 8	LOBLAW COMPANIES 6.480	A..	05/29/2013	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	162,000	05/29/2013	2
89352H AA 7	TRANS CANADA PIPELINE 4.000	A..	06/15/2013	MATURED		3,000,000	3,000,000	2,846,369	2,989,833	0	10,167	0	10,167	0	3,000,000	0	0	0	60,000	06/15/2013	1FE
007924 AF 0	AEGON NV 4.750	F..	06/01/2013	MATURED		2,900,000	2,900,000	2,899,290	2,899,753	0	247	0	247	0	2,900,000	0	0	0	68,875	06/01/2013	1FE
055451 AA 6	BHP BILLITON FINANCE 4.800	F..	04/15/2013	MATURED		5,000,000	5,000,000	5,068,760	5,001,942	0	(1,942)	0	(1,942)	0	5,000,000	0	0	0	120,000	04/15/2013	1FE
485161 AK 9	KANSAS CITY SOUTHERN M 6.625	E..	05/01/2013	TENDERED		3,458,640	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	458,640	458,640	166,188	12/15/2020	2FE
485161 AM 5	KANSAS CITY SOUTHERN M 6.125	E..	05/08/2013	TENDERED		1,109,961	967,000	1,068,535	1,059,871	0	(6,098)	0	(6,098)	0	1,053,773	0	56,188	56,188	52,537	06/15/2021	2FE
G65422 AA 8	NOBLE CORP 5.875	F..	06/01/2013	MATURED		2,000,000	2,000,000	1,998,280	1,999,643	0	357	0	357	0	2,000,000	0	0	0	58,750	06/01/2013	2FE
761655 AA 7	REXAM PLC (144A) 6.750	F..	06/01/2013	MATURED		2,000,000	2,000,000	1,991,260	1,998,837	0	1,163	0	1,163	0	2,000,000	0	0	0	67,500	06/01/2013	2FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		06/25/2013	PAID ON PRINCIPAL		204,527	204,527	199,414	196,237	0	8,290	0	8,290	0	204,527	0	0	0	4,306	06/25/2035	1FM
004375 CF 6	ACCR 2004-4 A2D 543		06/25/2013	PAID ON PRINCIPAL		1,043,863	1,043,863	889,241	907,108	0	136,756	0	136,756	0	1,043,863	0	0	0	2,525	01/26/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.132		06/25/2013	PAID ON PRINCIPAL		371,979	371,979	338,136	327,774	0	44,205	0	44,205	0	371,979	0	0	0	8,539	07/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14 2.466		06/28/2013	PAID ON PRINCIPAL		782,917	782,917	763,833	765,522	0	17,395	0	17,395	0	782,917	0	0	0	7,976	12/28/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
07386H SW 2	BALTA 2005-4 22A2 CMO 2.920		06/25/2013	PAID ON PRINCIPAL		252,326	252,326	133,733	108,609	0	143,717	0	143,717	0	252,326	0	0	0	2,817	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.819		06/26/2013	PAID ON PRINCIPAL		239,281	239,281	227,018	226,723	0	12,557	0	12,557	0	239,281	0	0	0	2,676	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.114		06/25/2013	PAID ON PRINCIPAL		5,398	5,398	5,198	5,098	0	300	0	300	0	5,398	0	0	0	70	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.874		06/25/2013	PAID ON PRINCIPAL		13,188	13,188	12,798	12,748	0	440	0	440	0	13,188	0	0	0	176	05/25/2033	2FE
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		76,202	76,202	73,748	74,529	0	1,674	0	1,674	0	76,202	0	0	0	1,595	09/25/2018	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.152		06/25/2013	PAID ON PRINCIPAL		191,525	191,525	192,100	181,094	0	10,431	0	10,431	0	191,525	0	0	0	4,229	07/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.099		06/25/2013	VARIOUS		57,924	64,652	61,622	45,482	0	17,077	0	17,077	0	62,559	0	(4,634)	(4,634)	891	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		06/25/2013	PAID ON PRINCIPAL		452,820	452,820	450,875	451,429	0	1,392	0	1,392	0	452,820	0	0	0	8,645	11/25/2020	2FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		153,392	153,392	153,559	153,294	0	98	0	98	0	153,392	0	0	0	3,191	07/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		562,949	562,949	559,049	559,631	0	3,318	0	3,318	0	562,949	0	0	0	11,655	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		303,251	303,251	280,507	270,906	0	32,345	0	32,345	0	303,251	0	0	0	7,332	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.029		06/25/2013	PAID ON PRINCIPAL		306,884	306,884	251,069	243,666	0	63,217	0	63,217	0	306,884	0	0	0	4,001	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.750		06/25/2013	VARIOUS		190,772	231,426	143,484	129,692	0	84,002	0	84,002	0	213,694	0	(22,921)	(22,921)	2,912	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.252		06/25/2013	VARIOUS		373,374	436,519	314,293	264,528	0	148,730	0	148,730	0	413,258	0	(39,884)	(39,884)	10,082	06/25/2047	1FM
161546 FW 1	CFAB 2003-4 1A6 4.429		06/25/2013	PAID ON PRINCIPAL		130,643	130,643	129,112	129,968	0	676	0	676	0	130,643	0	0	0	2,893	10/25/2014	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		135,874	135,874	134,659	134,822	0	1,052	0	1,052	0	135,874	0	0	0	3,046	11/25/2033	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.116		06/25/2013	VARIOUS		312,151	349,998	301,632	310,336	(0)	36,162	951	35,212	0	345,547	0	(33,397)	(33,397)	7,588	01/25/2036	1FM
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		1,035,547	1,035,547	1,010,629	1,024,594	0	10,953	0	10,953	0	1,035,547	0	0	0	23,019	11/25/2018	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		251,710	251,710	250,458	250,710	(0)	1,000	0	1,000	0	251,710	0	0	0	5,938	08/25/2035	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		711,703	711,703	636,974	623,541	0	88,162	0	88,162	0	711,703	0	0	0	15,543	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		283,607	283,607	258,757	261,304	0	22,303	0	22,303	0	283,607	0	0	0	7,126	06/25/2036	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		292,354	292,354	195,877	153,797	0	138,557	0	138,557	0	292,354	0	0	0	7,359	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		06/25/2013	PAID ON PRINCIPAL		30,772	30,772	21,300	14,462	0	16,310	0	16,310	0	30,772	0	0	0	747	11/25/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.294		04/25/2013	PAID ON PRINCIPAL		2,120	2,120	1,749	1,749	0	372	0	372	0	2,120	0	0	0	40	06/25/2032	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.681		06/25/2013	PAID ON PRINCIPAL		4,283	4,283	3,532	3,532	0	751	0	751	0	4,283	0	0	0	110	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		53,516	53,516	55,490	56,495	391	(3,370)	0	(2,979)	0	53,516	0	0	0	1,477	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		38,309	38,309	38,290	38,304	0	5	0	5	0	38,309	0	0	0	799	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		194,174	194,174	166,989	167,983	0	26,191	0	26,191	0	194,174	0	0	0	4,418	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		410,033	410,033	410,417	409,551	0	483	0	483	0	410,033	0	0	0	8,071	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2013	VARIOUS		524,659	667,429	543,368	541,827	(0)	98,845	0	98,845	0	640,672	0	(116,014)	(116,014)	16,692	02/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.293		06/25/2013	VARIOUS		630,733	736,650	636,495	591,504	0	120,135	0	120,135	0	711,639	0	(80,906)	(80,906)	18,520	01/25/2037	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2013	VARIOUS		349,339	623,343	441,108	442,933	0	108,102	0	108,102	0	551,034	0	(201,695)	(201,695)	15,680	03/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		532,885	532,885	438,165	428,912	0	103,973	0	103,973	0	532,885	0	0	0	12,517	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		520,793	520,793	522,368	519,162	0	1,631	0	1,631	0	520,793	0	0	0	10,964	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.830		06/25/2013	PAID ON PRINCIPAL		22,933	22,933	21,922	21,763	0	1,170	0	1,170	0	22,933	0	0	0	277	06/25/2033	2FE

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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)
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		396,374	396,374	394,535	374,367	0	22,007	0	22,007	0	396,374	0	0	0	9,054	07/25/2035	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		470,262	470,262	412,214	398,216	0	72,047	0	72,047	0	470,262	0	0	0	11,297	09/25/2035	1FM
12669A PG 7	CWHL 2005-28 A2 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		40,925	40,925	40,688	37,778	0	3,147	0	3,147	0	40,925	0	0	0	983	09/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		06/25/2013	VARIOUS		120,249	138,423	123,889	115,196	0	20,219	0	20,219	0	135,415	0	(15,166)	(15,166)	3,582	12/25/2036	1FM
12669A W9 5	CWHL 2006-9 A8 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		378,818	378,818	326,559	326,559	0	52,259	0	52,259	0	378,818	0	0	0	9,831	03/25/2036	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		06/25/2013	PAID ON PRINCIPAL		4,915	4,915	4,937	4,725	242	(52)	0	190	0	4,915	0	0	0	99	05/25/2032	1FM
126673 TD 4	CWL 2004-S1 A3 5.115		06/25/2013	PAID ON PRINCIPAL		311,259	311,259	283,245	290,518	0	20,740	0	20,740	0	311,259	0	0	0	6,775	02/25/2035	1FM
12668T AB 0	CWL 2007-BC1 2A1 .253		06/25/2013	PAID ON PRINCIPAL		218,381	218,381	200,911	208,475	0	9,906	0	9,906	0	218,381	0	0	0	236	05/25/2037	1FM
294751 DC 3	EQABS 2003-4 AF6 4.833		05/25/2013	PAID ON PRINCIPAL		59,079	59,079	59,079	58,967	0	111	0	111	0	59,079	0	0	0	1,190	10/25/2034	1FM
29977K AA 1	EVER 2013-2 A (CMO) 3.000		06/25/2013	PAID ON PRINCIPAL		117,096	117,096	116,143	116,143	0	953	0	953	0	117,096	0	0	0	293	06/25/2043	1FE
32029A AE 7	FFML 2006-FF18 A2D .403		06/25/2013	PAID ON PRINCIPAL		334,465	334,465	152,058	162,604	0	171,860	0	171,860	0	334,465	0	0	0	563	12/25/2037	1FM
32051D L3 4	FHASI 2003-8 2A1 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		507,726	507,726	496,937	502,379	0	5,348	0	5,348	0	507,726	0	0	0	9,303	09/25/2018	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		06/25/2013	PAID ON PRINCIPAL		217,845	217,845	157,121	90,741	0	127,104	0	127,104	0	217,845	0	0	0	5,204	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 7.000		06/25/2013	PAID ON PRINCIPAL		316,453	316,453	271,361	245,721	0	70,731	0	70,731	0	316,453	0	0	0	8,854	09/25/2037	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2013	PAID ON PRINCIPAL		111,959	111,959	96,844	97,389	0	14,569	0	14,569	0	111,959	0	0	0	1,804	07/25/2033	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.168		06/25/2013	PAID ON PRINCIPAL		334,571	334,571	254,483	266,706	0	67,865	0	67,865	0	334,571	0	0	0	1,662	07/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.449		06/25/2013	PAID ON PRINCIPAL		68,764	68,764	66,529	65,385	0	3,379	0	3,379	0	68,764	0	0	0	933	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.148		06/25/2013	PAID ON PRINCIPAL		210,247	210,247	198,684	196,578	0	13,670	0	13,670	0	210,247	0	0	0	2,510	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		560,655	560,655	552,245	540,557	0	20,098	0	20,098	0	560,655	0	0	0	14,235	03/25/2035	1FM
36242D 6C 2	GSR 2005-5F 2A8 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		1,886,897	1,886,897	1,806,114	1,849,615	0	37,281	0	37,281	0	1,886,897	0	0	0	43,841	06/25/2035	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		2,328,691	2,328,691	2,221,408	2,217,226	0	111,464	0	111,464	0	2,328,691	0	0	0	61,872	05/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		06/25/2013	VARIOUS		241,501	272,756	225,023	209,079	0	55,653	0	55,653	0	264,732	0	(23,230)	(23,230)	7,174	08/25/2037	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A 359		06/26/2013	PAID ON PRINCIPAL		715,438	715,438	643,894	641,343	0	74,095	0	74,095	0	715,438	0	0	0	1,131	11/26/2036	1FM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO 4.533		06/25/2013	PAID ON PRINCIPAL		594,277	594,277	607,648	602,028	2,096	(9,847)	0	(7,751)	0	594,277	0	0	0	12,395	02/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.169		06/25/2013	PAID ON PRINCIPAL		308,647	308,647	285,162	291,167	0	17,480	0	17,480	0	308,647	0	0	0	6,842	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.207		06/25/2013	VARIOUS		84,293	98,933	70,322	69,352	0	25,518	0	25,518	0	94,870	0	(10,577)	(10,577)	2,079	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.867		06/25/2013	VARIOUS		67,522	75,321	63,588	46,912	0	26,791	0	26,791	0	73,703	0	(6,182)	(6,182)	907	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		1,423,880	1,423,880	1,327,033	1,314,101	0	109,779	0	109,779	0	1,423,880	0	0	0	32,605	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.211		06/25/2013	PAID ON PRINCIPAL		82,043	82,043	80,801	69,164	0	12,878	0	12,878	0	82,043	0	0	0	1,885	04/25/2037	1FM
46640B AC 8	JPMMT 2013-2 A2 (CMO) 3.500		06/25/2013	PAID ON PRINCIPAL		230,689	230,689	233,608	233,608	0	(2,920)	0	(2,920)	0	230,689	0	0	0	673	06/25/2033	1FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		105,699	105,699	103,915	104,859	0	840	0	840	0	105,699	0	0	0	1,981	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		78,956	78,956	78,290	78,649	0	307	0	307	0	78,956	0	0	0	1,557	03/25/2018	1FM
59020U S3 0	MLMI 2005-HE2 A2C .563		06/25/2013	PAID ON PRINCIPAL		1,161,703	1,161,703	662,171	851,949	0	309,754	0	309,754	0	1,161,703	0	0	0	2,752	09/25/2036	1FM
61758M AA 5	MSRR 2009-R2 1A1A (CMO 6.000		06/26/2013	PAID ON PRINCIPAL		489,883	489,883	493,251	487,702	0	2,181	0	2,181	0	489,883	0	0	0	12,322	04/26/2036	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		06/25/2013	PAID ON PRINCIPAL		414,836	414,836	350,277	299,304	0	115,532	0	115,532	0	414,836	0	0	0	7,441	01/25/2037	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.245		05/01/2013	PAID ON PRINCIPAL		56,818	56,818	57,543	56,695	0	123	0	123	0	56,818	0	0	0	1,000	05/26/2035	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)
69337V AA 8	PHHMC 2007-6 A1 CMO 5.733		06/18/2013	PAID ON PRINCIPAL		454,720	454,720	473,193	472,522	0	(17,802)	0	(17,802)	0	454,720	0	0	0	10,003	12/18/2037	4FM
73316P EL 0	POPLR 2005-B M1 .673		06/25/2013	PAID ON PRINCIPAL		372,556	372,556	350,785	362,461	0	10,095	0	10,095	0	372,556	0	0	0	1,071	08/25/2035	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		139,523	139,523	139,130	139,270	0	252	0	252	0	139,523	0	0	0	2,977	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		06/25/2013	PAID ON PRINCIPAL		127,982	127,982	128,112	128,045	0	(63)	0	(63)	0	127,982	0	0	0	2,771	10/25/2020	1FM
760985 WR 8	RAMP 2003-RZ3 M1 4.620		06/25/2013	PAID ON PRINCIPAL		44,184	44,184	44,165	29,224	14,843	117	0	14,960	0	44,184	0	0	0	850	06/25/2033	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .463		06/25/2013	PAID ON PRINCIPAL		401,134	401,134	332,941	389,169	0	11,964	0	11,964	0	401,134	0	0	0	830	10/25/2035	1FM
75406V AC 7	RASC 2006-KS5 A3 .353		06/25/2013	PAID ON PRINCIPAL		605,382	605,382	423,767	468,889	0	136,493	0	136,493	0	605,382	0	0	0	921	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		808,864	808,864	770,443	781,080	0	27,784	0	27,784	0	808,864	0	0	0	15,094	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2013	VARIOUS		208,955	226,469	201,897	198,152	0	26,287	0	26,287	0	224,439	0	(15,484)	(15,484)	5,847	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		456,679	456,679	433,132	391,380	0	65,300	0	65,300	0	456,679	0	0	0	11,531	01/25/2037	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .944		04/25/2013	PAID ON PRINCIPAL		201,860	201,860	190,758	197,722	0	4,138	0	4,138	0	201,860	0	0	0	636	01/25/2035	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		06/25/2013	PAID ON PRINCIPAL		1,628,473	1,628,473	1,631,527	1,630,581	(0)	(2,108)	0	(2,108)	0	1,628,473	0	0	0	26,728	09/25/2041	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		06/25/2013	PAID ON PRINCIPAL		1,386,414	1,386,414	1,421,741	1,408,053	8,928	(30,567)	0	(21,639)	0	1,386,414	0	0	0	20,575	03/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		06/25/2013	PAID ON PRINCIPAL		901,471	901,471	926,825	925,878	0	(24,407)	0	(24,407)	0	901,471	0	0	0	12,346	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		06/25/2013	PAID ON PRINCIPAL		595,321	595,321	621,646	621,044	0	(25,723)	0	(25,723)	0	595,321	0	0	0	8,943	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		06/25/2013	PAID ON PRINCIPAL		44,790	44,790	45,569	45,569	0	(779)	0	(779)	0	44,790	0	0	0	170	05/25/2043	1FE
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		06/25/2013	PAID ON PRINCIPAL		79,333	79,333	80,629	80,629	0	(1,296)	0	(1,296)	0	79,333	0	0	0	329	05/25/2043	1FE
81745C AB 9	SEMT 2013-7 A2 (CMO) 3.000		06/25/2013	PAID ON PRINCIPAL		16,557	16,557	16,666	16,666	0	(109)	0	(109)	0	16,557	0	0	0	41	06/25/2043	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		43,836	43,836	44,405	44,112	0	(276)	0	(276)	0	43,836	0	0	0	959	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.444		06/25/2013	PAID ON PRINCIPAL		372	372	339	337	0	35	0	35	0	372	0	0	0	4	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.211		06/25/2013	PAID ON PRINCIPAL		436	436	393	398	0	37	0	37	0	436	0	0	0	4	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		214,309	214,309	209,152	211,598	0	2,711	0	2,711	0	214,309	0	0	0	3,839	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		34,187	34,187	34,290	34,170	(1)	17	0	17	0	34,187	0	0	0	687	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		38,102	38,102	37,412	37,775	0	327	0	327	0	38,102	0	0	0	738	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		119,289	119,289	120,034	119,432	0	(143)	0	(143)	0	119,289	0	0	0	2,474	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.726		06/25/2013	VARIOUS		34,446	39,834	24,548	17,364	0	19,832	0	19,832	0	37,195	0	(2,749)	(2,749)	462	10/25/2036	1FM
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		04/25/2013	PAID ON PRINCIPAL		843,656	843,656	833,901	838,793	0	4,863	0	4,863	0	843,656	0	0	0	12,655	10/25/2018	1FM
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		04/25/2013	PAID ON PRINCIPAL		388,226	388,226	386,095	386,587	(0)	1,639	0	1,639	0	388,226	0	0	0	5,823	12/25/2018	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		06/25/2013	PAID ON PRINCIPAL		43,169	43,169	42,289	42,511	0	658	0	658	0	43,169	0	0	0	893	12/25/2033	1FM
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		04/25/2013	PAID ON PRINCIPAL		3,691,532	3,691,532	3,605,641	3,630,037	0	61,495	0	61,495	0	3,691,532	0	0	0	60,961	12/25/2020	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		198,407	198,407	194,408	194,577	0	3,831	0	3,831	0	198,407	0	0	0	3,935	09/25/2020	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		06/25/2013	PAID ON PRINCIPAL		1,991,090	1,991,090	1,875,762	1,859,954	(0)	131,135	0	131,135	0	1,991,090	0	0	0	45,770	05/25/2036	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		1,504,559	1,504,559	1,435,823	1,431,375	0	73,183	0	73,183	0	1,504,559	0	0	0	37,197	07/25/2036	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/25/2013	VARIOUS		171,173	190,553	175,369	168,634	0	19,921	0	19,921	0	188,555	0	(17,382)	(17,382)	4,288	04/25/2037	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.070		06/20/2013	PAID ON PRINCIPAL		42,408	42,408	33,291	26,740	0	15,668	0	15,668	0	42,408	0	0	0	637	10/20/2035	1FM
05947U LY 2	BACM 2003-2 A4 5.061		06/11/2013	PAID ON PRINCIPAL		2,314,739	2,314,739	2,326,337	2,312,490	0	2,249	0	2,249	0	2,314,739	0	0	0	50,803	03/11/2041	1FM

QE05.14

SCHEDULE D - PART 4

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

QE05.15

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)
126175 AB 4	COMM 2003-LB1A A2 4.084		06/10/2013	PAID ON PRINCIPAL		474,068	474,068	476,438	473,722	0	346	0	346	0	474,068	0	0	0	8,154	06/10/2038	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		06/10/2013	PAID ON PRINCIPAL		46,423	46,423	46,885	46,801	0	(378)	0	(378)	0	46,423	0	0	0	683	01/10/2021	1FM
36828Q DN 3	GECMC 2004-C1 A3 4.596		06/10/2013	PAID ON PRINCIPAL		458,336	458,336	460,613	458,099	0	237	0	237	0	458,336	0	0	0	7,365	11/10/2038	1FM
361849 F4 9	GMACC 2004-C2 A3 5.134		06/10/2013	PAID ON PRINCIPAL		616,051	616,051	643,774	626,187	0	(10,136)	0	(10,136)	0	616,051	0	0	0	21,496	08/10/2038	1FM
46625M A6 6	JPMCC 2003-LN1 A2 4.920		06/15/2013	PAID ON PRINCIPAL		2,106,948	2,106,948	2,117,449	2,104,121	0	2,826	0	2,826	0	2,106,948	0	0	0	46,129	10/15/2037	1FM
46625Y DD 2	JPMCC 2004-CB X A5 4.654		06/12/2013	PAID ON PRINCIPAL		149,828	149,828	152,731	150,596	0	(768)	0	(768)	0	149,828	0	0	0	2,835	01/12/2037	1FM
52108H XM 1	LBUBS 2003-C8 A4 5.124		06/15/2013	PAID ON PRINCIPAL		1,185,271	1,185,271	1,191,161	1,185,182	0	89	0	89	0	1,185,271	0	0	0	22,974	11/15/2032	1FM
03064C AD 2	AMCAR 2010-1 B 3.720		06/15/2013	PAID ON PRINCIPAL		1,267,221	1,267,221	1,280,289	1,275,754	0	(8,533)	0	(8,533)	0	1,267,221	0	0	0	19,415	11/15/2014	1FE
03063P AC 6	AMCAR 2010-3 A3 1.140		06/10/2013	PAID ON PRINCIPAL		1,040,045	1,040,045	1,041,995	1,041,995	0	(1,950)	0	(1,950)	0	1,040,045	0	0	0	2,936	04/08/2015	1FE
03064M AC 2	AMCAR 2011-1 A3 1.390		06/08/2013	PAID ON PRINCIPAL		1,427,808	1,427,808	1,433,129	1,433,129	0	(5,321)	0	(5,321)	0	1,427,808	0	0	0	4,927	09/08/2015	1FE
03064J AA 3	AMCAR 2013-2 A1 .250		05/08/2013	PAID ON PRINCIPAL		971,224	971,224	971,224	971,224	0	0	0	0	0	971,224	0	0	0	182	04/08/2014	1
03064J AA 3	AMCAR 2013-2 A1 .250		05/16/2013	TRAVELERS MMLP		6,028,776	6,028,776	6,028,776	6,028,776	0	0	0	0	0	6,028,776	0	0	0	1,465	04/08/2014	1
14313M AA 2	CARMX 2013-2 A1 .210		06/17/2013	PAID ON PRINCIPAL		2,922,782	2,922,782	2,922,782	2,922,782	0	0	0	0	0	2,922,782	0	0	0	546	05/15/2014	1Z
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		06/15/2013	PAID ON PRINCIPAL		322,769	322,769	330,435	329,169	0	(6,400)	0	(6,400)	0	322,769	0	0	0	7,440	07/15/2037	5AM
13056Q AA 6	CRART 2013-1 A1 (144A) .400		06/24/2013	TRAVELERS MMLP		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	356	06/16/2014	1
32058D AA 3	FIAOT 2013-2A A1 (144A) .340		06/24/2013	TRAVELERS MMLP		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	264	06/15/2014	1
31679D AA 4	FITAT 2013-A A1 .220		04/15/2013	PAID ON PRINCIPAL		648,216	648,216	648,216	648,216	0	0	0	0	0	648,216	0	0	0	71	04/15/2014	1FE
31679D AA 4	FITAT 2013-A A1 .220		04/17/2013	TRAVELERS MMLP		5,851,784	5,851,784	5,851,784	5,851,784	0	0	0	0	0	5,851,784	0	0	0	715	04/15/2014	1FE
34530E AA 5	FORDO 2013-B A1 (144A) .210		06/10/2013	TRAVELERS MMLP		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,750	05/15/2014	1
393505 F5 6	GT 1998-4 A6 6.530		06/01/2013	PAID ON PRINCIPAL		57,827	57,827	59,598	58,927	0	(1,100)	0	(1,100)	0	57,827	0	0	0	1,578	04/01/2030	4AM
43812B AH 6	HAROT 2010-1 A4 1.980		05/21/2013	PAID ON PRINCIPAL		7,780,163	7,780,163	7,812,985	7,812,719	0	(32,556)	0	(32,556)	0	7,780,163	0	0	0	61,918	05/23/2016	1FE
43811A AB 2	HAROT 2011-3 A2 .670		06/21/2013	PAID ON PRINCIPAL		2,602,581	2,602,581	2,604,817	2,603,671	0	(1,090)	0	(1,090)	0	2,602,581	0	0	0	6,881	04/21/2014	1FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2013	VARIOUS		44,039	46,938	42,920	39,495	0	6,964	0	6,964	0	46,459	0	(2,420)	(2,420)	1,297	07/15/2028	6FE
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450		06/10/2013	PAID ON PRINCIPAL		549,645	549,645	549,575	549,452	0	193	0	193	0	549,645	0	0	0	5,621	12/10/2033	1FE
68619A BJ 5	ORGN 2005-A A3 4.970		06/15/2013	PAID ON PRINCIPAL		140,697	140,697	114,473	133,988	0	6,709	0	6,709	0	140,697	0	0	0	2,939	10/15/2021	1FE
80282F AE 7	SDART 2010-A A3 (144A) 1.830		06/15/2013	PAID ON PRINCIPAL		6,744,302	6,744,302	6,791,459	6,788,762	0	(44,461)	0	(44,461)	0	6,744,302	0	0	0	50,900	11/17/2014	1FE
80282T AB 3	SDART 2011-3 A2 1.110		05/15/2013	PAID ON PRINCIPAL		1,749,297	1,749,297	1,752,701	1,750,550	0	(1,253)	0	(1,253)	0	1,749,297	0	0	0	7,130	08/15/2014	1FE
80282W AB 6	SDART 2012-3 A2 .830		06/15/2013	PAID ON PRINCIPAL		695,715	695,715	697,020	697,001	0	(1,286)	0	(1,286)	0	695,715	0	0	0	2,398	04/15/2015	1FE
80283G AA 2	SDART 2013-3 A1 .250		05/17/2013	TRAVELERS MMLP		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	125	05/15/2014	1
98160K AA 3	WOART 2013-A A1 .230		06/17/2013	PAID ON PRINCIPAL		2,942,756	2,942,756	2,942,756	2,942,756	0	0	0	0	0	2,942,756	0	0	0	357	06/16/2014	1
98160K AA 3	WOART 2013-A A1 .230		06/24/2013	TRAVELERS MMLP		12,057,244	12,057,244	12,057,244	12,057,244	0	0	0	0	0	12,057,244	0	0	0	2,003	06/16/2014	1
3899999.	Total - Bonds - Industrial & Miscellaneous					295,633,894	292,368,572	288,493,562	287,159,278	161,262	4,044,267	951	4,204,578	0	291,363,857	0	4,270,038	4,270,038	5,987,842	XXX	XXX
8399997.	Total - Bonds - Part 4					573,049,473	569,654,151	582,657,278	565,042,965	161,262	3,574,387	951	3,734,699	0	568,777,664	0	4,271,809	4,271,809	12,607,991	XXX	XXX
8399999.	Total - Bonds					573,049,473	569,654,151	582,657,278	565,042,965	161,262	3,574,387	951	3,734,699	0	568,777,664	0	4,271,809	4,271,809	12,607,991	XXX	XXX

Preferred Stocks - Industrial and Miscellaneous

313400	62	4	06/04/2013	FEDERAL HOME LOAN SER Z 8.375% NRDM		100,000,000	590,989	25.00	39,000	39,000	0	0	0	0	39,000	0	551,989	551,989	0	XXX	P6UFE
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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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
595620 88 1	MIDAMERICAN ENERGY CO 4.40%.....		04/08/2013	ISSUE CALLED at 101.500.....	7,000,000	710,500	100.00	413,490	609,000	(195,510)	0	0	(195,510)	0	413,490	0	297,010	297,010	10,951	XXX	P2UFE..
693304 20 6	PECO ENERGY CO SER A \$3.80.....		05/01/2013	ISSUE CALLED at 106.000.....	1,300,000	137,800	100.00	73,775	73,775	0	0	0	0	73,775	0	64,025	64,025	2,470	XXX	P3LFE..	
693304 30 5	PECO ENERGY CO SER B \$4.30.....		05/01/2013	ISSUE CALLED at 102.000.....	14,410,000	1,469,820	100.00	901,841	901,841	0	0	0	0	901,841	0	567,979	567,979	30,982	XXX	P3LFE..	
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					2,909,109	XXX	1,428,106	1,623,616	(195,510)	0	0	(195,510)	0	1,428,106	0	1,481,003	1,481,003	44,403	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					2,909,109	XXX	1,428,106	1,623,616	(195,510)	0	0	(195,510)	0	1,428,106	0	1,481,003	1,481,003	44,403	XXX	XXX
8999999.	Total - Preferred Stocks.....					2,909,109	XXX	1,428,106	1,623,616	(195,510)	0	0	(195,510)	0	1,428,106	0	1,481,003	1,481,003	44,403	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
570535 10 4	MARKEL CORP.....		05/20/2013	VARIOUS.....	2,425,418	1,302,420	XXX	588,298	0	0	0	0	0	588,298	0	714,122	714,122	0	XXX	L.....	
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		06/18/2013	CITIGROUP GLOBAL MKTS.....	64,800,000	1,253,936	XXX	1,239,558	0	0	0	0	0	1,239,558	0	14,378	14,378	0	XXX	L.....	
G0229R 10 8	ALTERRA CAPITAL HOLDINGS LTD.....	F..	05/01/2013	VARIOUS.....	450,491,000	13,825,915	XXX	6,757,365	12,699,341	(5,941,976)	0	0	(5,941,976)	0	6,757,365	7,068,550	7,068,550	72,079	XXX	L.....	
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					16,382,270	XXX	8,585,221	12,699,341	(5,941,976)	0	0	(5,941,976)	0	8,585,221	0	7,797,049	7,797,049	72,079	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					16,382,270	XXX	8,585,221	12,699,341	(5,941,976)	0	0	(5,941,976)	0	8,585,221	0	7,797,049	7,797,049	72,079	XXX	XXX
9799999.	Total - Common Stocks.....					16,382,270	XXX	8,585,221	12,699,341	(5,941,976)	0	0	(5,941,976)	0	8,585,221	0	7,797,049	7,797,049	72,079	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					19,291,379	XXX	10,013,327	14,322,957	(6,137,486)	0	0	(6,137,486)	0	10,013,327	0	9,278,052	9,278,052	116,481	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					592,340,852	XXX	592,670,605	579,365,922	(5,976,224)	3,574,387	951	(2,402,787)	0	578,790,991	0	13,549,861	13,549,861	12,724,473	XXX	XXX

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

QE05.16

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

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

**Sch. DB-Pt B-Sn 1B-Broker List
NONE**

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

**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 - BARC A TREASURY.....		1.....	30,520,818	30,520,818	07/01/2013....
	REPO - CITI A TREASURY.....		1.....	3,212,699	3,212,699	07/01/2013....
	REPO - RBS A TREASURY.....		1.....	30,520,818	30,520,818	07/01/2013....
0199999.	U.S. Government - Issuer Obligations.....			64,254,335	64,254,335	...XXX.....
0599999.	Total - U.S. Government.....			64,254,335	64,254,335	...XXX.....
6199999.	Total - Issuer Obligations.....			64,254,335	64,254,335	...XXX.....
6599999.	Subtotal - Bonds.....			64,254,335	64,254,335	...XXX.....
9999999.	Totals.....			64,254,335	64,254,335	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(104,577,306) Book/Adjusted Carrying Value \$.....(104,577,306)
- Average balance for the year to date: Fair Value \$.....68,947,393 Book/Adjusted Carrying Value \$.....68,947,393
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....64,254,335 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. Total activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....815,588	.....3,153,654	.....2,339,566	XXX..
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(6,610,655)	.....(3,736,062)	.....(3,328,266)	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	.....(22,451)	.....(384,263)	.....(261,270)	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....7,329,051	.....11,281,502	.....9,983,194	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(10,550,579)	.....(10,014,584)	.....(10,162,365)	XXX..
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....2,042,702	.....2,108,084	.....2,031,843	XXX..
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....(988,632)	.....(146,526)	.....(469,612)	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(581,906,407)	.....(544,057,291)	.....(582,194,258)	XXX..
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX..
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....9,387,812	.....8,577,846	.....8,567,310	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	.....1,437,931	.....1,726,767	.....926,942	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....19,881,494	.....17,847,864	.....(18,640,843)	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(6,783,640)	.....1,974,209	.....1,870,086	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX..
RBC Dexia.....	Toronto,ON.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....18,634	.....18,634	.....18,634	XXX..
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....106,525	.....398,342	.....305,594	XXX..
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....249,913	.....325,471	.....90,095	XXX..
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....53,085	.....62,939	.....48,386	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....4,939,030	.....5,422,771	.....5,226,850	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(557,578,727)	.....(502,418,773)	.....(580,626,241)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(557,578,727)	.....(502,418,773)	.....(580,626,241)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(557,578,727)	.....(502,418,773)	.....(580,626,241)	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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
JOHNS HOPKINS UNIVERSITY SER A.....		06/03/2013	.....0.110	07/11/2013	.....10,000,000	.....814	.....814
UNIVERSITY OF MICHIGAN SER-B.....		06/10/2013	.....0.110	07/10/2013	.....10,500,000	.....633	.....633
UNIVERSITY OF VIRGINIA S2003-A.....		06/04/2013	.....0.110	07/09/2013	.....1,866,000	.....146	.....146
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....22,366,000	.....1,593	.....1,593
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....22,366,000	.....1,593	.....1,593
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....22,366,000	.....1,593	.....1,593
8399999. Subtotals - Bonds.....					.....22,366,000	.....1,593	.....1,593
8699999. Total - Cash Equivalents.....					.....22,366,000	.....1,593	.....1,593

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	195	0	0	72,708
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	(205)	0	0	79,073
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	1,821	0	0	439,294
11. Georgia.....GA	0	0	0	0	(1,742)	0	0	380,986
12. Hawaii.....HI	0	0	0	0	166	0	0	6,804
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	1,672	0	0	62,264
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	941
21. Maryland.....MD	0	0	0	0	0	0	0	13,524
22. Massachusetts.....MA	0	0	0	0	(114)	0	0	95,772
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(1,005)	0	0	153,600
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	(151)	0	0	92,864
30. New Hampshire.....NH	0	0	0	0	(83)	0	0	7,102
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	(1,182)	0	0	132,514
33. New York.....NY	0	0	15,000	1	20,838	741,584	2	1,313,194
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	(315)	0	0	61,224
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(203)	0	0	39,707
39. Pennsylvania.....PA	0	0	27,500	4	(27,500)	181,000	14	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	(279)	0	0	36,614
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(262)	0	0	124,860
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	(37)	0	0	23,505
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	42,500	5	(8,387)	922,584	17	3,136,548

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	(985)	0	0	163,548
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	1,779	0	0	66,235
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(182)	0	0	112,379
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	(34)	0	0	21,167
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	577	210	3	363,329

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	21	0	0	7,900
2. Alaska.....AK	0	0	0	0	(353)	0	0	10,360
3. Arizona.....AZ	0	0	0	0	(67)	0	0	11,183
4. Arkansas.....AR	0	0	0	0	(60)	0	0	39,581
5. California.....CA	0	0	0	0	(908)	0	0	222,968
6. Colorado.....CO	0	0	0	0	(74)	0	0	203,732
7. Connecticut.....CT	0	0	0	0	(1,159)	0	0	448,081
8. Delaware.....DE	0	0	0	0	224	0	0	13,139
9. District of Columbia.....DC	0	0	0	0	(120)	0	0	12,577
10. Florida.....FL	0	0	0	0	232	0	0	55,964
11. Georgia.....GA	0	0	0	0	(11,256)	0	0	2,462,195
12. Hawaii.....HI	0	0	0	0	37	0	0	1,534
13. Idaho.....ID	0	0	0	0	(84)	0	0	26,772
14. Illinois.....IL	0	0	0	0	(167)	0	0	344,633
15. Indiana.....IN	0	0	0	0	815	250,000	1	30,338
16. Iowa.....IA	0	0	0	0	(351)	0	0	55,128
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(80)	0	0	79,866
19. Louisiana.....LA	0	0	0	0	(444)	0	0	313,652
20. Maine.....ME	0	0	0	0	(2)	0	0	6,647
21. Maryland.....MD	0	0	0	0	2	0	0	44,270
22. Massachusetts.....MA	0	0	0	0	(383)	0	0	320,628
23. Michigan.....MI	0	0	0	0	(2,718)	0	0	354,063
24. Minnesota.....MN	0	0	0	0	(722)	0	0	110,317
25. Mississippi.....MS	0	0	0	0	118	0	0	25,012
26. Missouri.....MO	0	0	0	0	(472)	0	0	114,824
27. Montana.....MT	0	0	0	0	(106)	97,500	1	34,070
28. Nebraska.....NE	0	0	0	0	(229)	0	0	15,699
29. Nevada.....NV	0	0	0	0	(37)	0	0	22,533
30. New Hampshire.....NH	0	0	0	0	(345)	0	0	29,696
31. New Jersey.....NJ	0	0	0	0	754	0	0	219,172
32. New Mexico.....NM	0	0	0	0	(1,015)	0	0	113,794
33. New York.....NY	0	0	0	0	6,744	1	1	1,516,965
34. North Carolina.....NC	0	0	0	0	(255)	0	0	87,863
35. North Dakota.....ND	0	0	0	0	(279)	0	0	11,282
36. Ohio.....OH	0	0	0	0	(2,051)	0	0	399,109
37. Oklahoma.....OK	0	0	0	0	(283)	0	0	46,612
38. Oregon.....OR	0	0	0	0	(211)	0	0	41,163
39. Pennsylvania.....PA	0	0	0	0	(4,111)	0	0	418,107
40. Rhode Island.....RI	0	0	0	0	296	0	0	19,112
41. South Carolina.....SC	0	0	0	0	(175)	0	0	48,549
42. South Dakota.....SD	0	0	0	0	1,198	0	0	66,851
43. Tennessee.....TN	0	0	0	0	(731)	0	0	158,290
44. Texas.....TX	0	0	0	0	262	0	0	1,217,335
45. Utah.....UT	0	0	0	0	(382)	0	0	50,148
46. Vermont.....VT	0	0	0	0	(425)	0	0	79,374
47. Virginia.....VA	0	0	0	0	(38)	0	0	18,000
48. Washington.....WA	0	0	0	0	(2,151)	0	0	356,131
49. West Virginia.....WV	0	0	0	0	(521)	0	0	221,218
50. Wisconsin.....WI	0	0	0	0	(143)	0	0	89,499
51. Wyoming.....WY	0	0	0	0	(419)	0	0	16,559
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	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	(22,624)	347,501	3	10,612,497

DETAILS OF WRITE-INS

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



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

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

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	(1)	0	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	(2)	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	(3)	0	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

Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 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: \$.....102,825
- 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