

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2013
OF THE CONDITION AND AFFAIRS OF THE
ST. PAUL FIRE AND MARINE
INSURANCE COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 24767 Employer's ID Number 41-0406690
(Current Period) (Prior Period)
Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut,
Country of Domicile US

INCORPORATED/ORGANIZED, APRIL 20, 1925 COMMENCED BUSINESS, APRIL 22, 1925

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
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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 MINNESOTA }
COUNTY OF RAMSEY } ss:

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

Signatures of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

22nd day of October, 2013
Notary Public
My Commission Expires January 31, 2016



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

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,030,798,442	0	10,030,798,442	10,845,612,797
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	3,041,551
2.2 Common stocks.....	4,062,074,319	11,866,953	4,050,207,366	3,787,395,559
3. Mortgage loans on real estate:				
3.1 First liens.....	42,900,000	0	42,900,000	43,900,000
3.2 Other than first liens.....	0	0	0	1,125,000
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	77,607,037	0	77,607,037	80,162,348
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	677,606,343	0	677,606,343	647,740,328
4.3 Properties held for sale (less \$.....0 encumbrances).....	7,654,240	0	7,654,240	0
5. Cash (\$.....64,236,851), cash equivalents (\$.....272,432,144) and short-term investments (\$.....291,409,494).....	628,078,489	0	628,078,489	225,480,280
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	861,563,322	27,287,070	834,276,252	835,562,789
9. Receivables for securities.....	165,379	0	165,379	0
10. Securities lending reinvested collateral assets.....	17,277,531	0	17,277,531	67,700,576
11. Aggregate write-ins for invested assets.....	(64,785)	0	(64,785)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,406,855,316	39,154,022	16,367,701,293	16,537,656,444
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	113,594,660	0	113,594,660	127,567,529
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	603,369,312	45,389,093	557,980,218	524,716,770
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,932,769 earned but unbilled premiums).....	1,040,346,852	9,250,657	1,031,096,195	989,668,171
15.3 Accrued retrospective premiums.....	22,118,543	1,088,396	21,030,147	28,316,222
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	50,527,289	0	50,527,289	66,542,390
16.2 Funds held by or deposited with reinsured companies.....	18,427,645	0	18,427,645	16,663,416
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	484,863,469	115,131,093	369,732,376	380,659,640
19. Guaranty funds receivable or on deposit.....	300,503	0	300,503	806,106
20. Electronic data processing equipment and software.....	53,460	0	53,460	143,327
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,953,812	15,953,812	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	6,376,130
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	69,545,967	3,358,598	66,187,369	82,648,007
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,825,956,827	229,325,672	18,596,631,155	18,761,764,152
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,825,956,827	229,325,672	18,596,631,155	18,761,764,152

### DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(64,785)	0	(64,785)	(64,785)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(64,785)	0	(64,785)	(64,785)
2501. Real estate operating fund.....	21,341,266	0	21,341,266	20,474,185
2502. Equities and deposits in pools and associations.....	17,517,315	0	17,517,315	25,311,472
2503. Amounts receivable under high deductible policies.....	14,743,805	2,886,669	11,857,136	15,984,774
2598. Summary of remaining write-ins for Line 25 from overflow page.....	15,943,582	471,929	15,471,652	20,877,576
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	69,545,967	3,358,598	66,187,369	82,648,007

## ST. PAUL FIRE AND MARINE INSURANCE COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,252,943,498).....	7,622,543,156	7,710,930,540
2. Reinsurance payable on paid losses and loss adjustment expenses.....	243,420,384	319,038,306
3. Loss adjustment expenses.....	1,744,126,577	1,735,754,840
4. Commissions payable, contingent commissions and other similar charges.....	129,689,413	146,752,975
5. Other expenses (excluding taxes, licenses and fees).....	145,012,076	144,612,180
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	87,432,508	86,212,163
7.1 Current federal and foreign income taxes (including \$.....(52,652,567) on realized capital gains (losses)).....	4,422,748	24,629,510
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....401,635,764 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.....	2,289,514,787	2,231,148,979
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,936,497	12,880,997
12. Ceded reinsurance premiums payable (net of ceding commissions).....	113,697,565	96,017,096
13. Funds held by company under reinsurance treaties.....	932,007	1,109,308
14. Amounts withheld or retained by company for account of others.....	57,391,115	61,052,051
15. Remittances and items not allocated.....	11,824,792	10,479,016
16. Provision for reinsurance (including \$.....0 certified).....	47,459,996	47,459,996
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	14,372,475	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	43,049,243	24,684,287
20. Derivatives.....	0	0
21. Payable for securities.....	56,534,337	9,162,884
22. Payable for securities lending.....	17,277,531	67,700,576
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	35,614,507	31,474,768
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,677,251,714	12,761,100,471
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,677,251,714	12,761,100,471
29. Aggregate write-ins for special surplus funds.....	25,891,044	28,567,037
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,635,105,865	2,713,714,111
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,919,379,442	6,000,663,680
38. Totals (Page 2, Line 28, Col. 3).....	18,596,631,155	18,761,764,152

#### DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	18,244,524	16,781,314
2503. Interest deposit liability.....	600,321	600,321
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(26,350,339)	(29,026,867)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	35,614,507	31,474,768
2901. Special surplus from retroactive reinsurance.....	24,891,044	27,567,037
2902. Guaranty surplus fund.....	1,000,000	1,000,000
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	25,891,044	28,567,037
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....741,618,003).....	745,676,699	859,002,185	1,120,898,858
1.2 Assumed..... (written \$.....3,721,158,629).....	3,639,453,177	3,613,775,788	4,832,697,392
1.3 Ceded..... (written \$.....663,807,740).....	650,988,511	758,536,987	986,094,649
1.4 Net..... (written \$.....3,798,968,893).....	3,734,141,366	3,714,240,986	4,967,501,601
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,973,740,645):			
2.1 Direct.....	209,069,479	158,253,550	303,824,331
2.2 Assumed.....	1,807,103,479	1,959,506,755	2,735,787,575
2.3 Ceded.....	172,728,315	153,859,508	242,614,264
2.4 Net.....	1,843,444,644	1,963,900,797	2,796,997,642
3. Loss adjustment expenses incurred.....	462,481,380	439,815,646	563,496,824
4. Other underwriting expenses incurred.....	1,174,422,759	1,194,651,035	1,593,827,747
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,480,348,782	3,598,367,478	4,954,322,214
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	253,792,584	115,873,508	13,179,388
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	427,103,368	441,555,882	669,435,340
10. Net realized capital gains (losses) less capital gains tax of \$.....5,185,513.....	23,211,519	4,796,176	6,854,460
11. Net investment gain (loss) (Lines 9 + 10).....	450,314,887	446,352,058	676,289,799
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(6,894,224) amount charged off \$.....1,848,640).....	(8,742,864)	(8,873,513)	(11,868,936)
13. Finance and service charges not included in premiums.....	15,045,066	16,906,981	21,836,849
14. Aggregate write-ins for miscellaneous income.....	23,952,487	8,584,288	8,299,790
15. Total other income (Lines 12 through 14).....	30,254,688	16,617,756	18,267,704
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	734,362,159	578,843,321	707,736,891
17. Dividends to policyholders.....	6,300,959	7,561,014	9,976,096
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	728,061,200	571,282,308	697,760,794
19. Federal and foreign income taxes incurred.....	168,643,275	120,649,688	102,999,600
20. Net income (Line 18 minus Line 19) (to Line 22).....	559,417,925	450,632,620	594,761,195
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,000,663,680	5,713,603,754	5,713,603,754
22. Net income (from Line 20).....	559,417,925	450,632,620	594,761,195
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....18,478,955.....	265,961,821	264,063,618	269,523,204
25. Change in net unrealized foreign exchange capital gain (loss).....	(19,364,241)	18,785,819	14,436,781
26. Change in net deferred income tax.....	(16,384,619)	(30,468,757)	(37,265,778)
27. Change in nonadmitted assets.....	15,423,536	17,123,646	23,834,221
28. Change in provision for reinsurance.....	0	0	(13,507,584)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	(6,722,113)	(6,722,113)
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(885,000,000)	(358,000,000)	(558,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,338,660)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(81,284,239)	355,414,833	287,059,927
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,919,379,442	6,069,018,587	6,000,663,680
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	24,857,804	3,653,559	3,396,923
1402. Change in COLI cash values.....	177,742	1,117,349	1,213,990
1403. Fines and penalties of regulatory authorities.....	(59,055)	(71,290)	(88,620)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,024,004)	3,884,670	3,777,498
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	23,952,487	8,584,288	8,299,790
3701. Prior period adjustment.....	(1,338,660)	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(1,338,660)	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	3,738,903,863	3,695,854,551	4,928,988,713
2. Net investment income.....	507,977,251	517,792,365	761,354,869
3. Miscellaneous income.....	30,254,688	16,617,756	18,267,704
4. Total (Lines 1 through 3).....	4,277,135,803	4,230,264,672	5,708,611,286
5. Benefit and loss related payments.....	1,993,199,077	2,055,042,612	2,760,257,127
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,643,016,792	1,643,228,344	2,179,372,187
8. Dividends paid to policyholders.....	6,245,460	5,759,407	8,557,407
9. Federal and foreign income taxes paid (recovered) net of \$.....33,231,983 tax on capital gains (losses).....	194,035,550	63,780,007	60,042,140
10. Total (Lines 5 through 9).....	3,836,496,879	3,767,810,371	5,008,228,862
11. Net cash from operations (Line 4 minus Line 10).....	440,638,924	462,454,302	700,382,424
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,774,045,592	920,755,280	1,360,996,931
12.2 Stocks.....	42,982,939	15,705,505	128,996,703
12.3 Mortgage loans.....	2,125,000	0	525,000
12.4 Real estate.....	0	16,806,227	67,101,221
12.5 Other invested assets.....	100,786,097	49,642,064	154,948,582
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	20,724	(278,952)	482
12.7 Miscellaneous proceeds.....	115,679,135	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,035,639,487	1,002,630,123	1,712,568,919
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,000,947,775	790,223,613	1,446,816,891
13.2 Stocks.....	28,800,165	37,080,744	64,062,383
13.3 Mortgage loans.....	0	0	300,000
13.4 Real estate.....	59,493,204	55,831,284	86,699,419
13.5 Other invested assets.....	83,180,706	103,403,682	157,333,947
13.6 Miscellaneous applications.....	165,379	74,842,123	97,778,358
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,172,587,229	1,061,381,446	1,852,990,999
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	863,052,259	(58,751,323)	(140,422,080)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	885,000,000	358,000,000	558,000,000
16.6 Other cash provided (applied).....	(16,092,973)	(12,000,965)	42,446,808
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(901,092,973)	(370,000,965)	(515,553,192)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	402,598,209	33,702,013	44,407,152
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	225,480,280	181,073,128	181,073,128
19.2 End of period (Line 18 plus Line 19.1).....	628,078,489	214,775,141	225,480,280
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Interest payment received in securities.....	931,978	169,178	267,856
20.0002 Stock distributions from limited partnerships.....	0	90,818	18,305,435
20.0003 Exchange of bonds.....	0	0	2,236,490
20.0004 Exchange of stock.....	0	1,903,750	1,903,750

**NOTES TO FINANCIAL STATEMENTS****Note 1 - Summary of Significant Accounting Policies**

## A. Accounting Practices:

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

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

No significant change.

## C. Accounting Policy:

No significant change.

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

During the first quarter of 2013, an error in the reporting of "Taxes, licenses and fees" (TL&F), "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 on the March 31, 2013 statutory financial statement.

The correction resulted in an additional \$13.8 million to TL&F, offset by both a reduction of \$1.3 million in Amounts withheld or retained by company for account of others, and \$12.5 million to 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	\$ 50,498,839	\$ 150,184	\$ 56,070,820
(OTTI recognized in the quarter ending June 30, 2013)			
Present value of cash flows is less than amortized cost	\$ 4,614,675	\$ 79,756	\$ 4,693,467

## NOTES TO FINANCIAL STATEMENTS

(OTTI recognized in the quarter ending September 30, 2013)

Present value of cash flows is less than amortized cost

\$	519,111	\$	4,986	\$	487,173
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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 / Year
12545EAD8	\$20,934,501	\$16,645,220	\$4,289,281	\$16,645,220	\$11,778,176	Q3 – 2009
36298BAG5	34,074,003	33,524,092	549,911	33,524,092	24,547,714	Q3 – 2009
52521RAE1	22,955,452	20,929,508	2,025,944	20,929,508	13,990,141	Q3 – 2009
073882AY8	20,596,812	19,810,751	786,061	19,810,751	14,163,064	Q3 – 2009
362290AP3	41,907,628	41,761,117	146,511	41,761,117	34,834,253	Q3 – 2009
12545EAD8	15,939,226	15,459,935	479,292	15,459,935	11,119,490	Q4 – 2009
94983LAY3	17,234,892	16,758,673	476,220	16,758,673	12,941,325	Q4 – 2009
362290AP3	37,369,663	36,456,919	912,744	36,456,919	35,560,514	Q4 – 2009
36298BAG5	33,523,661	32,899,486	624,175	32,899,486	24,229,191	Q4 – 2009
073882AY8	19,182,360	18,721,842	460,519	18,721,842	12,884,905	Q4 – 2009
94984EAD4	9,923,857	9,840,625	83,232	9,840,625	9,124,865	Q4 – 2009
94983LAY3	16,784,797	16,676,380	108,417	16,676,380	13,333,015	Q1 – 2010
393505Z47	4,802,268	4,630,644	171,624	4,630,644	4,593,892	Q1 – 2010
337925ET4	67,640	-	67,640	-	-	Q1 – 2010
94983LAY3	16,704,047	16,670,684	33,363	16,670,684	14,009,924	Q2 – 2010
073882AY8	17,494,539	17,337,138	157,402	17,337,138	13,241,364	Q2 – 2010
073882AY8	15,647,474	15,171,266	476,208	15,171,266	12,225,784	Q4 – 2010
225458FE3	6,759,455	6,755,403	4,051	6,755,403	6,386,245	Q4 – 2010
073882AY8	14,647,298	14,605,121	42,177	14,605,121	11,687,120	Q1 – 2011
94983FAA8	3,971,607	3,969,797	1,810	3,969,797	4,076,592	Q2 – 2011
94983LAY3	16,497,745	16,331,572	166,173	16,331,572	16,558,795	Q2 – 2011
073882AY8	14,121,018	13,830,135	290,884	13,830,135	10,947,631	Q2 – 2011
94983FAA8	3,606,552	3,592,965	13,587	3,592,965	3,626,873	Q3 – 2011
94983LAY3	16,228,102	15,028,858	1,199,244	15,028,858	16,283,664	Q3 – 2011
073882AY8	13,255,475	12,471,856	783,619	12,471,856	10,138,659	Q3 – 2011
12498NAB9	1,837,868	1,797,662	40,206	1,797,662	1,999,325	Q3 – 2011
36298BAG5	31,816,909	31,330,233	486,676	31,330,233	31,522,943	Q4 – 2011
94984EAD4	9,400,391	9,342,986	57,405	9,342,986	9,196,873	Q4 – 2011
12498NAB9	1,653,028	1,497,945	155,083	1,497,945	1,725,978	Q1 – 2012
52521RAE1	18,317,021	18,249,391	67,629	18,249,391	18,048,000	Q2 – 2012
36298BAG5	29,227,846	28,991,913	835,932	28,991,913	30,478,352	Q2 – 2012
22541SCC0	705,724	704,388	1,336	704,388	620,322	Q3 – 2012
22541SCC0	652,401	651,758	643	651,758	584,377	Q4 – 2012
52521RAE1	15,962,030	15,931,081	30,949	15,931,081	17,814,431	Q1 – 2013
36298BAG5	23,927,689	23,898,936	28,753	23,898,936	27,051,676	Q1 – 2013
94984EAD4	7,963,955	7,887,411	76,544	7,887,411	8,461,430	Q1 – 2013
36228FEC6	466,435	454,297	12,138	454,297	461,591	Q1 – 2013
36242DUQ4	2,178,730	2,176,930	1,800	2,176,930	2,281,692	Q1 – 2013
225458FE3	2,512,335	2,505,232	7,103	2,505,232	2,518,800	Q2 – 2013
36242DUQ4	2,102,340	2,029,687	72,653	2,029,687	2,174,667	Q2 – 2013
22541SCC0	519,111	514,125	4,986	514,125	487,173	Q3 – 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	\$	6,211,140
2. 12 Months or Longer	\$	226,818

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

1. Less than 12 Months	\$	191,535,614
2. 12 Months or Longer	\$	16,406,703

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.

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**NOTES TO FINANCIAL STATEMENTS**


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**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

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

On June 24, 2013, the Company sold \$351.3 million of securities to its affiliate, The Travelers Indemnity 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 September 30, 2013, the Company paid dividends totaling \$885 million to its parent company, The Travelers Companies, Inc. as follows:

(in thousands)	Ordinary	Extraordinary	Total
March 20	\$ 100,000	\$ -	\$ 100,000
June 24	150,000	600,000	750,000
September 20	-	35,000	35,000

**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:

Not applicable.



## NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

### Note 20 – Fair Value Measurements

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

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

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

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 41,986,007	\$ 700	\$ 41,986,707
Common stock	405,894,169	-	-	405,894,169
Total assets at fair value	<u>\$ 405,894,169</u>	<u>\$ 41,986,007</u>	<u>\$ 700</u>	<u>\$ 447,880,876</u>

There were no significant transfers between level 1 and level 2 during the quarter.

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

<u>Description</u>	<u>Beginning Balance at 6/30/2013</u>	<u>Transfer into Level 3</u>	<u>Transfer out of Level 3</u>	<u>Total gains &amp; (losses) included in Net Income</u>	<u>Total gains &amp; (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 9/30/2013</u>
Bonds	\$ 700	\$ -	\$ -	\$ (96)	\$ 96	\$ -	\$ -	\$ -	\$ -	\$ 700

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

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

(4) Bonds were carried at fair value in accordance with NAIC guidance. These bonds were generally priced by the SVO or by a third party organization.

(5) Not applicable.

B. Not applicable.

C. The following table provides the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall.

<u>(At September 30, 2013)</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 291,049,494	\$ 291,049,494	\$ 131,769,135	\$ 159,640,359	\$ -	\$ -
Cash equivalents	272,432,144	272,432,144	-	272,432,144	-	-
Long term bonds	10,434,578,829	10,030,798,442	503,080,385	9,866,539,621	64,958,823	-
Preferred stock	1,645,800	1,195,000	1,645,800	-	-	-
Common stock	405,894,169	405,894,169	405,894,169	-	-	-
Mortgage loans	-	42,900,000	-	-	-	42,900,000

  

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

**NOTES TO FINANCIAL STATEMENTS****D. Not Practicable to Estimate Fair Value**

(At September 30, 2013) <u>Description</u>	<u>Carrying Value</u>	<u>Effective Interest Rate</u>	<u>Maturity Date</u>
Mortgage loan Oak Brook, IL	\$ 42,900,000	4.0%	2/28/15

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

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

On November 1, 2013, the Company's subsidiary, 8527512 Canada Inc., acquired The Dominion of Canada General Insurance Company (Dominion) from E-L Financial Corporation Limited. As a result of this transaction, the Company's Canadian Branch indirectly owns 22.5% of Dominion.

**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 September 30, 2013, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$127,699,000, resulting from better than expected loss and DCC development primarily in the special property, other liability – occurrence, and homeowners lines, and from lower estimates for adjusting and other expenses.

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 other liability – occurrence line impacted accident years 2004 – 2012 and reflected more favorable legal and judicial environments than what the Company previously expected. This improvement was partially offset by unfavorable development in asbestos and environmental reserves for "Prior" accident years. 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.

**Note 33 – Asbestos/Environmental Reserves**

No significant change.

**Note 34 – Subscriber Savings Accounts**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**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 [ X ] No [ ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ X ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]
- 3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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

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

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

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

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

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

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

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

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

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

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

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

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

**PART 1 - FINANCIAL**

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

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**

**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: \$.....28,470,209

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....3,435,485,261	\$ .....3,656,180,150
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....68,715,395	\$ .....54,649,009
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,504,200,656	\$ .....3,710,829,159
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....17,277,531
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....17,277,531
16.3 Total payable for securities lending reporting on the liability page:	\$.....17,277,531

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 [X] No [ ]

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
RBC Investor & Treasury Services	155 Wellington Street W Toronto, ON M5V 3L3	Custodial account for Canadian Branch

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

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

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

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

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

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

18.2 If no, list exceptions: .....

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY  
GENERAL INTERROGATORIES (continued)**

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.

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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.

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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:

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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	....42,457,733	....42,457,733	.....0	.....0	.....235,753	.....235,753
Total.....	.....XXX..	.....XXX.....	.....0	.....0	....42,457,733	....42,457,733	.....0	.....0	.....235,753	.....235,753

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3  Name of Reinsurer	4  Domiciliary Jurisdiction	5  Is Insurer Authorized? (YES or NO)
<b>U.S. Insurers</b>				
35378.....	36-2950161.....	EVANSTON INSURANCE COMPANY.....	IL.....	YES.....
<b>All Other Insurers</b>				
00000.....	A0-0000000.....	COVEA RISKS SA.....	FRA.....	NO.....

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	4,127,873	5,029,752	2,414,386	4,053,609	65,533,485	67,530,052
2. Alaska.....	AK.....L.....	2,647,819	2,611,027	734,334	2,643,297	9,284,950	9,791,004
3. Arizona.....	AZ.....L.....	3,953,188	3,699,456	2,423,142	3,953,490	41,738,711	45,518,745
4. Arkansas.....	AR.....L.....	3,204,407	4,045,054	2,197,427	1,085,929	19,755,661	22,260,562
5. California.....	CA.....L.....	58,379,861	61,496,114	37,533,323	47,473,500	274,461,578	293,162,531
6. Colorado.....	CO.....L.....	17,528,141	15,168,227	2,699,670	9,726,515	69,624,048	77,001,763
7. Connecticut.....	CT.....L.....	6,990,384	6,760,394	7,305,903	3,719,880	45,801,016	54,018,490
8. Delaware.....	DE.....L.....	1,120,144	999,554	560,462	592,467	7,484,750	8,587,625
9. District of Columbia.....	DC.....L.....	1,633,233	1,512,740	307,228	884,639	14,873,330	16,479,230
10. Florida.....	FL.....L.....	30,755,739	37,576,417	17,748,558	32,759,883	101,248,781	122,855,529
11. Georgia.....	GA.....L.....	5,672,138	5,727,988	6,781,724	3,531,108	49,557,442	56,925,915
12. Hawaii.....	HI.....L.....	1,453,172	1,445,154	742,799	1,120,432	8,896,783	9,495,904
13. Idaho.....	ID.....L.....	716,392	777,492	374,753	305,680	3,262,007	3,777,866
14. Illinois.....	IL.....L.....	28,023,821	28,228,931	14,129,810	25,063,576	175,393,611	207,186,467
15. Indiana.....	IN.....L.....	5,688,258	4,759,614	8,717,882	2,207,199	29,043,273	43,168,656
16. Iowa.....	IA.....L.....	4,635,705	4,557,148	12,227,179	6,404,021	31,383,120	40,527,113
17. Kansas.....	KS.....L.....	12,001,526	10,190,530	1,729,910	2,927,571	35,602,765	38,293,714
18. Kentucky.....	KY.....L.....	3,428,780	2,949,022	3,259,888	4,248,583	24,382,232	27,385,749
19. Louisiana.....	LA.....L.....	21,574,077	26,900,935	33,127,780	14,943,621	78,579,873	93,009,255
20. Maine.....	ME.....L.....	622,910	859,348	394,689	818,551	4,594,697	5,678,766
21. Maryland.....	MD.....L.....	5,140,927	5,132,536	3,172,006	9,362,254	53,551,432	59,631,334
22. Massachusetts.....	MA.....L.....	6,907,202	8,290,954	15,846,201	7,720,592	108,149,957	140,184,751
23. Michigan.....	MI.....L.....	12,258,239	11,975,234	3,696,015	8,004,281	80,888,258	87,900,074
24. Minnesota.....	MN.....L.....	6,877,762	7,608,492	3,894,693	5,225,771	90,127,621	100,185,885
25. Mississippi.....	MS.....L.....	5,453,753	5,601,332	7,345,422	2,203,958	23,829,059	32,168,091
26. Missouri.....	MO.....L.....	7,225,812	7,009,884	5,494,782	12,379,076	56,344,434	65,492,274
27. Montana.....	MT.....L.....	4,333,424	4,730,451	5,806,774	1,981,067	12,412,965	13,452,693
28. Nebraska.....	NE.....L.....	2,305,537	2,738,384	1,210,908	1,382,951	21,491,204	24,156,559
29. Nevada.....	NV.....L.....	3,721,015	4,169,967	1,591,869	4,885,213	33,453,549	36,046,441
30. New Hampshire.....	NH.....L.....	670,017	627,151	614,895	583,235	12,628,287	15,647,785
31. New Jersey.....	NJ.....L.....	14,551,360	15,540,833	16,627,118	6,916,998	127,073,714	132,677,685
32. New Mexico.....	NM.....L.....	22,575,055	19,527,992	5,108,748	8,776,780	48,535,838	44,290,397
33. New York.....	NY.....L.....	57,616,742	68,395,427	25,481,881	44,147,848	326,188,661	334,808,315
34. North Carolina.....	NC.....L.....	5,825,655	5,724,674	1,273,972	1,379,347	36,946,422	35,225,283
35. North Dakota.....	ND.....L.....	14,444,013	10,954,019	6,208,401	4,235,842	18,456,852	16,005,083
36. Ohio.....	OH.....L.....	11,055,380	11,710,329	10,171,968	4,737,192	56,285,302	88,294,123
37. Oklahoma.....	OK.....L.....	17,853,862	18,784,436	9,282,219	5,723,496	44,250,639	37,120,333
38. Oregon.....	OR.....L.....	1,854,729	2,536,230	739,863	1,792,916	12,838,855	13,986,793
39. Pennsylvania.....	PA.....L.....	25,929,069	26,558,933	15,845,081	11,759,405	138,303,085	126,563,251
40. Rhode Island.....	RI.....L.....	1,731,748	1,540,470	466,785	105,501	17,681,393	19,277,697
41. South Carolina.....	SC.....L.....	2,159,220	2,326,403	2,869,996	3,527,985	21,668,499	23,765,825
42. South Dakota.....	SD.....L.....	1,337,953	1,310,972	443,287	354,462	14,255,771	13,217,853
43. Tennessee.....	TN.....L.....	3,907,629	4,735,452	2,041,543	3,719,531	39,749,560	41,480,586
44. Texas.....	TX.....L.....	124,625,601	122,274,548	77,084,069	59,243,286	341,896,740	339,952,748
45. Utah.....	UT.....L.....	4,417,613	7,027,134	3,199,357	1,796,986	21,129,182	25,989,941
46. Vermont.....	VT.....L.....	301,921	335,844	634,854	347,280	5,657,310	7,602,097
47. Virginia.....	VA.....L.....	7,033,555	8,322,272	4,869,824	7,806,102	48,438,320	59,332,018
48. Washington.....	WA.....L.....	4,698,683	6,802,457	5,850,035	9,085,602	54,553,612	67,991,692
49. West Virginia.....	WV.....L.....	9,028,937	8,049,248	3,662,563	3,228,472	20,948,565	19,802,032
50. Wisconsin.....	WI.....L.....	9,511,531	14,115,171	2,320,129	10,775,266	58,856,615	62,460,209
51. Wyoming.....	WY.....L.....	13,087,591	13,527,497	3,578,696	8,856,027	22,280,466	20,304,915
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	1,300	1,200	0	0	5,566	4,906
54. Puerto Rico.....	PR.....L.....	(49,616)	229,679	857,644	325,586	3,508,082	4,633,085
55. US Virgin Islands.....	VI.....L.....	36,090	58,483	38,897	271,597	777,427	883,253
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....L.....	114,038,713	125,930,717	50,317,830	94,749,276	324,707,244	320,633,532
58. Aggregate Other Alien.....	OT.....XXX.....	4,992,412	7,376,703	6,705,328	3,466,957	31,639,857	40,931,263
59. Totals.....	(a).....54.....	741,618,003	786,876,409	459,764,500	519,321,689	3,420,012,455	3,714,755,736

**DETAILS OF WRITE-INS**

58001. SGP Singapore.....	XXX.....	1,764,235	1,114,269	26,846	419,433	4,201,591	2,765,822
58002. BMU Bermuda.....	XXX.....	1,609,328	1,890,566	2,768,860	0	5,076,754	5,453,634
58003. Other Alien Combined.....	XXX.....	1,629,749	2,316,629	2,230,422	759,831	15,006,942	22,265,441
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	(10,900)	2,055,240	1,679,200	2,287,693	7,354,570	10,446,366
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	4,992,412	7,376,703	6,705,328	3,466,957	31,639,857	40,931,263

(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	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. J. Malucelli Resseguradora S.A. *	Brazil	

**Notes:**

\* Denotes affiliated insurer

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

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART**

...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Seguradora S.A. *	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Seguros S.A. *	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	...	Redstart, LLC	Delaware	06-0566050
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040				
...	Travelers MGA, Inc.	Texas	75-2676034				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Countersignature Agency, Inc.	Florida	06-1345091				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	First Trenton Indemnity Company (29930) *	Connecticut	22-3129711				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom					
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdeo, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Northland Risk Management Services, Inc.	Minnesota	41-1720288				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	American Marine Claims & Adjusting Services, Inc.	New York	30-0510298				
...	Constitution State Services, LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				
...	TINDY Foreign, Inc	Delaware	20-4403403				

*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

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

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

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				Promenade Partners, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					UA Combined Investment Company Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	67.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	DS	UA Combined Investment Company Limited	O/B	88.900	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	11.100	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735211				Castle Pines Fidelity Realty, Inc	MD	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	DS	Castle Pines Fidelity Realty, Inc	O/M	1.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1631820				Fidelity Castle Pines Limited Partnership	MD	DS	Castle Pines Fidelity Associates Limited Partnership	O/M	50.000	The Travelers Companies, Inc.	0106
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc	MD	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	DS	English Turn Fidelity Realty, Inc	O/M	99.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	DS	English Turn Fidelity Realty, Inc	O/M	99.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc	MD	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	DS	English Turn Realty Management, Inc	O/B/M	1.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc	MN	NIA	The Travelers Companies, Inc	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd	GBR	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Solicitors Professional Indemnity Limited	GBR	NIA	Travelers London Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc	MN	NIA	The Travelers Companies, Inc	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc	DE	NIA	The Travelers Companies, Inc	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc	O/B	100.000	The Travelers Companies, Inc.	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Personal 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.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	...99.900	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguros S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050				The Travelers Indemnity Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091				Countersignature Agency, Inc.....	FL.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711				First Trenton Indemnity Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288				Northland Risk Management Services, Inc.....	MN.....	NIA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.3

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623.....	06-0303275				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666.....	58-6020487				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682.....	06-0336212				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674.....	36-2719165				Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	13-2743602				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	30-0510298				American Marine Claims & Adjusting Services, Inc.....	NY.....	OTH.....	American Marine Management Services, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	0113.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1501229				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0303275				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850.....	04-3175569				The Premier Insurance Company of Massachusetts.....	MA.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188.....	35-1838077				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4403403				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282.....	95-3634110				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	62-1657094				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998.....	35-1838079				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262.....	76-0002592				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	St. Paul Fire and Marine Insurance Company has a 67% ownership and 80% economic interest of UA Combined Investment Company Limited.
0104.	Jago Dedicated Limited is 88.9% owned by UA Combined Investment Company Limited and 11.1% owned by St. Paul Fire and Marine Insurance Company
0105.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0106.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0107.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0108.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0109.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0110.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers													
0111.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													
0112.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0113.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													

Q12.5



## ST. PAUL FIRE AND MARINE INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	45,465,374	52,402,991	115.3	44.5
2. Allied lines.....	13,089,203	2,132,534	16.3	(43.9)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	(1,985)	0.0	0.0
5. Commercial multiple peril.....	5,730,657	(4,472,935)	(78.1)	(46.1)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	35,040,255	9,870,424	28.2	42.2
9. Inland marine.....	26,980,883	13,172,751	48.8	(2.5)
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(2,844,544)	0.0	(537,692.6)
11.2. Medical professional liability - claims-made.....	0	(6,606,133)	0.0	0.0
12. Earthquake.....	1,169,141	484,387	41.4	46.2
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.....	32,841	(222,280)	(676.8)	(30.8)
16. Workers' compensation.....	416,938	(12,797,305)	(3,069.4)	(2,313.7)
17.1. Other liability-occurrence.....	410,170,785	87,735,474	21.4	16.6
17.2. Other liability-claims made.....	35,817,201	3,032,382	8.5	(30.8)
17.3. Excess workers' compensation.....	0	325,588	0.0	0.0
18.1. Products liability-occurrence.....	53,156,931	8,870,946	16.7	52.2
18.2. Products liability-claims made.....	1,207,995	(3,522,860)	(291.6)	(346.4)
19.1, 19.2. Private passenger auto liability.....	0	(9,922)	0.0	0.0
19.3, 19.4. Commercial auto liability.....	72,935,495	32,208,902	44.2	57.4
21. Auto physical damage.....	22,706,965	12,425,287	54.7	62.0
22. Aircraft (all perils).....	0	4,884,793	0.0	0.0
23. Fidelity.....	15,601,692	9,096,707	58.3	27.5
24. Surety.....	955,626	3,391,258	354.9	(417.5)
26. Burglary and theft.....	748,961	(2,100,537)	(280.5)	45.1
27. Boiler and machinery.....	2,126,515	528,310	24.8	11.2
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	2,323,241	1,085,248	46.7	67.8
35. Totals.....	745,676,699	209,069,479	28.0	18.4
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	2,323,241	1,085,248	46.7	67.8
3402. ....	0	0	0.0	0.0
3403. ....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	2,323,241	1,085,248	46.7	67.8

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	12,081,247	42,663,321
2. Allied lines.....	3,654,623	11,822,203	12,900,815
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	888,845	4,923,070	6,640,877
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	9,259,918	33,718,657	67,169,155
9. Inland marine.....	8,463,353	26,286,864	28,286,997
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.....	142,057	756,975	1,593,171
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	7,178	32,573	36,773
16. Workers' compensation.....	654,514	417,938	1,736,765
17.1. Other liability-occurrence.....	138,793,188	433,582,902	415,127,506
17.2. Other liability-claims made.....	12,188,395	30,374,372	37,251,622
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	13,290,543	44,337,945	53,135,577
18.2. Products liability-claims made.....	332,378	1,090,785	1,618,898
19.1, 19.2. Private passenger auto liability.....	0	0	0
19.3, 19.4. Commercial auto liability.....	22,921,296	74,697,972	71,223,050
21. Auto physical damage.....	7,298,109	22,168,691	22,484,386
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	3,590,681	11,188,867	16,174,241
24. Surety.....	536,176	863,072	1,782,806
26. Burglary and theft.....	118,567	425,287	807,162
27. Boiler and machinery.....	569,382	1,920,501	1,867,246
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	346,008	364,051
35. Totals.....	234,790,452	741,618,003	786,876,409
<b>DETAILS OF WRITE-INS</b>			
3401. Tribal workers' compensation.....	0	346,008	364,051
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	346,008	364,051

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior.....	2,700,928	3,392,296	6,093,223	547,558	54,475	602,034	2,365,473	42,567	2,994,958	5,402,998	212,104	(300,296)	(88,192)
2. 2011.....	567,161	732,311	1,299,472	255,259	19,739	274,999	434,568	27,689	554,153	1,016,410	122,667	(130,730)	(8,063)
3. Subtotals 2011 + Prior.....	3,268,088	4,124,607	7,392,695	802,818	74,215	877,032	2,800,041	70,256	3,549,110	6,419,408	334,771	(431,026)	(96,255)
4. 2012.....	750,144	1,303,846	2,053,990	521,278	96,349	617,627	510,157	66,362	828,399	1,404,919	281,292	(312,736)	(31,444)
5. Subtotals 2012 + Prior.....	4,018,232	5,428,453	9,446,685	1,324,096	170,564	1,494,660	3,310,199	136,618	4,377,510	7,824,327	616,063	(743,762)	(127,699)
6. 2013.....	XXX	XXX	XXX	XXX	891,282	891,282	XXX	522,415	1,019,928	1,542,343	XXX	XXX	XXX
7. Totals.....	4,018,232	5,428,453	9,446,685	1,324,096	1,061,846	2,385,942	3,310,199	659,034	5,397,437	9,366,670	616,063	(743,762)	(127,699)
8. Prior Year-End's Surplus As Regards Policyholders	6,000,664										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....15.3 %	2. ....(13.7)%	3. ....(1.4)%
													Col. 13, Line 7 Line 8
													4. ....(2.1)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



## ST. PAUL FIRE AND MARINE INSURANCE COMPANY

### Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	11,275,366	.....0	.....11,275,366	.....11,706,828
2505. COLI supplemental benefits trust.....	4,823,256	.....0	.....4,823,256	.....5,058,506
2506. Other assets.....	507,265	.....0	.....507,265	.....(1,917,324)
2507. Ceded deposit asset.....	405,299	.....0	.....405,299	.....1,122,080
2508. Other assets nonadmitted.....	471,929	.....471,929	.....0	.....0
2509. Assumed reinsurance receivable and payable.....	(82,498)	.....0	.....(82,498)	.....(9,853)
2510. Suspense, undistributed payments.....	(1,457,036)	.....0	.....(1,457,036)	.....4,917,339
2597. Summary of remaining write-ins for Line 25.....	15,943,582	.....471,929	.....15,471,652	.....20,877,576

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	.....558,385	.....561,236
2505. Federal excise tax-reins contracts.....	.....644	.....644
2506. Escheat liability.....	.....(602,741)	.....(575,802)
2507. Retroactive reinsurance reserve ceded.....	.....(26,306,628)	.....(29,012,946)
2597. Summary of remaining write-ins for Line 25.....	.....(26,350,339)	.....(29,026,867)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	.....(1,024,004)	.....3,884,670	.....3,777,498
1497. Summary of remaining write-ins for Line 14.....	.....(1,024,004)	.....3,884,670	.....3,777,498

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## Overflow Page for Write-Ins

**Additional Write-ins for Schedule T:**

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. CYM Cayman Islands	XXX	59,654	50,963	0	0	201,902	184,933
58005. MEX Mexico	XXX	40,255	172,418	(12,992)	(359,375)	5,600	42,934
58006. GBR United Kingdom	XXX	30,164	(93,008)	(975)	29,676	1,647,262	2,121,997
58007. BRA Brazil	XXX	24,192	46,200	5,135	12,039	387,219	89,486
58008. CHN China	XXX	23,553	8,586	0	0	328,724	441,613
58009. CHL Chile	XXX	21,747	8,490	14,069	46,589	762,393	852,740
58010. HKG Hong Kong, Special Adminis	XXX	16,761	(17,138)	83,707	99,870	55,991	66,403
58011. MYS Malaysia	XXX	14,204	7,004	0	1,001	35,890	34,519
58012. IDN Indonesia	XXX	13,718	7,574	0	0	25,849	43,442
58013. ARE United Arab Emirates	XXX	13,519	9,068	0	0	23,174	37,826
58014. QAT Qatar	XXX	13,439	7,003	3,648	0	7,106	13,239
58015. THA Thailand	XXX	12,207	1,339	0	0	17,189	16,014
58016. POL Poland	XXX	10,867	14,567	0	0	41,419	50,480
58017. IND India	XXX	10,316	4,787	0	0	70,536	117,096
58018. MOZ Mozambique	XXX	9,582	250	0	0	3,224	84
58019. HUN Hungary	XXX	9,487	20,881	0	0	20,039	24,053
58020. COL Colombia	XXX	9,178	(3,509)	0	8,816	13,000	14,840
58021. CRI Costa Rica	XXX	8,860	6,463	51,912	3,282	14,271	20,478
58022. JPN Japan	XXX	8,803	22,626	0	0	136,959	168,795
58023. ARG Argentina	XXX	8,215	17,894	(20,984)	1,072,002	138,199	123,300
58024. AUS Australia	XXX	6,771	21,737	4,220	0	131,796	211,704
58025. DEU Germany	XXX	4,314	7,310	0	34,784	209,656	308,749
58026. TWN Taiwan, Republic of China	XXX	2,554	5,791	0	0	36,021	48,232
58027. KOR Korea, Republic of	XXX	2,382	224,858	0	0	21,052	39,815
58028. GUY Guyana	XXX	2,272	0	0	0	1,366	0
58029. DOM Dominican Republic	XXX	2,204	17,429	0	0	13,543	23,691
58030. ESP Spain	XXX	2,160	875	0	0	22,130	31,548
58031. TUR Turkey	XXX	1,708	8,157	0	0	7,105	15,439
58032. LTU Lithuania	XXX	1,647	0	0	0	283	0
58033. RUS Russian Federation	XXX	1,644	22,944	0	0	48,908	64,119
58034. DNK Denmark	XXX	1,600	3,100	413	0	16,292	33,880
58035. VEN Venezuela (Bolivarian Repu	XXX	1,292	2,111	0	0	9,520	24,291
58036. NOR Norway	XXX	1,261	0	0	0	72,266	192,238
58037. BGR Bulgaria	XXX	971	699	0	0	1,234	1,222
58038. IRQ Iraq	XXX	849	0	0	0	422	0
58039. SLV El Salvador	XXX	742	3,636	5,746	8,826	8,606	12,824
58040. IRL Ireland	XXX	663	5,980	0	0	141,026	160,679
58041. ROU Romania	XXX	656	1	0	0	7,680	13,656
58042. ITA Italy	XXX	399	8,396	0	484	45,549	65,793
58043. FRA France	XXX	380	(1,508)	1,379,735	338	946,951	2,065,301
58044. PHL Philippines	XXX	312	4,902	0	0	10,648	25,785
58045. ISR Israel	XXX	297	60,397	6,227	2,905	97,159	84,140
58046. FIN Finland	XXX	198	198	0	719	11,400	14,669
58047. BEL Belgium	XXX	57	309,142	(1,830)	11,045	80,615	206,795
58048. SWE Sweden	XXX	49	720	0	0	18,628	33,581
58049. CHE Switzerland	XXX	47	0	0	0	23,708	32,669
58050. TTO Trinidad and Tobago	XXX	44	9,440	13,133	0	34,942	33,828
58051. ECU Ecuador	XXX	44	1,939	0	0	1,367	2,429
58052. TCA Turks and Caicos Islands	XXX	44	0	0	0	68	0
58053. JAM Jamaica	XXX	0	(2,051)	(24,975)	685,025	91,052	755,536
58054. TUN Tunisia	XXX	0	0	0	0	70,062	71,782
58055. NER Niger	XXX	0	(4,574)	4,881	12,320	44,770	51,825
58056. GTM Guatemala	XXX	0	17,124	0	0	22,591	29,296
58057. AUT Austria	XXX	0	(134)	0	0	19,013	30,281
58058. CZE Czech Republic	XXX	0	166	0	0	18,845	24,023
58059. ALB Albania	XXX	0	0	0	0	14,237	11,212
58060. HND Honduras	XXX	0	(623)	0	0	12,533	67,189
58061. NZL New Zealand	XXX	0	0	0	0	10,262	19,148
58062. ZAF South Africa	XXX	0	0	0	0	10,095	24,681
58063. SAU Saudi Arabia	XXX	0	3,463	0	0	7,655	10,176
58064. VNM Viet Nam	XXX	0	1,781	0	0	6,706	11,415
58065. MAR Morocco	XXX	0	0	0	0	5,561	7,974
58066. TZA Tanzania, United Republic of	XXX	0	0	0	0	4,979	6,344
58067. GRC Greece	XXX	0	0	0	0	4,610	11,016
58068. MDG Madagascar	XXX	0	0	0	0	4,160	0
58069. GIN Guinea	XXX	0	0	0	0	4,344	8,226
58070. ABW Aruba	XXX	0	1	0	148,500	4,236	0
58071. CMR Cameroon	XXX	0	0	0	0	3,937	8,229
58072. MLT Malta	XXX	0	17,956	0	0	3,743	2,600
58073. MDV Maldives	XXX	0	8	0	0	3,504	8,834
58074. UKR Ukraine	XXX	0	397	0	0	3,422	5,505
58075. PNG Papua New Guinea	XXX	0	0	0	0	2,720	0
58076. BOL Bolivia	XXX	0	2,752	0	0	2,462	2,707
58077. LBY Libya	XXX	0	0	0	0	2,246	0
58078. VGB British Virgin Islands	XXX	0	(388)	0	0	1,894	3,669
58079. ZWE Zimbabwe	XXX	0	0	0	0	1,875	0
58080. NGA Nigeria	XXX	0	657	0	0	1,856	4,211
58081. MUS Mauritius	XXX	0	0	0	0	1,580	0
58082. BHR Bahrain	XXX	0	0	0	0	1,177	0
58083. MAC Macao, Special Administrati	XXX	0	6	0	0	1,113	1,634
58084. HTI Haiti	XXX	0	19	0	0	1,101	2,363
58085. SEN Senegal	XXX	0	0	0	0	1,067	0
58086. BLZ Belize	XXX	0	0	0	0	1,041	0
58087. GHA Ghana	XXX	0	0	0	0	989	0
58088. PRT Portugal	XXX	0	0	0	0	965	0
58089. MCO Monaco	XXX	0	0	0	0	954	0
58090. URY Uruguay	XXX	0	0	0	0	921	0
58091. LVA Latvia	XXX	0	0	0	0	864	0
58092. BGD Bangladesh	XXX	0	0	0	0	810	0
58093. KAZ Kazakhstan	XXX	0	0	0	0	592	0
58094. GNQ Equatorial Guinea	XXX	0	0	0	0	571	0
58095. MRT Mauritania	XXX	0	0	0	0	565	0
58096. MHL Marshall Islands	XXX	0	0	0	0	556	0
58097. LAO Lao PDR	XXX	0	0	0	0	548	0

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## Overflow Page for Write-Ins

**Additional Write-ins for Schedule T:**

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58098. PAK Pakistan	XXX	0	375	0	0	531	822
58099. MTQ Martinique	XXX	0	2,033	0	0	509	349
58100. SVN Slovenia	XXX	0	0	0	0	485	0
58101. LBN Lebanon	XXX	0	0	0	0	453	0
58102. SWZ Swaziland	XXX	0	0	0	0	448	0
58103. VAT Holy See (Vatican City State)	XXX	0	0	0	0	388	0
58104. LKA Sri Lanka	XXX	0	8	0	0	335	561
58105. JOR Jordan	XXX	0	0	0	0	261	0
58106. KEN Kenya	XXX	0	0	0	0	250	0
58107. CYP Cyprus	XXX	0	0	0	0	244	0
58108. PRY Paraguay	XXX	0	0	0	0	238	0
58109. MKD Macedonia, Republic of	XXX	0	0	0	0	210	0
58110. ZMB Zambia	XXX	0	0	0	0	206	0
58111. ATG Antigua and Barbuda	XXX	0	7	0	0	203	302
58112. ARM Armenia	XXX	0	0	0	0	190	0
58113. HRV Croatia	XXX	0	0	0	0	150	0
58114. GLP Guadeloupe	XXX	0	1	0	0	146	371
58115. SVK Slovakia	XXX	0	0	0	0	145	0
58116. TKM Turkmenistan	XXX	0	628	0	0	142	172
58117. KWT Kuwait	XXX	0	0	0	0	136	0
58118. ALA Aland Islands	XXX	0	0	0	0	130	0
58119. LCA Saint Lucia	XXX	0	0	0	0	125	0
58120. UZB Uzbekistan	XXX	0	0	0	0	104	0
58121. EST Estonia	XXX	0	35	0	0	101	377
58122. GAB Gabon	XXX	0	0	0	0	97	0
58123. BRN Brunei Darussalam	XXX	0	2	0	0	72	198
58124. KHM Cambodia	XXX	0	0	0	0	54	0
58125. DZA Algeria	XXX	0	0	0	0	53	0
58126. SUR Suriname	XXX	0	1	0	0	49	50
58127. NPL Nepal	XXX	0	0	0	0	45	0
58128. KGZ Kyrgyzstan	XXX	0	0	0	0	42	0
58129. COD Congo, Democratic Republic	XXX	0	0	0	0	34	0
58130. AZE Azerbaijan	XXX	0	98	0	0	33	41
58131. MDA Moldova	XXX	0	0	0	0	20	0
58132. GRL Greenland	XXX	0	0	0	0	19	0
58133. UGA Uganda	XXX	0	0	0	0	17	0
58134. VCT Saint Vincent and Grenadine	XXX	0	0	0	0	17	0
58135. RWA Rwanda	XXX	0	0	0	0	16	0
58136. BIH Bosnia and Herzegovina	XXX	0	0	0	0	11	0
58137. AIA Anguilla	XXX	0	0	0	0	10	0
58138. ETH Ethiopia	XXX	0	0	0	0	8	0
58139. BWA Botswana	XXX	0	0	0	0	5	0
58140. BLR Belarus	XXX	0	0	0	0	4	0
58141. GEO Georgia	XXX	0	0	0	0	3	0
58142. MWI Malawi	XXX	0	0	0	0	3	0
58143. CAF Central African Republic	XXX	0	0	0	0	2	0
58144. FSM Micronesia, Federated State	XXX	0	0	0	0	2	0
58145. PYF French Polynesia	XXX	0	0	0	0	2	0
58146. GRD Grenada	XXX	0	0	0	0	1	0
58147. GUF French Guiana	XXX	0	0	0	0	1	0
58148. SPM Saint Pierre and Miquelon	XXX	0	0	0	0	1	0
58149. LBR Liberia	XXX	0	0	0	0	(1)	0
58150. PLW Palau	XXX	0	0	0	0	(1)	0
58151. OMN Oman	XXX	0	0	0	0	(14)	0
58152. AGO Angola	XXX	0	0	0	0	(15)	0
58153. FJI Fiji	XXX	0	0	0	0	(27)	0
58154. ANT Netherlands Antilles	XXX	0	1	0	0	(70)	142
58155. LUX Luxembourg	XXX	0	0	0	0	(516)	0
58156. ISL Iceland	XXX	0	0	0	0	(1,996)	0
58157. MNG Mongolia	XXX	0	1,348	0	0	(3,221)	2,035
58158. NIC Nicaragua	XXX	0	11,806	0	0	(10,183)	29,658
58159. EGY Egypt	XXX	(3,688)	141	0	0	1,852	3,515
58160. PER Peru	XXX	(7,063)	6	0	0	8,933	9,268
58161. AFG Afghanistan	XXX	(94,195)	366,455	0	271,650	620,072	664,796
58162. BRB Barbados	XXX	(109,657)	140,088	0	0	194,849	77,255
58163. NLD Netherlands	XXX	(194,996)	482,076	128,130	197,196	169,666	242,424
58164. PAN Panama	XXX	2,416	2,196	40,000	0	13,820	22,792
58165. MSR Montserrat	XXX	0	660	0	0	0	12
58166. DMA Dominica	XXX	0	1	0	0	0	0
58167. KNA Saint Kitts and Nevis	XXX	0	1	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	(10,900)	2,055,240	1,679,200	2,287,693	7,354,570	10,446,366

## ST. PAUL FIRE AND MARINE INSURANCE COMPANY SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	727,902,676	708,325,294
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	48,559,700	72,777,249
2.2 Additional investment made after acquisition.....	10,933,504	13,922,170
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	33,605,463
5. Deduct amounts received on disposals.....	0	67,101,221
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	24,528,261	33,626,279
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	762,867,619	727,902,676
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	762,867,619	727,902,676

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	45,025,000	45,250,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	300,000
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	2,125,000	525,000
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	42,900,000	45,025,000
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	42,900,000	45,025,000
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	42,900,000	45,025,000

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	859,629,856	870,340,500
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	10,678,934	14,081,446
2.2 Additional investment made after acquisition.....	72,501,772	143,252,501
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	13,145	16,741
5. Unrealized valuation increase (decrease).....	20,615,086	(12,882,358)
6. Total gain (loss) on disposals.....	(31,605)	(493,640)
7. Deduct amounts received on disposals.....	100,786,097	154,948,582
8. Deduct amortization of premium and depreciation.....	13,414	17,334
9. Total foreign exchange change in book/adjusted carrying value.....	944,407	958,570
10. Deduct current year's other than temporary impairment recognized.....	1,988,763	677,989
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	861,563,321	859,629,856
12. Deduct total nonadmitted amounts.....	27,287,070	24,067,067
13. Statement value at end of current period (Line 11 minus Line 12).....	834,276,251	835,562,789

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	14,647,455,731	14,385,471,361
2. Cost of bonds and stocks acquired.....	1,029,747,940	1,510,879,273
3. Accrual of discount.....	5,600,622	7,045,967
4. Unrealized valuation increase (decrease).....	264,028,473	287,940,506
5. Total gain (loss) on disposals.....	13,299,016	11,644,743
6. Deduct consideration for bonds and stocks disposed of.....	1,817,028,532	1,489,993,634
7. Deduct amortization of premium.....	47,786,572	63,079,511
8. Total foreign exchange change in book/adjusted carrying value.....	437,208	826,455
9. Deduct current year's other than temporary impairment recognized.....	1,686,125	3,279,431
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,094,067,760	14,647,455,731
11. Deduct total nonadmitted amounts.....	11,866,953	11,405,824
12. Statement value at end of current period (Line 10 minus Line 11).....	14,082,200,808	14,636,049,907

**SCHEDULE D - PART 1B**

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	9,084,761,395	1,643,037,903	1,341,998,814	(23,927,157)	9,775,967,483	9,084,761,395	9,361,873,329	9,833,464,252
2. Class 2 (a).....	984,390,741	42,849,505	70,851,699	180,771	1,009,643,655	984,390,741	956,569,319	1,066,463,897
3. Class 3 (a).....	89,496,820	33,762,293	1,054,716	9,806,740	117,071,614	89,496,820	132,011,136	95,430,459
4. Class 4 (a).....	18,596,758	21,444,888	1,098,578	1,933,061	21,071,786	18,596,758	40,876,128	29,541,673
5. Class 5 (a).....	7,865,428	0	313,387	11,420	10,033,234	7,865,428	7,563,461	1,373,883
6. Class 6 (a).....	96,177,618	0	215,602	(215,308)	94,750,564	96,177,618	95,746,708	14,071,315
7. Total Bonds.....	10,281,288,760	1,741,094,588	1,415,532,795	(12,210,473)	11,028,538,336	10,281,288,760	10,594,640,081	11,040,345,479
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	0	0	0	0	0	0	0	2,015,620
10. Class 3.....	1,000,000	445,000	250,000	0	1,000,000	1,000,000	1,195,000	1,000,000
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	16,855	0	0	25,931
14. Total Preferred Stock.....	1,000,000	445,000	250,000	0	1,016,855	1,000,000	1,195,000	3,041,551
15. Total Bonds and Preferred Stock.....	10,282,288,760	1,741,539,588	1,415,782,795	(12,210,473)	11,029,555,191	10,282,288,760	10,595,835,081	11,043,387,030

QS102

(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.....	.....291,409,494	.....XXX.....	.....291,409,494	.....20,850	.....0

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....179,043,458	.....152,727,182
2. Cost of short-term investments acquired.....	.....2,954,515,895	.....3,112,512,727
3. Accrual of discount.....	.....57,475	.....124,313
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....230	.....(726)
6. Deduct consideration received on disposals.....	.....2,842,733,439	.....3,086,026,416
7. Deduct amortization of premium.....	.....0	.....69,569
8. Total foreign exchange change in book/adjusted carrying value.....	.....525,876	.....(224,052)
9. Deduct current year's other than temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....291,409,494	.....179,043,458
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....291,409,494	.....179,043,458

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	311,130
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	311,130
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
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.....	15,689,223	0
2. Cost of cash equivalents acquired.....	668,453,725	209,661,890
3. Accrual of discount.....	231,432	229,906
4. Unrealized valuation increase (decrease).....	108,356	157,703
5. Total gain (loss) on disposals.....	(179)	1,208
6. Deduct consideration received on disposals.....	412,050,414	194,361,484
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	272,432,144	15,689,223
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	272,432,144	15,689,223

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
23 warehouses and land located at.....					0	0	0	0
Trammell Crow Industrial Park.....					0	0	0	0
4700 Forest Street.....	Denver.....	CO.....	05/26/1993	Various.....	0	0	0	283,065
.....					0	0	0	0
39 warehouses and land located at.....					0	0	0	0
Various addresses.....	Saint Paul.....	MN.....	12/31/1990	Various.....	0	0	0	601,996
.....					0	0	0	0
6 warehouses and land located at.....					0	0	0	0
Hawthorne Business Center.....	Los Angeles.....	CA.....	12/31/1990	Various.....	0	0	0	392,328
.....					0	0	0	0
14 warehouses/office showrooms.....					0	0	0	0
and land located at.....					0	0	0	0
Plymouth Business Center.....	Plymouth.....	MN.....	04/01/1992	Various.....	0	0	0	818,808
.....					0	0	0	0
9 warehouses and land located at.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	03/18/1994	Various.....	0	0	0	2,200
.....					0	0	0	0
8 warehouses and land located at.....					0	0	0	0
3835 Knight Road.....	Memphis.....	TN.....	12/10/1996	Various.....	0	0	0	231,943
.....					0	0	0	0
14 warehouses and land located at.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	12/20/1996	Various.....	0	0	0	217,389
.....					0	0	0	0
9 warehouses and land located at.....					0	0	0	0
4601 South Pinemount.....	Houston.....	TX.....	02/20/1997	Various.....	0	0	0	85,055
.....					0	0	0	0
12 warehouses and land located at.....					0	0	0	0
2042 West Winton.....	Hayward.....	CA.....	06/15/1998	Various.....	0	0	0	254,681
.....					0	0	0	0
1520 Broadmoor Blvd.....	Buford.....	GA.....	08/31/1998	Various.....	0	0	0	70,360
.....					0	0	0	0
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg.....	FL.....	03/22/2004	Various.....	0	0	0	14,753
.....					0	0	0	0
Commercial Office Properties:					0	0	0	0
buildings and land located at.....					0	0	0	0
12720 Hillcrest Road.....	Dallas.....	TX.....	12/31/1990	Various.....	0	0	0	41,093
.....					0	0	0	0
706 & 730 2nd Avenue South.....					0	0	0	0

QE01

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
733 Marquette Avenue.....					0	0	0	0
109 South 7th Street.....	Minneapolis.....	MN.....	12/31/1991	Various.....	0	0	0	732,352
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA.....	05/30/2013	CA - Sunnyvale Business Center.....	0	0	0	5,700
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	10,964
10375 East Harvard Avenue.....	Denver.....	CO.....	10/10/1996	Various.....	0	0	0	(8,000)
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	36,156
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	56,013
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	276,922
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	826
4440 El Camino Real.....	Los Altos.....	CA.....	06/27/2012	Various.....	0	0	0	24,293
6061 South Willow Drive.....	Englewood.....	CO.....	12/31/1990	Various.....	0	0	0	453
Commercial Retail Properties.....					0	0	0	0
buildings and land located at.....					0	0	0	0
1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	12/29/1993	Various.....	0	0	0	115,908
0199999. Totals.....					0	0	0	4,265,258
0399999. Totals.....					0	0	0	4,265,258

QE01.1

### SCHEDULE A - PART 3

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

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

### SCHEDULE B - PART 2

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

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

**NONE**

QE02

### SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
	City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	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									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>												
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....25,991	.....0	.....1,339,706	.....9.7
	Hancock Capital Partners V, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		11/29/2012....	.....2	.....0	.....806,909	.....0	.....13,597,635	.....5.2
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....757	.....0	.....321,690	.....7.0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....0	.....833,657	.....0	.....15,259,031	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
QE03	Carlyle Partners VI, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/21/2012....	.....3	.....184,479	.....0	.....0	.....19,815,521	.....0.3
	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....600,000	.....0	.....1,300,000	.....1.5
	Carlyle Europe Partners II, L.P.....	London.....	GBR.....	The Carlyle Group.....		12/13/2004....	.....3	.....0	.....28,488	.....0	.....1,005,256	.....0.6
	Carlyle Europe Partners III, L.P.....	London.....	GBR.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....1,762,503	.....0	.....2,338,070	.....0.3
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004....	.....3	.....0	.....37,453	.....0	.....2,363,941	.....0.3
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....28,176	.....0	.....3,840,462	.....0.1
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC.....	The Carlyle Group.....		11/06/2012....	.....3	.....0	.....1,368,296	.....0	.....9,997,396	.....1.3
	Element Partners II, L.P.....	Radnor.....	PA.....	Element Venture Partners.....		04/25/2008....	.....1	.....0	.....586,213	.....0	.....4,846,395	.....2.5
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	.....3	.....0	.....17,549	.....0	.....2,589,251	.....7.6
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....132,074	.....0	.....7,551,717	.....2.1
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		02/22/2008....	.....3	.....0	.....1,674,665	.....0	.....6,953,121	.....12.0
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009....	.....3	.....0	.....193,986	.....0	.....6,758,785	.....0.2
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	.....3	.....0	.....141,670	.....0	.....13,244,053	.....5.6
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	.....3	.....0	.....170	.....0	.....1,082,784	.....11.3
	Onex Partners III LP.....	Toronto.....	CAN.....	Onex Partners.....		09/30/2009....	.....3	.....0	.....120,818	.....0	.....1,533,160	.....0.3
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008....	.....1	.....0	.....1,683,334	.....0	.....9,916,666	.....8.4
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007....	.....3	.....0	.....48,027	.....0	.....2,293,874	.....0.8
	Triantic Capital Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007....	.....3	.....0	.....186,843	.....0	.....1,834,206	.....0.8
	VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007....	.....3	.....0	.....219,362	.....0	.....2,128,666	.....4.3
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....184,479	.....8,829,627	.....0	.....101,393,323
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	747 Third LLC.....	New York.....	NY.....	747 Third LLC.....		02/08/1995....	.....0	.....0	.....7,200	.....0	.....0	.....50.0
	777 Third LLC.....	New York.....	NY.....	777 Third LLC.....		02/08/1995....	.....0	.....0	.....561,709	.....0	.....0	.....49.5
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....344,140	.....0	.....0	.....50.0
	Water Street LLC.....	New York.....	NY.....	Water Street.....		02/08/1995....	.....0	.....0	.....10,000	.....0	.....0	.....50.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....923,048	.....0	.....0	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	ArcLight Energy Partners Fund V, L.P.....	Boston.....	MA.....	ArcLight Capital Partners.....		07/29/2011....	.....0	.....0	.....1,193,440	.....0	.....9,607,345	.....0.5
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/19/2012....	.....0	.....0	.....469,965	.....0	.....22,701,450	.....0.5
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009....	.....0	.....0	.....66,893	.....0	.....89,884	.....1.2
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	.....0	.....0	.....567,616	.....0	.....2,432,411	.....0.6
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011....	.....0	.....0	.....391,326	.....0	.....4,764,752	.....0.3
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		05/07/2012....	.....0	.....0	.....1,196,160	.....0	.....16,655,760	.....1.1
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	.....0	.....0	.....47,719	.....0	.....2,249,160	.....2.7
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY.....	Goldentree Asset Management.....		07/06/2010....	.....0	.....0	.....1,000,000	.....0	.....1,597,123	.....12.1
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007....	.....3	.....0	.....260,805	.....0	.....2,492,832	.....6.5
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	.....2	.....0	.....762,116	.....0	.....14,503,504	.....3.0
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....88,115	.....0	.....1,198,221	.....5.6



**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	3	0	575,284	0	11,725,831	3.1	
	K1 Private Investors, L.P.....	El Segundo.....	CA.....	K1 Capital Advisors.....		12/21/2012....	0	0	3,000,000	0	12,000,000	9.5	
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009....	0	0	29,784	0	114,044	0.8	
	NGP Natural Resources X, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		10/12/2011....	0	0	1,021,531	0	14,687,463	0.8	
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/18/2010....	0	0	1,125,000	0	3,525,000	0.5	
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007....	0	0	426,506	0	2,182,320	4.7	
	SFC Energy Partners II, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		03/31/2011....	0	0	1,202,804	0	14,351,180	3.1	
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX.....	The Energy & Minerals Group.....		12/03/2012....	0	0	1,984,876	0	6,011,892	0.9	
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008....	0	0	117,305	0	7,012,747	1.2	
	White Deer Energy L.P. II.....	Houston.....	TX.....	White Deer Management.....		02/15/2013....	0	0	2,684,835	0	22,116,904	2.3	
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010....	0	0	156,888	0	4,696,691	2.9	
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010....	0	0	744,657	0	798,664	1.6	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009....	0	0	5,708	0	20,674	0.3	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009....	0	0	101,020	0	90,793	0.9	
	Yorktown Energy Partners X, L.P.....	New York.....	NY.....	Yorktown Partners.....		05/17/2013....	0	0	1,168,746	0	18,308,735	1.2	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	20,389,100	0	195,935,380	XXX
3999999	Subtotal - Unaffiliated.....								184,479	30,975,432	0	312,587,735	XXX
4199999	Totals.....								184,479	30,975,432	0	312,587,735	XXX

QE03.1

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																		
	GS Mezzanine Partners III, L.P.....	New York.....	NY...	Distribution.....	09/25/2003	08/22/2013	536,788	0	0	0	0	0	536,788	536,788	0	0	0	0
	Hancock Capital Partners IV, L.P.....	Boston.....	MA...	Distribution.....	04/04/2008	08/12/2013	1,830,934	0	0	0	0	0	1,830,934	1,830,934	0	0	0	0
	Hancock Capital Partners V, L.P.....	Boston.....	MA...	Distribution.....	11/29/2012	07/22/2013	42,603	0	0	0	0	0	42,603	42,603	0	0	0	0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA...	Distribution.....	12/29/2003	09/16/2013	366,207	0	0	0	0	0	366,207	366,207	0	0	0	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						2,776,533	0	0	0	0	0	2,776,533	2,776,533	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																		
	Carlyle Europe Partners II, L.P.....	London.....	GBR...	Distribution.....	12/13/2004	07/01/2013	7,966	0	0	0	0	0	7,966	7,966	0	0	0	0
	Carlyle Partners IV, L.P.....	Washington.....	DC...	Distribution.....	12/31/2004	09/30/2013	2,110,979	0	0	0	0	0	2,110,979	2,110,979	0	0	0	0
	Carlyle PES Coinvestment, L.P.....	Washington.....	DC...	Distribution.....	09/25/2012	09/27/2013	828,463	0	0	0	0	0	828,463	828,463	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC...	Distribution.....	11/06/2012	09/27/2013	705,286	0	0	0	0	0	705,286	705,286	0	0	0	0
	Eton Park Fund, L.P.....	New York.....	NY...	Distribution.....	11/01/2004	09/20/2013	653,169	0	0	0	0	0	653,169	653,169	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA...	Distribution.....	07/21/2009	09/16/2013	165,791	0	0	0	0	0	165,791	165,791	0	0	0	0
	JFL Equity Investors III, L.P.....	New York.....	NY...	Distribution.....	09/30/2010	09/06/2013	1,236,474	0	0	0	0	0	1,236,474	1,236,474	0	0	0	0
	MTS Health Investors II, L.P.....	New York.....	NY...	Distribution.....	08/17/2007	07/26/2013	26,233	0	0	0	0	0	26,233	26,233	0	0	0	0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY...	Distribution.....	04/30/2008	09/16/2013	167,250	0	0	0	0	0	167,250	167,250	0	0	0	0

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	VMG Equity Partners, L.P.	San Francisco	CA	Distribution	05/29/2007	07/31/2013	1,457,929	0	0	0	0	0	0	1,457,929	1,457,929	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								7,359,540	0	0	0	0	0	7,359,540	7,359,540	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																			
	Quartis Capital Fund I LLC	Eden Prairie	MN	Distribution	10/02/2000	09/30/2013	6,908	0	0	0	0	0	0	6,908	6,908	0	0	0	0
	Windamere III LLC	San Diego	CA	Distribution	05/23/2001	09/30/2013	525,000	0	0	0	0	0	0	525,000	525,000	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								531,908	0	0	0	0	0	531,908	531,908	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	777 Third LLC	New York	NY	Distribution	02/08/1995	09/24/2013	938,856	0	0	0	0	0	0	938,856	938,856	0	0	0	0
	BPG Investment Partnership VIII	Philadelphia	PA	Distribution	08/18/2007	09/30/2013	29,413	0	0	0	0	0	0	29,413	29,413	0	0	0	0
	Miller Global Fund VI LLC	Denver	CO	Distribution	02/29/2008	09/30/2013	1,528,605	0	0	0	0	0	0	1,528,605	1,528,605	0	0	0	0
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Distribution	05/14/2009	07/22/2013	121,866	0	0	0	0	0	0	121,866	121,866	0	0	0	0
	RockBridg Hospitality Fund IV, L.P.	Columbus	OH	Distribution	03/31/2008	08/20/2013	2,491,715	0	0	0	0	0	0	2,491,715	2,491,715	0	0	0	0
	Savanna Real Estate Fund I, L.P.	New York	NY	Distribution	11/29/2007	07/25/2013	1,275,638	0	0	0	0	0	0	1,275,638	1,275,638	0	0	0	0
	Thayer Hotel Investors Trust IV	Annapolis	MD	Distribution	10/01/2004	08/20/2013	340,218	0	0	0	0	0	0	340,218	340,218	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P.	New York	NY	Distribution	05/03/2007	09/26/2013	577,206	0	0	0	0	0	0	577,206	577,206	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								7,303,517	0	0	0	0	0	7,303,517	7,303,517	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	Distribution	07/29/2011	09/06/2013	458,585	0	0	0	0	0	0	458,585	458,585	0	0	0	0
	Avenue Special Situations Fund V, L.P.	New York	NY	Distribution	05/04/2007	09/25/2013	126,133	0	0	0	0	0	0	126,133	126,133	0	0	0	0
	Encap Energy Capital Fund VI, L.P.	Houston	TX	Distribution	12/31/2009	09/19/2013	1,108,859	0	0	0	0	0	0	1,108,859	1,108,859	0	0	0	0
	Encap Energy Capital Fund VII, L.P.	Houston	TX	Distribution	07/31/2007	08/28/2013	189,903	0	0	0	0	0	0	189,903	189,903	0	0	0	0
	Gridiron Capital Fund, L.P.	New Canaan	CT	Distribution	09/27/2007	07/15/2013	490,113	0	0	0	0	0	0	490,113	490,113	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	09/30/2013	541,011	0	0	0	0	0	0	541,011	541,011	0	0	0	0
	JLL Partners Fund VI, L.P.	New York	NY	Distribution	06/02/2008	09/19/2013	14,431	0	0	0	0	0	0	14,431	14,431	0	0	0	0
	Lighthouse Capital Partners VI, L.P.	Boston	MA	Distribution	05/15/2007	09/16/2013	567,868	0	0	0	0	0	0	567,868	567,868	0	0	0	0
	Sheridan Production Partners I-A, L.P.	Houston	TX	Distribution	08/03/2007	07/25/2013	124,606	0	0	0	0	0	0	124,606	124,606	0	0	0	0
	TPF II, L.P.	Omaha	NE	Distribution	03/21/2008	09/10/2013	1,924,843	0	0	0	0	0	0	1,924,843	1,924,843	0	0	0	0
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Distribution	11/02/2007	08/27/2013	181,143	0	0	0	0	0	0	181,143	181,143	0	0	0	0
	White Deer Energy LP	Houston	TX	Distribution	02/25/2010	09/11/2013	3,252,125	0	0	0	0	0	0	3,252,125	3,252,125	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	09/30/2013	131,037	0	0	0	0	0	0	131,037	131,037	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	09/30/2013	200,908	0	0	0	0	0	0	200,908	200,908	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								9,311,564	0	0	0	0	0	9,311,564	9,311,564	0	0	0	0
3999999. Subtotal - Unaffiliated								26,751,154	0	0	0	0	0	26,751,154	26,751,154	0	0	0	0
4099999. Subtotal - Affiliated								531,908	0	0	0	0	0	531,908	531,908	0	0	0	0
4199999. Totals								27,283,061	0	0	0	0	0	27,283,061	27,283,061	0	0	0	0

QE03.2

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828 QX 1	U S TREASURY NOTES 1.500 2016 07		09/30/2013	BARCLAYS CAPITAL INC.		10,249,643	10,000,000	0	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		09/20/2013	PAY IN KIND		126,884	126,884	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		09/20/2013	PAY IN KIND		82,061	82,061	0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		09/20/2013	PAY IN KIND		21,879	21,879	0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		09/20/2013	PAY IN KIND		41,334	41,334	0	1
36230S DW 1	G2 757317 4.317 2061 02		09/20/2013	PAY IN KIND		56,630	56,630	0	1
0599999.	Total - Bonds - U.S. Government					10,578,431	10,328,788	0	XXX
<b>Bonds - All Other Government</b>									
91086Q BC 1	UNITED MEXICAN STATES 4.000 2023 10	F	09/23/2013	GOLDMAN SACHS & CO		995,430	1,000,000	0	2FE
1099999.	Total - Bonds - All Other Government					995,430	1,000,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
015302 U3 4	ALEXANDRIA GENERAL OBLIG 4.500 2029 06		07/17/2013	BAS-MERRILL LYNCH		3,507,861	3,305,000	0	1FE
015302 U4 2	ALEXANDRIA GENERAL OBLIG 4.500 2030 06		07/17/2013	BAS-MERRILL LYNCH		3,488,295	3,305,000	0	1FE
015302 U5 9	ALEXANDRIA GENERAL OBLIG 4.500 2031 06		07/17/2013	BAS-MERRILL LYNCH		3,468,862	3,305,000	0	1FE
021087 UB 5	ALPINE SCH DIST GO S2013 4.000 2031 03		09/19/2013	WELLS FARGO SECURITIES		6,865,500	6,900,000	0	1FE
118565 VB 3	BUCKS CO GENERAL OBLIGAT 5.000 2025 06		09/11/2013	PNC CAPITAL MARKETS		3,266,508	2,935,000	42,802	1FE
126775 TT 2	CABARRUS CO GENERAL OBLI 5.000 2023 03		08/22/2013	PIPER JAFFRAY		4,918,313	4,250,000	60,208	1FE
47844P EJ 0	JOHNSON CO GENERAL OBLIG 4.000 2028 09		09/26/2013	FTN FINANCIAL		2,456,972	2,350,000	0	1FE
47844P EK 7	JOHNSON CO GENERAL OBLIG 4.000 2029 09		09/26/2013	FTN FINANCIAL		2,531,675	2,445,000	0	1FE
47844P EL 5	JOHNSON CO GENERAL OBLIG 4.000 2030 09		09/26/2013	FTN FINANCIAL		2,589,301	2,540,000	0	1FE
47844P EM 3	JOHNSON CO GENERAL OBLIG 4.000 2031 09		09/26/2013	FTN FINANCIAL		2,680,390	2,645,000	0	1FE
549220 U6 6	LUBBOCK ISD GEN OBLIG S2 5.000 2028 02		09/18/2013	WELLS FARGO SECURITIES		1,093,724	995,000	0	1FE
549220 U7 4	LUBBOCK ISD GEN OBLIG S2 5.000 2029 02		09/18/2013	WELLS FARGO SECURITIES		764,267	700,000	0	1FE
549220 V2 4	LUBBOCK ISD GEN OBLIG S2 5.000 2033 02		09/18/2013	WELLS FARGO SECURITIES		2,348,612	2,205,000	0	1FE
549220 V4 0	LUBBOCK ISD GEN OBLIG S2 5.000 2034 02		09/18/2013	WELLS FARGO SECURITIES		1,059,570	1,000,000	0	1FE
584002 RV 3	MECKLENBURG CO GEN OBLIG 5.000 2025 12		08/14/2013	RBC CAPITAL MARKETS		11,660,800	10,000,000	108,333	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					52,700,650	48,880,000	211,344	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
57583U ZK 7	MASSACHUSETTS DEV (BOSTO 5.000 2032 07		08/13/2013	BARCLAYS CAPITAL INC.		5,517,175	5,275,000	0	1FE
751100 JP 4	RALEIGH COMB ENTERPRISE 5.000 2030 03		08/15/2013	SIEBERT BRANDFORD SHANK & CO		8,671,054	8,070,000	105,358	1FE
771902 FH 1	ROCHESTER HLTH CARE FAC .040 2032 08		07/08/2013	WELLS FARGO SECURITIES		38,850,000	38,850,000	213	1FE
79061A BD 8	ST JOSEPH CO (UNIV NOTRE .040 2038 03		07/02/2013	GOLDMAN SACHS & CO		25,340,000	25,340,000	28	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOTRE .040 2042 03		07/18/2013	GOLDMAN SACHS & CO		35,000,000	35,000,000	518	1FE
89658H SY 7	TRINITY RIVER AUTH REG W 5.000 2027 08		09/10/2013	MORGAN STANLEY		1,252,212	1,150,000	0	1FE
89658H TA 8	TRINITY RIVER AUTH REG W 5.000 2029 08		09/10/2013	MORGAN STANLEY		1,068,690	1,000,000	0	1FE
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500 2043 09		08/16/2013	CITIGROUP GLOBAL MARKETS		4,933,594	5,000,000	5,347	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000 2032 05		09/12/2013	NOMURA SECURITIES INTL		9,984,375	10,000,000	24,167	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000 2032 10		09/12/2013	DEUTSCHE BANC		9,924,219	10,000,000	24,167	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					140,541,318	139,685,000	159,797	XXX

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - Industrial and Miscellaneous</b>									
00507V AC 3	ACTIVISION BLIZZARD (144 5.625 2021 09.....		...09/13/2013	J P MORGAN CHASE SECURITIES INC.....		2,772,500	2,750,000	.....0	3FE.....
00507V AE 9	ACTIVISION BLIZZARD (144 6.125 2023 09.....		...09/13/2013	VARIOUS.....		1,768,750	1,750,000	.....0	3FE.....
00508X AF 1	ACTUANT CORPORATION 5.625 2022 06.....		...09/25/2013	KEYBANC CAPITAL MARK.....		605,250	600,000	.....9,844	3FE.....
03027X AD 2	AMERICAN TOWER CORP 5.000 2024 02.....		...08/14/2013	MORGAN STANLEY.....		998,880	1,000,000	.....0	2FE.....
038521 AL 4	ARAMARK CORP (144A) 5.750 2020 03.....		...08/23/2013	J P MORGAN CHASE SECURITIES INC.....		1,018,750	1,000,000	.....27,313	4FE.....
050095 AM 0	ATWOOD OCEANICS 6.500 2020 02.....		...09/25/2013	BARCLAYS CAPITAL INC.....		1,643,355	1,554,000	.....16,554	3FE.....
05329W AK 8	AUTONATION INC 5.500 2020 02.....		...09/06/2013	BARCLAYS CAPITAL INC.....		521,875	500,000	.....3,056	3FE.....
055381 AS 6	BE AEROSPACE INC 5.250 2022 04.....		...09/25/2013	BARCLAYS CAPITAL INC.....		149,063	150,000	.....3,916	3FE.....
101137 AM 9	BOSTON SCIENTIFIC 2.650 2018 10.....		...08/08/2013	BAS-MERRILL LYNCH.....		999,540	1,000,000	.....0	2FE.....
101137 AN 7	BOSTON SCIENTIFIC 4.125 2023 10.....		...08/08/2013	BAS-MERRILL LYNCH.....		999,360	1,000,000	.....0	2FE.....
12673P AE 5	CA INC 4.500 2023 08.....		...08/13/2013	BAS-MERRILL LYNCH.....		995,390	1,000,000	.....0	2FE.....
13342B AE 5	CAMERON INTERNATIONAL CO 4.500 2021 06.....		...08/26/2013	BARCLAYS CAPITAL INC.....		1,063,050	1,000,000	.....11,000	2FE.....
150191 AD 6	CEDAR FAIR LP/CA (144A) 5.250 2021 03.....		...08/23/2013	BAS-MERRILL LYNCH.....		1,897,500	2,000,000	.....50,167	4FE.....
166764 AH 3	CHEVRON CORP 3.191 2023 06.....		...08/29/2013	DEUTSCHE BANC.....		971,100	1,000,000	.....6,205	1FE.....
189054 AT 6	CLOROX CO 3.050 2022 09.....		...08/19/2013	RBC CAPITAL MARKETS.....		936,630	1,000,000	.....13,301	2FE.....
209111 EZ 2	CONSOLIDATED EDISON CO O 4.450 2020 06.....		...09/24/2013	PIPER JAFFRAY.....		329,625	300,000	.....3,783	1FE.....
21036P AH 1	CONSTELLATION BRANDS 6.000 2022 05.....		...09/06/2013	BAS-MERRILL LYNCH.....		1,046,250	1,000,000	.....21,667	3FE.....
228227 BD 5	CROWN CASTLE INTL CORP 5.250 2023 01.....		...09/10/2013	VARIOUS.....		1,891,250	2,000,000	.....15,458	4FE.....
231021 AR 7	CUMMINS INC 3.650 2023 10.....		...09/20/2013	BAS-MERRILL LYNCH.....		1,995,670	2,000,000	.....101	1FE.....
23338V AB 2	DTE ELECTRIC CO 3.650 2024 03.....		...08/20/2013	BAS-MERRILL LYNCH.....		995,910	1,000,000	.....0	1FE.....
278642 AC 7	EBAY INC 3.250 2020 10.....		...08/28/2013	CREDIT SUISSE FIRST BOSTON.....		1,517,355	1,500,000	.....18,688	1FE.....
532457 AZ 1	ELI LILLY 5.500 2027 03.....		...09/09/2013	JEFFERIES & CO INC.....		1,130,440	1,000,000	.....27,042	1FE.....
28660G AG 1	ELIZABETH ARDEN 7.375 2021 03.....		...08/16/2013	LAZARD CAPITAL MARKETS.....		2,091,138	1,934,000	.....61,807	4FE.....
29364W AS 7	ENTERGY LOUISIANA 4.050 2023 09.....		...08/19/2013	CITIGROUP GLOBAL MARKETS.....		1,993,780	2,000,000	.....0	1FE.....
345397 WL 3	FORD MOTOR CREDIT 2.875 2018 10.....		...09/26/2013	GOLDMAN SACHS & CO.....		999,630	1,000,000	.....0	2FE.....
37045V AA 8	GENERAL MOTORS (144A) 3.500 2018 10.....		...09/24/2013	CITIGROUP GLOBAL MARKETS.....		1,500,000	1,500,000	.....0	3FE.....
37045V AB 6	GENERAL MOTORS (144A) 4.875 2023 10.....		...09/24/2013	CITIGROUP GLOBAL MARKETS.....		4,500,000	4,500,000	.....0	3FE.....
372917 AS 3	GENZYME CORP 5.000 2020 06.....	R.....	...09/23/2013	CREDIT SUISSE FIRST BOSTON.....		2,233,060	2,000,000	.....28,056	1FE.....
36159R AH 6	GEO GROUP INC (144A) 5.875 2022 01.....		...09/19/2013	WELLS FARGO SECURITIES.....		6,000,000	6,000,000	.....0	4FE.....
432891 AC 3	HILTON WORLDWIDE (144A) 5.625 2021 10.....		...09/23/2013	BAS-MERRILL LYNCH.....		1,503,750	1,500,000	.....0	4FE.....
437076 BC 5	HOME DEPOT INC 3.750 2024 02.....		...09/03/2013	BAS-MERRILL LYNCH.....		994,810	1,000,000	.....0	1FE.....
44107T AS 5	HOST HOTELS & RESORTS 5.250 2022 03.....		...08/12/2013	WELLS FARGO SECURITIES.....		1,050,230	1,000,000	.....21,875	2FE.....
44643T AE 7	HUNTINGTON NATIONAL BANK 5.500 2016 02.....		...09/06/2013	RAYMOND JAMES & ASSOC.....		269,863	250,000	.....993	2FE.....
461070 AJ 3	INTERSTATE POWER & LIGHT 3.650 2020 09.....		...08/14/2013	WELLS FARGO SECURITIES.....		1,034,000	1,000,000	.....17,033	1FE.....
459902 AT 9	INTL GAME TECHNOLOGY 5.350 2023 10.....		...09/12/2013	MORGAN STANLEY.....		4,979,350	5,000,000	.....0	2FE.....
88550* AA 7	INVITATION HOMES - REVOL 3.750 2015 03.....		...09/27/2013	DEUTSCHE BANC.....		3,775,903	3,775,903	.....0	1Z.....
476556 DB 8	JERSEY CENTRAL POWER & L 4.700 2024 04.....		...08/14/2013	BARCLAYS CAPITAL INC.....		994,810	1,000,000	.....0	2FE.....
500255 AT 1	KOHL'S CORP 4.750 2023 12.....		...09/05/2013	MORGAN STANLEY.....		997,500	1,000,000	.....0	2FE.....
505588 BJ 1	LACLEDE GAS CO 3.400 2023 08.....		...08/06/2013	WELLS FARGO SECURITIES.....		1,993,940	2,000,000	.....0	1FE.....

QE04.1

**SCHEDULE D - PART 3**

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
548661 CZ 8	LOWES COMPANIES	3.875 2023 09		09/04/2013	BAS-MERRILL LYNCH			994,010	1,000,000	.0	1FE
55616X AK 3	MACYS RETAIL HOLDINGS	4.375 2023 09		09/03/2013	CREDIT SUISSE FIRST BOSTON			993,140	1,000,000	.0	2FE
571903 AL 7	MARRIOTT INTERNATIONAL	3.375 2020 10		09/25/2013	GOLDMAN SACHS & CO			998,370	1,000,000	.281	2FE
579780 AJ 6	MCCORMICK & COMPANY INC	3.500 2023 09		08/15/2013	VARIOUS			1,980,930	2,000,000	.97	1FE
59156R BB 3	METLIFE INC	4.368 2023 09		09/03/2013	DEUTSCHE BANC			2,010,000	2,000,000	.0	1FE
607059 AT 9	MOBIL CORP	8.625 2021 08		09/11/2013	J P MORGAN CHASE SECURITIES INC			2,754,700	2,000,000	14,854	1FE
652482 CH 1	NEWS AMERICA INC (144A)	4.000 2023 10		09/25/2013	J P MORGAN CHASE SECURITIES INC			993,970	1,000,000	.0	2FE
666807 BG 6	NORTHROP GRUMMAN	3.250 2023 08		09/11/2013	BARCLAYS CAPITAL INC			927,110	1,000,000	9,569	2FE
66765R CA 2	NORTHWEST NATURAL GAS	3.542 2023 08		08/14/2013	J P MORGAN CHASE SECURITIES INC			1,000,000	1,000,000	.0	1FE
674215 AF 5	OASIS PETROLEUM (144A)	6.875 2022 03		09/10/2013	WELLS FARGO SECURITIES			1,000,000	1,000,000	.0	4FE
737630 AB 9	POTLATCH CORP	7.500 2019 11		09/25/2013	BAS-MERRILL LYNCH			555,000	500,000	15,521	3FE
74256L AG 4	PRINCIPAL LIFE GLOBAL FU	2.250 2018 10		09/23/2013	DEUTSCHE BANC			997,770	1,000,000	.0	1FE
742718 EB 1	PROCTER & GAMBLE CO	3.100 2023 08		08/08/2013	J P MORGAN CHASE SECURITIES INC			1,987,060	2,000,000	.0	1FE
74432Q BP 9	PRUDENTIAL FINANCIAL INC	4.500 2020 11		09/12/2013	U S BANCORP			1,060,730	1,000,000	15,250	2FE
74456Q BD 7	PUBLIC SERVICES ELECTRIC	3.750 2024 03		09/09/2013	ROYAL BANK OF SCOTLAND			999,910	1,000,000	.0	1FE
751212 AA 9	RALPH LAUREN	2.125 2018 09		09/23/2013	J P MORGAN CHASE SECURITIES INC			998,960	1,000,000	.0	1FE
761713 AY 2	REYNOLDS AMERICAN	4.850 2023 09		09/12/2013	GOLDMAN SACHS & CO			1,998,440	2,000,000	.0	2FE
78573A AE 0	SABMILLER HOLDINGS INC (	2.200 2018 08	R	08/06/2013	CITIGROUP GLOBAL MARKETS			997,530	1,000,000	.0	2FE
797440 BR 4	SAN DIEGO G & E	3.600 2023 09		09/04/2013	ROYAL BANK OF SCOTLAND			1,999,680	2,000,000	.0	1FE
80282K AC 0	SANTANDER HOLDINGS USA	3.450 2018 08	R	08/22/2013	BAS-MERRILL LYNCH			998,180	1,000,000	.0	2FE
78401F AG 2	SBA TELECOM INC	5.750 2020 07		09/26/2013	BAS-MERRILL LYNCH			2,002,500	2,000,000	.0	4FE
827048 AQ 2	SILGAN HOLDINGS (144A)	5.500 2022 02		09/04/2013	BAS-MERRILL LYNCH			1,500,000	1,500,000	.0	3FE
835898 AF 4	SOTHEBY'S (144A)	5.250 2022 10		08/28/2013	GOLDMAN SACHS & CO			945,000	1,000,000	22,167	3FE
842400 FY 4	SOUTHERN CALIFORNIA EDIS	3.500 2023 10		09/25/2013	BARCLAYS CAPITAL INC			998,240	1,000,000	.0	1FE
84756N AD 1	SPECTRA ENERGY PARTNERS	4.750 2024 03		09/16/2013	MORGAN STANLEY			997,650	1,000,000	.0	2FE
85207U AA 3	SPRINT CORP (144A)	7.250 2021 09		09/04/2013	J P MORGAN CHASE SECURITIES INC			1,000,000	1,000,000	.0	4FE
85207U AB 1	SPRINT CORP (144A)	7.875 2023 09		09/04/2013	J P MORGAN CHASE SECURITIES INC			1,000,000	1,000,000	.0	4FE
854502 AD 3	STANLEY BLACK & DECKER	2.900 2022 11		08/12/2013	KGS-ALPHA CAPITAL MARKETS			314,566	330,000	2,765	1FE
855244 AD 1	STARBUCKS CORP	3.850 2023 10		09/03/2013	BAS-MERRILL LYNCH			2,998,920	3,000,000	.0	2FE
85590A AN 4	STARWOOD HOTELS & RESORT	7.150 2019 12		09/24/2013	J P MORGAN CHASE SECURITIES INC			2,450,460	2,000,000	46,078	2FE
871829 AM 9	SYSICO CORP	5.375 2019 03		09/04/2013	ROBERT W BAIRD & CO			1,959,233	1,705,000	43,785	1FE
87305Q CE 9	TTX CO (144A)	4.125 2023 10		09/19/2013	CITIGROUP GLOBAL MARKETS			999,990	1,000,000	.0	2FE
90521A PJ 1	UNION BANK NA	2.625 2018 09	R	09/19/2013	MORGAN STANLEY			999,770	1,000,000	.0	1FE
931142 DJ 9	WAL-MART STORES	1.950 2018 12		09/25/2013	ROYAL BANK OF SCOTLAND			1,996,200	2,000,000	.0	1FE
94973B AA 9	WELLS ENTERPRISE (144A)	6.750 2020 02		09/23/2013	LAZARD CAPITAL MARKETS			2,040,000	2,000,000	20,625	4FE
960386 AH 3	WESTINGHOUSE AIR	4.375 2023 08		08/20/2013	BAS-MERRILL LYNCH			996,850	1,000,000	1,823	2FE
960413 AF 9	WESTLAKE CHEMICAL	3.600 2022 07		09/18/2013	BARCLAYS CAPITAL INC			1,333,882	1,413,000	8,608	2FE
962166 BW 3	WEYERHAEUSER CO	4.625 2023 09		09/12/2013	MORGAN STANLEY			1,997,960	2,000,000	.0	2FE
966387 AG 7	WHITING PETROLEUM CORP	5.000 2019 03		09/13/2013	WELLS FARGO SECURITIES			3,500,000	3,500,000	1,667	3FE
966387 AH 5	WHITING PETROLEUM CORP	5.750 2021 03		09/09/2013	WELLS FARGO SECURITIES			1,500,000	1,500,000	.0	1

QE04.2

**SCHEDULE D - PART 3**

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

QE04.3

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
966387 AJ 1	WHITING PETROLEUM CORP ( 5.750 2021 03.....		...09/23/2013	WELLS FARGO SECURITIES.....		.....2,540,000	.....2,500,000	.....5,590	3FE.....
146303 AF 9	WILLIAM CARTER (144A) 5.250 2021 08.....		...09/20/2013	BAS-MERRILL LYNCH.....		.....4,694,000	.....4,650,000	.....13,883	3FE.....
097751 AY 7	BOMBARDIER INC (144A) 5.750 2022 03.....	A.....	...09/25/2013	BARCLAYS CAPITAL INC.....		.....501,250	.....500,000	.....1,198	3FE.....
66977W AN 9	NOVA CHEMICALS (144A) 5.250 2023 08.....	A.....	...09/26/2013	VARIOUS.....		.....5,020,000	.....5,000,000	.....8,896	3FE.....
775109 AY 7	ROGERS COMMUNICATIONS 4.100 2023 12.....	A.....	...09/25/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,996,260	.....2,000,000	.....0	2FE.....
86722T AA 0	SUNCOR INC 6.100 2018 06.....	A.....	...09/17/2013	CIBC WORLD MARKETS.....		.....733,030	.....630,000	.....11,636	2FE.....
002799 AL 8	ABBEY NATIONAL TREASURY 3.050 2018 08.....	F.....	...08/20/2013	BAS-MERRILL LYNCH.....		.....997,790	.....1,000,000	.....0	1FE.....
055451 AU 2	BHP FINANCE USA 3.850 2023 09.....	F.....	...09/25/2013	GOLDMAN SACHS & CO.....		.....998,770	.....1,000,000	.....0	1FE.....
05574L PT 9	BNP PARIBAS 2.700 2018 08.....	F.....	...08/13/2013	BNP PARIBAS.....		.....998,140	.....1,000,000	.....0	1FE.....
05565Q CJ 5	BP CAPITAL MARKETS PLC 3.994 2023 09.....	F.....	...09/23/2013	CITIGROUP GLOBAL MARKETS.....		.....1,000,000	.....1,000,000	.....0	1FE.....
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625 2020 02.....	F.....	...09/24/2013	CITIGROUP GLOBAL MARKETS.....		.....2,141,580	.....2,000,000	.....10,792	1FE.....
25243Y AP 4	DIAGEO CAPITAL PLC 4.828 2020 07.....	F.....	...09/20/2013	JEFFERIES & CO INC.....		.....1,115,120	.....1,000,000	.....9,388	1FE.....
29081P AE 5	EMBOT ANDINA (144A) 5.000 2023 10.....	F.....	...09/26/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,996,100	.....2,000,000	.....0	2FE.....
552081 AG 6	LYONDELLBASELL 5.000 2019 04.....	F.....	...08/14/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,101,270	.....1,000,000	.....17,222	2FE.....
75625Q AA 7	RECKITT BENCKISER TSY (1 2.125 2018 09.....	F.....	...09/16/2013	HSBC.....		.....993,420	.....1,000,000	.....0	1FE.....
75625Q AB 5	RECKITT BENCKISER TSY (1 3.625 2023 09.....	F.....	...09/16/2013	HSBC.....		.....2,962,350	.....3,000,000	.....0	1FE.....
822582 AX 0	SHELL INTERNATIONAL FIN 3.400 2023 08.....	F.....	...08/07/2013	BARCLAYS CAPITAL INC.....		.....997,900	.....1,000,000	.....0	1FE.....
83368R AD 4	SOCIETE GENERALE 2.625 2018 10.....	F.....	...09/24/2013	SOCIETE GENERALE AMERICAS.....		.....998,330	.....1,000,000	.....0	1FE.....
12647P AJ 7	CSMC 2013-7 A10 (CMO) 3.500 2043 08.....		...08/16/2013	CREDIT SUISSE FIRST BOSTON.....		.....6,758,750	.....7,000,000	.....19,736	1FE.....
12625K AD 7	COMM 2013-CR8 A4 3.334 2046 06.....		...08/21/2013	CANTOR FITZGERALD.....		.....3,900,407	.....4,097,604	.....9,487	1FE.....
36192Q AA 2	GSMS 2012-TMSQ A 3.007 2030 12.....		...07/01/2013	DEUTSCHE BANC.....		.....2,066,924	.....2,250,000	.....752	1FE.....
92938E AM 5	WFRBS 2013-C16 A4 4.136 2046 07.....		...09/16/2013	WELLS FARGO SECURITIES.....		.....5,049,710	.....5,000,000	.....16,659	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....170,497,067	.....168,639,507	.....686,186	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....375,312,897	.....368,533,294	.....1,057,327	.....XXX.....
8399999.	Total - Bonds.....					.....375,312,897	.....368,533,294	.....1,057,327	.....XXX.....
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
38145G 30 8	GOLDMAN SACHS GROUP 5.5% PERP SER J.....		...08/20/2013	PIPER JAFFRAY.....	.....20,000,000	.....445,000	.....0.00	.....0	P3LFE.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					.....445,000	.....XXX	.....0	.....XXX.....
8999997.	Total - Preferred Stocks - Part 3.....					.....445,000	.....XXX	.....0	.....XXX.....
8999999.	Total - Preferred Stocks.....					.....445,000	.....XXX	.....0	.....XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
02917T 10 4	AMERICAN REALTY CAPITAL PROP.....		...08/02/2013	UBS.....	.....6,400,000	.....90,549	.....XXX	.....0	L.....
19329V 10 5	COLE REAL ESTATE INVESTMENT.....		...09/13/2013	VARIOUS.....	.....53,000,000	.....614,241	.....XXX	.....0	L.....
222795 10 6	COUSINS PROPERTIES INC.....		...08/12/2013	VARIOUS.....	.....43,600,000	.....441,715	.....XXX	.....0	L.....
229663 10 9	CUBESMART.....		...07/03/2013	BMO CAPITAL MARKETS.....	.....4,500,000	.....73,576	.....XXX	.....0	L.....
233153 10 5	DCT INDUSTRIAL TRUST.....		...08/08/2013	VARIOUS.....	.....44,200,000	.....320,373	.....XXX	.....0	L.....
25960P 10 9	DOUGLAS EMMETT INC.....		...08/01/2013	GOLDMAN SACHS ALGO.....	.....200,000	.....5,043	.....XXX	.....0	L.....
264411 50 5	DUKE REALTY CORPORATION.....		...08/01/2013	VARIOUS.....	.....6,600,000	.....109,196	.....XXX	.....0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		...09/09/2013	MERRILL LYNCH ALGO.....	.....4,400,000	.....237,188	.....XXX	.....0	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		...09/09/2013	VARIOUS.....	.....2,680,000	.....421,018	.....XXX	.....0	L.....

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		...08/01/2013	GOLDMAN SACHS ALGO.....	.....4,500.000	.....93,897	.....XXX.....	.....0	L.....
421946 10 4	HEALTHCARE REALTY TRUST INC.....		...09/06/2013	JP MORGAN ALGO.....	.....2,700.000	.....60,484	.....XXX.....	.....0	L.....
42217K 10 6	HEALTH CARE REIT INC.....		...08/01/2013	GOLDMAN SACHS ALGO.....	.....3,300.000	.....212,144	.....XXX.....	.....0	L.....
42225P 10 5	HEALTHCARE TRUST OF AMERICA - CL A.....		...08/01/2013	GOLDMAN SACHS ALGO.....	.....1,000.000	.....10,946	.....XXX.....	.....0	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		...08/27/2013	DIRECT WITH COMPANY.....	.....0.030	.....0	.....XXX.....	.....0	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		...08/02/2013	CITIGROUP GLOBAL MARKETS.....	.....5,300.000	.....191,273	.....XXX.....	.....0	L.....
74340W 10 3	PROLOGIS INC.....		...07/31/2013	ROBERT BAIRD ALGO.....	.....3,800.000	.....145,978	.....XXX.....	.....0	L.....
81721M 10 9	SENIOR HOUSING PROP TRUST.....		...09/06/2013	JP MORGAN ALGO.....	.....4,700.000	.....105,523	.....XXX.....	.....0	L.....
86272T 10 6	STRATEGIC HOTELS & RESORTS INC.....		...09/09/2013	VARIOUS.....	.....6,400.000	.....55,331	.....XXX.....	.....0	L.....
866674 10 4	SUN COMMUNITIES INC.....		...08/28/2013	WELLS FARGO.....	.....2,100.000	.....91,985	.....XXX.....	.....0	L.....
876664 10 3	TAUBMAN CENTERS INC.....		...09/10/2013	VARIOUS.....	.....7,600.000	.....519,998	.....XXX.....	.....0	L.....
929042 10 9	VORNADO REALTY TRUST.....		...08/23/2013	VARIOUS.....	.....4,020.000	.....336,416	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....4,136,872	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....4,136,872	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....4,136,872	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....4,581,872	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....379,894,769	.....XXX.....	.....1,057,327	.....XXX.....

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

**SCHEDULE D - PART 4**

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

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

**Bonds - U.S. Government**

QE05

217194	AA	7	09/05/2013	REDEEMED		57,230	57,230	57,230	57,230	0	0	0	0	0	57,230	0	0	0	1,551	12/05/2021	1FE
911759	EY	0	08/01/2013	REDEEMED		10,000	10,000	11,573	10,000	0	0	0	0	0	10,000	0	0	0	662	08/01/2020	1
576863	BB	9	09/04/2013	REDEEMED		41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	0	2,188	09/04/2028	1
576863	BC	7	07/29/2013	REDEEMED		33,000	33,000	33,000	33,000	0	0	0	0	0	33,000	0	0	0	1,740	07/29/2029	1FE
71646X	AA	6	07/15/2013	REDEEMED		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	8,833	01/15/2016	1
71375Q	AB	6	09/03/2013	REDEEMED	E	8,164	8,164	8,164	8,164	0	0	0	0	0	8,164	0	0	0	225	12/15/2018	1FE
36202F	2L	9	09/20/2013	PAID ON PRINCIPAL		838,990	838,990	873,729	869,043	0	(30,053)	0	(30,053)	0	838,990	0	0	0	19,170	01/20/2042	1
36202A	DF	1	09/20/2013	PAID ON PRINCIPAL		201	201	207	205	0	(4)	0	(4)	0	201	0	0	0	11	08/20/2022	1
36202B	EE	1	09/20/2013	PAID ON PRINCIPAL		32	32	32	32	0	(1)	0	(1)	0	32	0	0	0	1	04/20/2023	1
36202B	HZ	1	09/20/2013	PAID ON PRINCIPAL		100	100	102	101	0	(2)	0	(2)	0	100	0	0	0	5	05/20/2023	1
36202A	D8	7	09/20/2013	PAID ON PRINCIPAL		228	228	244	232	0	(3)	0	(3)	0	228	0	0	0	19	05/20/2014	1
36202B	SS	5	09/20/2013	PAID ON PRINCIPAL		588	588	592	594	0	(6)	0	(6)	0	588	0	0	0	32	10/20/2023	1
36202A	FM	4	09/20/2013	PAID ON PRINCIPAL		15	15	16	16	0	(0)	0	(0)	0	15	0	0	0	1	09/20/2022	1
36202B	7C	3	09/20/2013	PAID ON PRINCIPAL		91	91	93	92	0	(1)	0	(1)	0	91	0	0	0	5	03/20/2022	1
36202C	CF	8	09/20/2013	PAID ON PRINCIPAL		31	31	32	33	0	(2)	0	(2)	0	31	0	0	0	2	09/20/2024	1
36202C	CV	3	09/20/2013	PAID ON PRINCIPAL		1,000	1,000	1,025	1,023	0	(22)	0	(22)	0	1,000	0	0	0	53	10/20/2024	1
36202C	D3	4	09/20/2013	PAID ON PRINCIPAL		286	286	293	292	0	(6)	0	(6)	0	286	0	0	0	15	12/20/2024	1
36202C	EL	3	09/20/2013	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	01/20/2025	1
36202C	E5	8	09/20/2013	PAID ON PRINCIPAL		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	1	02/20/2025	1
36202C	GM	9	09/20/2013	PAID ON PRINCIPAL		138	138	139	140	0	(1)	0	(1)	0	138	0	0	0	7	05/20/2025	1
36202C	GN	7	09/20/2013	PAID ON PRINCIPAL		1,388	1,388	1,416	1,421	0	(33)	0	(33)	0	1,388	0	0	0	74	05/20/2025	1
36202C	GP	2	09/20/2013	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	05/20/2025	1
36202C	G3	1	09/20/2013	PAID ON PRINCIPAL		5,424	5,424	5,458	5,480	0	(56)	0	(56)	0	5,424	0	0	0	271	06/20/2025	1
36202C	G4	9	09/20/2013	PAID ON PRINCIPAL		4,406	4,406	4,509	4,501	0	(96)	0	(96)	0	4,406	0	0	0	252	06/20/2025	1
36202C	HK	2	09/20/2013	PAID ON PRINCIPAL		777	777	793	791	0	(14)	0	(14)	0	777	0	0	0	39	07/20/2025	1
36202C	HM	8	09/20/2013	PAID ON PRINCIPAL		520	520	529	528	0	(8)	0	(8)	0	520	0	0	0	26	07/20/2025	1
36202C	HP	1	09/20/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/20/2025	1
36202C	JC	8	09/20/2013	PAID ON PRINCIPAL		443	443	452	452	0	(8)	0	(8)	0	443	0	0	0	25	08/20/2025	1
36202C	JE	4	09/20/2013	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	08/20/2025	1
36202C	JZ	7	09/20/2013	PAID ON PRINCIPAL		154	154	157	157	0	(2)	0	(2)	0	154	0	0	0	7	09/20/2025	1
36202C	J3	8	09/20/2013	PAID ON PRINCIPAL		688	688	703	701	0	(12)	0	(12)	0	688	0	0	0	40	09/20/2025	1
36202C	KL	6	09/20/2013	PAID ON PRINCIPAL		531	531	541	539	0	(8)	0	(8)	0	531	0	0	0	28	10/20/2025	1
36202C	KP	7	09/20/2013	PAID ON PRINCIPAL		1,117	1,117	1,143	1,138	0	(21)	0	(21)	0	1,117	0	0	0	60	09/20/2025	1
36202C	K7	7	09/20/2013	PAID ON PRINCIPAL		2,430	2,430	2,471	2,462	0	(31)	0	(31)	0	2,430	0	0	0	122	11/20/2025	1
36202C	LC	5	09/20/2013	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	11/20/2025	1



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36202C LX 9	GNMA II PASS #2142 8.500		09/20/2013	PAID ON PRINCIPAL		856	856	888	897	0	(41)	0	(41)	0	856	0	0	0	49	12/20/2025	1
36202C MF 7	GNMA II PASS #2158 8.500		09/20/2013	PAID ON PRINCIPAL		71	71	74	74	0	(3)	0	(3)	0	71	0	0	0	4	01/20/2026	1
36202C ND 1	GNMA II PASS #2188 8.500		09/20/2013	PAID ON PRINCIPAL		5	5	6	6	0	(0)	0	(0)	0	5	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #2206 8.500		09/20/2013	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	1	04/20/2026	1
36202C PD 9	GNMA II PASS #2220 8.500		07/20/2013	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	05/20/2026	1
36202C PS 6	GNMA II PASS #2233 7.500		09/20/2013	PAID ON PRINCIPAL		8,001	8,001	7,876	7,888	0	113	0	113	0	8,001	0	0	0	389	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		09/20/2013	PAID ON PRINCIPAL		1,362	1,362	1,395	1,414	0	(52)	0	(52)	0	1,362	0	0	0	77	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		09/20/2013	PAID ON PRINCIPAL		3,641	3,641	3,703	3,748	0	(106)	0	(106)	0	3,641	0	0	0	207	09/20/2026	1
36202D GS 4	GNMA II PASS #2909 8.000		09/20/2013	PAID ON PRINCIPAL		275	275	272	271	0	4	0	4	0	275	0	0	0	15	04/20/2030	1
36202D G6 2	GNMA II PASS #2921 7.500		09/20/2013	PAID ON PRINCIPAL		4,822	4,822	4,882	4,994	0	(172)	0	(172)	0	4,822	0	0	0	241	05/20/2030	1
36202D HK 0	GNMA II PASS #2934 7.500		09/20/2013	PAID ON PRINCIPAL		9,745	9,745	9,576	9,485	0	260	0	260	0	9,745	0	0	0	503	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		09/20/2013	PAID ON PRINCIPAL		16,438	16,438	15,749	15,817	0	621	0	621	0	16,438	0	0	0	542	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		09/20/2013	PAID ON PRINCIPAL		5,776	5,776	5,510	5,571	0	205	0	205	0	5,776	0	0	0	219	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		09/20/2013	PAID ON PRINCIPAL		16,279	16,279	16,249	16,249	0	31	0	31	0	16,279	0	0	0	597	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500		09/20/2013	PAID ON PRINCIPAL		159,769	159,769	159,470	159,468	0	301	0	301	0	159,769	0	0	0	5,776	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500		09/20/2013	PAID ON PRINCIPAL		276,869	276,869	278,643	278,456	0	(1,587)	0	(1,587)	0	276,869	0	0	0	10,173	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		09/20/2013	PAID ON PRINCIPAL		820,104	820,104	766,631	788,197	0	31,907	0	31,907	0	820,104	0	0	0	24,198	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		09/20/2013	PAID ON PRINCIPAL		112,089	112,089	103,788	106,717	0	5,372	0	5,372	0	112,089	0	0	0	3,366	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		09/20/2013	PAID ON PRINCIPAL		633,778	633,778	605,753	614,554	0	19,223	0	19,223	0	633,778	0	0	0	20,774	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		09/20/2013	PAID ON PRINCIPAL		256,368	256,368	237,380	245,429	0	10,939	0	10,939	0	256,368	0	0	0	7,429	05/20/2034	1
36202A MS 3	GNMA II PASS #369 13.000		09/20/2013	PAID ON PRINCIPAL		71	71	75	72	0	(1)	0	(1)	0	71	0	0	0	6	07/20/2015	1
36202E F2 0	GNMA II PASS #3785 5.000		09/20/2013	PAID ON PRINCIPAL		1,599,481	1,599,481	1,558,494	1,573,273	0	26,207	0	26,207	0	1,599,481	0	0	0	53,163	11/20/2035	1
36204V SC 4	GNMA II PASS #381315 8.000		09/20/2013	PAID ON PRINCIPAL		519	519	530	529	0	(11)	0	(11)	0	519	0	0	0	28	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062 8.000		09/20/2013	PAID ON PRINCIPAL		219	219	224	222	0	(3)	0	(3)	0	219	0	0	0	12	09/20/2024	1
36202A N3 7	GNMA II PASS #410 8.000		09/20/2013	PAID ON PRINCIPAL		187	187	192	190	0	(3)	0	(3)	0	187	0	0	0	10	10/20/2022	1
36206G WC 0	GNMA II PASS #411143 7.500		09/20/2013	PAID ON PRINCIPAL		225	225	222	223	0	3	0	3	0	225	0	0	0	11	06/20/2026	1
36206P FC 9	GNMA II PASS #416963 8.000		09/20/2013	PAID ON PRINCIPAL		134	134	137	137	0	(3)	0	(3)	0	134	0	0	0	7	08/20/2025	1
36202E XT 1	GNMA II PASS #4290 5.500		09/20/2013	PAID ON PRINCIPAL		582,578	582,578	580,149	580,213	0	2,364	0	2,364	0	582,578	0	0	0	21,236	11/20/2038	1
36202A WU 7	GNMA II PASS #659 8.500		09/20/2013	PAID ON PRINCIPAL		414	414	401	410	0	4	0	4	0	414	0	0	0	23	11/20/2016	1
36202A AH 0	GNMA II PASS #8 8.000		09/20/2013	PAID ON PRINCIPAL		49	49	50	49	0	(1)	0	(1)	0	49	0	0	0	3	07/20/2022	1
36176S SV 3	GNMA PASS TH #0074832 3.500		09/15/2013	PAID ON PRINCIPAL		89,157	89,157	93,183	92,870	0	(3,713)	0	(3,713)	0	89,157	0	0	0	2,287	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		09/15/2013	PAID ON PRINCIPAL		100,843	100,843	105,397	104,952	0	(4,109)	0	(4,109)	0	100,843	0	0	0	2,120	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		09/15/2013	PAID ON PRINCIPAL		893,392	893,392	937,922	937,019	0	(43,627)	0	(43,627)	0	893,392	0	0	0	19,970	03/15/2042	1
36224B C3 1	GNMA PASS TH #323290 8.500		09/15/2013	PAID ON PRINCIPAL		4	4	5	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2022	1
36204R FG 8	GNMA PASS TH #377367 8.500		09/15/2013	PAID ON PRINCIPAL		75	75	77	78	0	(4)	0	(4)	0	75	0	0	0	4	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593 8.500		09/15/2013	PAID ON PRINCIPAL		540	540	558	559	0	(19)	0	(19)	0	540	0	0	0	31	07/15/2025	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36205R 4U 8	GNMA PASS TH #398735 8.500		09/15/2013	PAID ON PRINCIPAL		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781 8.500		09/15/2013	PAID ON PRINCIPAL		5	5	6	6	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36205T ZB 2	GNMA PASS TH #400438 8.500		09/15/2013	PAID ON PRINCIPAL		86	86	89	90	0	(3)	0	(3)	0	86	0	0	0	5	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472 8.500		09/15/2013	PAID ON PRINCIPAL		74	74	76	77	0	(3)	0	(3)	0	74	0	0	0	4	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560 8.500		09/15/2013	PAID ON PRINCIPAL		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	2	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606 8.500		09/15/2013	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	2	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619 8.500		09/15/2013	PAID ON PRINCIPAL		62	62	63	64	0	(2)	0	(2)	0	62	0	0	0	3	06/15/2026	1
36206J MC 5	GNMA PASS TH #416255 8.500		09/15/2013	PAID ON PRINCIPAL		56	56	58	59	0	(3)	0	(3)	0	56	0	0	0	3	08/15/2026	1
36206N LS 2	GNMA PASS TH #416237 8.500		09/15/2013	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1
36206P VV 9	GNMA PASS TH #417428 8.500		09/15/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612 8.500		09/15/2013	PAID ON PRINCIPAL		72	72	74	74	0	(3)	0	(3)	0	72	0	0	0	4	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775 8.500		09/15/2013	PAID ON PRINCIPAL		193	193	199	194	0	(1)	0	(1)	0	193	0	0	0	11	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667 8.500		09/15/2013	PAID ON PRINCIPAL		58	58	60	60	0	(2)	0	(2)	0	58	0	0	0	3	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841 8.500		09/15/2013	PAID ON PRINCIPAL		40	40	41	42	0	(2)	0	(2)	0	40	0	0	0	2	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909 8.500		09/15/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962 8.500		09/15/2013	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	1	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972 4.000		09/15/2013	PAID ON PRINCIPAL		184,258	184,258	179,824	182,225	0	2,033	0	2,033	0	184,258	0	0	0	4,976	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585 8.500		09/15/2013	PAID ON PRINCIPAL		63	63	65	66	0	(3)	0	(3)	0	63	0	0	0	4	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015 8.500		09/15/2013	PAID ON PRINCIPAL		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	1	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048 8.500		09/15/2013	PAID ON PRINCIPAL		46	46	47	46	0	(0)	0	(0)	0	46	0	0	0	3	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080 8.500		09/15/2013	PAID ON PRINCIPAL		74	74	76	77	0	(3)	0	(3)	0	74	0	0	0	4	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163 8.500		09/15/2013	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	07/15/2026	1
36207C ZX 9	GNMA PASS TH #428358 8.500		09/15/2013	PAID ON PRINCIPAL		55	55	57	57	0	(2)	0	(2)	0	55	0	0	0	3	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363 8.500		09/15/2013	PAID ON PRINCIPAL		419	419	433	435	0	(16)	0	(16)	0	419	0	0	0	24	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212 7.000		09/15/2013	PAID ON PRINCIPAL		712	712	743	774	0	(62)	0	(62)	0	712	0	0	0	33	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385 8.500		09/15/2013	PAID ON PRINCIPAL		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336 8.500		09/15/2013	PAID ON PRINCIPAL		35	35	36	35	0	(0)	0	(0)	0	35	0	0	0	2	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929 7.750		09/15/2013	PAID ON PRINCIPAL		460	460	467	476	0	(17)	0	(17)	0	460	0	0	0	24	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943 8.500		09/15/2013	PAID ON PRINCIPAL		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	1	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744 8.500		09/15/2013	PAID ON PRINCIPAL		58	58	60	60	0	(3)	0	(3)	0	58	0	0	0	3	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760 8.500		09/15/2013	PAID ON PRINCIPAL		25	25	25	25	0	(0)	0	(0)	0	25	0	0	0	1	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815 8.500		09/15/2013	PAID ON PRINCIPAL		625	625	646	651	0	(26)	0	(26)	0	625	0	0	0	35	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955 8.500		09/15/2013	PAID ON PRINCIPAL		74	74	76	78	0	(4)	0	(4)	0	74	0	0	0	4	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137 8.500		09/15/2013	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #435271 8.500		09/15/2013	PAID ON PRINCIPAL		68	68	70	71	0	(2)	0	(2)	0	68	0	0	0	4	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316 8.500		09/15/2013	PAID ON PRINCIPAL		237	237	243	243	0	(7)	0	(7)	0	237	0	0	0	13	08/15/2026	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36207L SG 4	GNMA PASS TH #435319	8.500	09/15/2013	PAID ON PRINCIPAL		528	528	546	538	0	(10)	0	(10)	0	528	0	0	0	30	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651	8.500	09/15/2013	PAID ON PRINCIPAL		48	48	50	50	0	(2)	0	(2)	0	48	0	0	0	3	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651	8.500	09/15/2013	PAID ON PRINCIPAL		60	60	61	61	0	(2)	0	(2)	0	60	0	0	0	3	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725	8.500	09/15/2013	PAID ON PRINCIPAL		85	85	88	89	0	(3)	0	(3)	0	85	0	0	0	5	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301	8.500	09/15/2013	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #437511	8.500	09/15/2013	PAID ON PRINCIPAL		65	65	68	69	0	(3)	0	(3)	0	65	0	0	0	4	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520	8.500	09/15/2013	PAID ON PRINCIPAL		35	35	36	36	0	(2)	0	(2)	0	35	0	0	0	2	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537	8.500	09/15/2013	PAID ON PRINCIPAL		18	18	19	19	0	(0)	0	(0)	0	18	0	0	0	1	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541	8.500	09/15/2013	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543	8.500	09/15/2013	PAID ON PRINCIPAL		32	32	33	34	0	(1)	0	(1)	0	32	0	0	0	2	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221	8.500	09/15/2013	PAID ON PRINCIPAL		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	2	07/15/2026	1
36207Q T2 3	GNMA PASS TH #438969	8.500	09/15/2013	PAID ON PRINCIPAL		40	40	41	42	0	(1)	0	(1)	0	40	0	0	0	2	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134	8.500	09/15/2013	PAID ON PRINCIPAL		185	185	191	191	0	(6)	0	(6)	0	185	0	0	0	10	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136	8.500	09/15/2013	PAID ON PRINCIPAL		794	794	819	830	0	(36)	0	(36)	0	794	0	0	0	45	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458	8.500	09/15/2013	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768	8.500	09/15/2013	PAID ON PRINCIPAL		104	104	108	109	0	(5)	0	(5)	0	104	0	0	0	6	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132	8.500	09/15/2013	PAID ON PRINCIPAL		55	55	57	58	0	(3)	0	(3)	0	55	0	0	0	3	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137	8.500	09/15/2013	PAID ON PRINCIPAL		381	381	393	397	0	(16)	0	(16)	0	381	0	0	0	22	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480	7.500	09/15/2013	PAID ON PRINCIPAL		24,229	24,229	24,846	24,959	0	(730)	0	(730)	0	24,229	0	0	0	1,089	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300	6.000	09/15/2013	PAID ON PRINCIPAL		60,233	60,233	58,840	59,052	0	1,181	0	1,181	0	60,233	0	0	0	2,570	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764	6.000	09/15/2013	PAID ON PRINCIPAL		11,203	11,203	11,168	11,169	0	33	0	33	0	11,203	0	0	0	449	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394	6.000	09/15/2013	PAID ON PRINCIPAL		2,840	2,840	2,781	2,774	0	66	0	66	0	2,840	0	0	0	114	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312	6.000	09/15/2013	PAID ON PRINCIPAL		87,562	87,562	86,471	86,409	0	1,153	0	1,153	0	87,562	0	0	0	3,235	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269	6.000	09/15/2013	PAID ON PRINCIPAL		3,867	3,867	3,828	3,830	0	37	0	37	0	3,867	0	0	0	155	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603	5.000	09/15/2013	PAID ON PRINCIPAL		213,483	213,483	211,014	211,617	0	1,866	0	1,866	0	213,483	0	0	0	7,014	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727	5.000	09/15/2013	PAID ON PRINCIPAL		565,512	565,512	556,561	559,604	0	5,908	0	5,908	0	565,512	0	0	0	18,548	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663	6.000	09/15/2013	PAID ON PRINCIPAL		39,516	39,516	39,393	39,398	0	118	0	118	0	39,516	0	0	0	1,579	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864	6.000	09/15/2013	PAID ON PRINCIPAL		3,203	3,203	3,145	3,144	0	59	0	59	0	3,203	0	0	0	128	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235	6.000	09/15/2013	PAID ON PRINCIPAL		23,459	23,459	22,906	22,887	0	572	0	572	0	23,459	0	0	0	962	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239	6.000	09/15/2013	PAID ON PRINCIPAL		19,903	19,903	19,498	19,476	0	426	0	426	0	19,903	0	0	0	796	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384	6.000	09/15/2013	PAID ON PRINCIPAL		14,656	14,656	14,214	14,102	0	555	0	555	0	14,656	0	0	0	520	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387	6.500	09/15/2013	PAID ON PRINCIPAL		6,647	6,647	7,026	7,080	0	(434)	0	(434)	0	6,647	0	0	0	290	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511	6.500	09/15/2013	PAID ON PRINCIPAL		4,180	4,180	4,419	4,474	0	(293)	0	(293)	0	4,180	0	0	0	181	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928	5.000	09/15/2013	PAID ON PRINCIPAL		14,913	14,913	15,169	14,993	0	(80)	0	(80)	0	14,913	0	0	0	498	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929	5.000	09/15/2013	PAID ON PRINCIPAL		76,643	76,643	77,733	77,024	0	(381)	0	(381)	0	76,643	0	0	0	2,559	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165	6.000	09/15/2013	PAID ON PRINCIPAL		14,526	14,526	15,257	15,102	0	(576)	0	(576)	0	14,526	0	0	0	579	04/15/2033	1

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**SCHEDULE D - PART 4**

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

1	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)
36213F WW 9	GNMA PASS TH #553361 5.500		09/15/2013	PAID ON PRINCIPAL		98,534	98,534	97,779	97,974	0	560	0	560	0	98,534	0	0	0	3,637	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		09/15/2013	PAID ON PRINCIPAL		1,092	1,092	1,072	1,071	0	22	0	22	0	1,092	0	0	0	44	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		09/15/2013	PAID ON PRINCIPAL		6,217	6,217	6,155	6,149	0	68	0	68	0	6,217	0	0	0	250	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		09/15/2013	PAID ON PRINCIPAL		31,864	31,864	32,253	31,957	0	(93)	0	(93)	0	31,864	0	0	0	1,038	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		09/15/2013	PAID ON PRINCIPAL		78,921	78,921	80,450	80,070	0	(1,149)	0	(1,149)	0	78,921	0	0	0	3,351	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		09/15/2013	PAID ON PRINCIPAL		4,941	4,941	5,010	5,012	0	(71)	0	(71)	0	4,941	0	0	0	198	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		09/15/2013	PAID ON PRINCIPAL		29,079	29,079	29,493	29,263	0	(184)	0	(184)	0	29,079	0	0	0	968	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		09/15/2013	PAID ON PRINCIPAL		67,422	67,422	68,728	69,262	0	(1,840)	0	(1,840)	0	67,422	0	0	0	2,755	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		09/15/2013	PAID ON PRINCIPAL		117,565	117,565	117,436	117,464	0	101	0	101	0	117,565	0	0	0	4,753	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		09/15/2013	PAID ON PRINCIPAL		105,699	105,699	102,792	102,779	0	2,919	0	2,919	0	105,699	0	0	0	4,173	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		09/15/2013	PAID ON PRINCIPAL		22,957	22,957	23,041	23,043	0	(86)	0	(86)	0	22,957	0	0	0	1,009	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		09/15/2013	PAID ON PRINCIPAL		129,437	129,437	127,536	127,728	0	1,709	0	1,709	0	129,437	0	0	0	5,806	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		09/15/2013	PAID ON PRINCIPAL		1,677	1,677	1,659	1,657	0	20	0	20	0	1,677	0	0	0	67	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		09/15/2013	PAID ON PRINCIPAL		157,967	157,967	156,251	156,521	0	1,446	0	1,446	0	157,967	0	0	0	6,317	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		09/15/2013	PAID ON PRINCIPAL		41,161	41,161	40,402	40,496	0	665	0	665	0	41,161	0	0	0	1,820	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		09/15/2013	PAID ON PRINCIPAL		44,060	44,060	43,020	42,995	0	1,065	0	1,065	0	44,060	0	0	0	1,978	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		09/15/2013	PAID ON PRINCIPAL		1,148	1,148	1,133	1,132	0	16	0	16	0	1,148	0	0	0	46	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		09/15/2013	PAID ON PRINCIPAL		4,466	4,466	4,408	4,410	0	56	0	56	0	4,466	0	0	0	179	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		09/15/2013	PAID ON PRINCIPAL		25,442	25,442	25,088	25,098	0	344	0	344	0	25,442	0	0	0	1,033	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		09/15/2013	PAID ON PRINCIPAL		11,125	11,125	11,070	11,067	0	58	0	58	0	11,125	0	0	0	448	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		09/15/2013	PAID ON PRINCIPAL		63,065	63,065	61,163	60,670	0	2,395	0	2,395	0	63,065	0	0	0	2,212	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		09/15/2013	PAID ON PRINCIPAL		5,046	5,046	4,972	4,973	0	73	0	73	0	5,046	0	0	0	202	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		09/15/2013	PAID ON PRINCIPAL		2,576	2,576	2,542	2,538	0	38	0	38	0	2,576	0	0	0	101	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		09/15/2013	PAID ON PRINCIPAL		268,287	268,287	264,710	264,883	0	3,404	0	3,404	0	268,287	0	0	0	10,469	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		09/15/2013	PAID ON PRINCIPAL		11,455	11,455	11,411	11,412	0	43	0	43	0	11,455	0	0	0	461	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		09/15/2013	PAID ON PRINCIPAL		52,449	52,449	51,757	51,604	0	845	0	845	0	52,449	0	0	0	2,340	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		09/15/2013	PAID ON PRINCIPAL		9,799	9,799	9,989	10,057	0	(258)	0	(258)	0	9,799	0	0	0	392	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		09/15/2013	PAID ON PRINCIPAL		48,688	48,688	47,790	47,808	0	880	0	880	0	48,688	0	0	0	1,728	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		09/15/2013	PAID ON PRINCIPAL		3,075	3,075	3,118	3,137	0	(62)	0	(62)	0	3,075	0	0	0	123	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		09/15/2013	PAID ON PRINCIPAL		238,564	238,564	243,186	244,863	0	(6,299)	0	(6,299)	0	238,564	0	0	0	8,366	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		09/15/2013	PAID ON PRINCIPAL		25,509	25,509	25,134	25,125	0	384	0	384	0	25,509	0	0	0	1,020	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		09/15/2013	PAID ON PRINCIPAL		57,904	57,904	57,053	57,007	0	896	0	896	0	57,904	0	0	0	2,470	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		09/15/2013	PAID ON PRINCIPAL		39,437	39,437	38,886	38,900	0	537	0	537	0	39,437	0	0	0	1,711	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		09/15/2013	PAID ON PRINCIPAL		3,906	3,906	3,796	3,779	0	126	0	126	0	3,906	0	0	0	157	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		09/15/2013	PAID ON PRINCIPAL		7,595	7,595	7,366	7,355	0	240	0	240	0	7,595	0	0	0	306	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165 5.000		09/15/2013	PAID ON PRINCIPAL		1,721	1,721	1,751	1,734	0	(12)	0	(12)	0	1,721	0	0	0	57	12/15/2017	1

QE054

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36201D SR 4	GNMA PASS TH #580228 4.500		09/15/2013	PAID ON PRINCIPAL		52,403	52,403	51,922	51,922	0	481	0	481	0	52,403	0	0	0	1,725	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		09/15/2013	PAID ON PRINCIPAL		16,529	16,529	16,283	16,309	0	220	0	220	0	16,529	0	0	0	624	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		09/15/2013	PAID ON PRINCIPAL		92,140	92,140	92,673	92,301	0	(160)	0	(160)	0	92,140	0	0	0	3,364	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		09/15/2013	PAID ON PRINCIPAL		2,526	2,526	2,499	2,499	0	27	0	27	0	2,526	0	0	0	101	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		09/15/2013	PAID ON PRINCIPAL		385,691	385,691	391,094	393,246	0	(7,555)	0	(7,555)	0	385,691	0	0	0	15,998	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		09/15/2013	PAID ON PRINCIPAL		188,951	188,951	191,598	191,886	0	(2,935)	0	(2,935)	0	188,951	0	0	0	7,509	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		09/15/2013	PAID ON PRINCIPAL		59,678	59,678	59,375	59,368	0	310	0	310	0	59,678	0	0	0	2,395	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		09/15/2013	PAID ON PRINCIPAL		206,084	206,084	210,077	211,255	0	(5,171)	0	(5,171)	0	206,084	0	0	0	7,378	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		09/15/2013	PAID ON PRINCIPAL		5,798	5,798	5,911	5,908	0	(109)	0	(109)	0	5,798	0	0	0	232	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		09/15/2013	PAID ON PRINCIPAL		88,747	88,747	89,260	89,178	0	(432)	0	(432)	0	88,747	0	0	0	2,988	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		09/15/2013	PAID ON PRINCIPAL		79,210	79,210	78,662	78,665	0	545	0	545	0	79,210	0	0	0	2,873	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		09/15/2013	PAID ON PRINCIPAL		206,130	206,130	208,417	206,857	0	(727)	0	(727)	0	206,130	0	0	0	6,836	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337 5.000		09/15/2013	PAID ON PRINCIPAL		7,386	7,386	7,468	7,414	0	(28)	0	(28)	0	7,386	0	0	0	248	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		09/15/2013	PAID ON PRINCIPAL		53,180	53,180	53,936	53,411	0	(231)	0	(231)	0	53,180	0	0	0	1,795	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133 5.000		09/15/2013	PAID ON PRINCIPAL		9,897	9,897	10,067	9,966	0	(69)	0	(69)	0	9,897	0	0	0	330	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		09/15/2013	PAID ON PRINCIPAL		53,027	53,027	55,173	55,011	0	(1,984)	0	(1,984)	0	53,027	0	0	0	2,121	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		09/15/2013	PAID ON PRINCIPAL		161,363	161,363	164,237	162,375	0	(1,012)	0	(1,012)	0	161,363	0	0	0	5,448	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		09/15/2013	PAID ON PRINCIPAL		15,336	15,336	15,324	15,319	0	17	0	17	0	15,336	0	0	0	468	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		09/15/2013	PAID ON PRINCIPAL		422,511	422,511	400,089	408,859	0	13,652	0	13,652	0	422,511	0	0	0	12,559	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		09/15/2013	PAID ON PRINCIPAL		160,524	160,524	152,147	154,936	0	5,588	0	5,588	0	160,524	0	0	0	4,895	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		09/15/2013	PAID ON PRINCIPAL		200,204	200,204	195,386	198,174	0	2,030	0	2,030	0	200,204	0	0	0	5,607	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		09/15/2013	PAID ON PRINCIPAL		40,622	40,622	39,645	40,182	0	440	0	440	0	40,622	0	0	0	1,086	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		09/15/2013	PAID ON PRINCIPAL		103,199	103,199	104,005	103,619	0	(420)	0	(420)	0	103,199	0	0	0	2,917	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		09/15/2013	PAID ON PRINCIPAL		2,995	2,995	3,053	3,081	0	(86)	0	(86)	0	2,995	0	0	0	120	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		09/15/2013	PAID ON PRINCIPAL		34,434	34,434	35,026	34,675	0	(242)	0	(242)	0	34,434	0	0	0	1,232	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		09/15/2013	PAID ON PRINCIPAL		129,687	129,687	131,916	130,559	0	(871)	0	(871)	0	129,687	0	0	0	4,352	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485 5.000		09/15/2013	PAID ON PRINCIPAL		11,531	11,531	11,730	11,611	0	(80)	0	(80)	0	11,531	0	0	0	385	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494 5.000		09/15/2013	PAID ON PRINCIPAL		64,962	64,962	65,885	65,293	0	(331)	0	(331)	0	64,962	0	0	0	2,093	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647 5.500		09/15/2013	PAID ON PRINCIPAL		80,930	80,930	82,757	82,750	0	(1,819)	0	(1,819)	0	80,930	0	0	0	3,254	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		09/15/2013	PAID ON PRINCIPAL		84,037	84,037	85,486	84,767	0	(730)	0	(730)	0	84,037	0	0	0	2,802	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		09/15/2013	PAID ON PRINCIPAL		52,879	52,879	54,164	53,927	0	(1,047)	0	(1,047)	0	52,879	0	0	0	1,886	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		09/15/2013	PAID ON PRINCIPAL		20,098	20,098	20,114	20,094	0	4	0	4	0	20,098	0	0	0	725	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		09/15/2013	PAID ON PRINCIPAL		59,991	59,991	63,464	62,479	0	(2,488)	0	(2,488)	0	59,991	0	0	0	1,820	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		09/15/2013	PAID ON PRINCIPAL		158,896	158,896	160,112	159,555	0	(660)	0	(660)	0	158,896	0	0	0	4,756	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		09/15/2013	PAID ON PRINCIPAL		193,500	193,500	178,566	183,574	0	9,927	0	9,927	0	193,500	0	0	0	5,696	07/15/2033	1

QE05.5

**SCHEDULE D - PART 4**

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

QE05.6

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36200M RT 2	GNMA PASS TH #604498	4.500	09/15/2013	PAID ON PRINCIPAL		171,565	171,565	172,288	171,953	0	(388)	0	(388)	0	171,565	0	0	0	5,002	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	09/15/2013	PAID ON PRINCIPAL		7,708	7,708	7,554	7,631	0	77	0	77	0	7,708	0	0	0	234	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	09/15/2013	PAID ON PRINCIPAL		96,744	96,744	94,356	95,615	0	1,130	0	1,130	0	96,744	0	0	0	2,550	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	09/15/2013	PAID ON PRINCIPAL		361,473	361,473	361,767	361,292	0	181	0	181	0	361,473	0	0	0	11,129	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	09/15/2013	PAID ON PRINCIPAL		216,854	216,854	215,634	215,940	0	914	0	914	0	216,854	0	0	0	6,306	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	09/15/2013	PAID ON PRINCIPAL		214,612	214,612	202,968	206,772	0	7,840	0	7,840	0	214,612	0	0	0	6,238	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	09/15/2013	PAID ON PRINCIPAL		71,900	71,900	67,703	68,986	0	2,914	0	2,914	0	71,900	0	0	0	2,136	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	09/15/2013	PAID ON PRINCIPAL		205,980	205,980	195,070	198,973	0	7,007	0	7,007	0	205,980	0	0	0	6,885	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	09/15/2013	PAID ON PRINCIPAL		341,840	341,840	337,727	338,820	0	3,020	0	3,020	0	341,840	0	0	0	11,391	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	09/15/2013	PAID ON PRINCIPAL		159,288	159,288	160,034	159,463	0	(175)	0	(175)	0	159,288	0	0	0	4,761	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	09/15/2013	PAID ON PRINCIPAL		51,787	51,787	51,140	51,481	0	306	0	306	0	51,787	0	0	0	1,550	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	09/15/2013	PAID ON PRINCIPAL		1,203	1,203	1,210	1,207	0	(4)	0	(4)	0	1,203	0	0	0	36	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	09/15/2013	PAID ON PRINCIPAL		65,859	65,859	66,167	65,970	0	(111)	0	(111)	0	65,859	0	0	0	2,063	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	09/15/2013	PAID ON PRINCIPAL		77,979	77,979	77,541	77,722	0	257	0	257	0	77,979	0	0	0	2,346	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	09/15/2013	PAID ON PRINCIPAL		13,151	13,151	13,912	13,565	0	(415)	0	(415)	0	13,151	0	0	0	395	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	09/15/2013	PAID ON PRINCIPAL		22,413	22,413	23,711	23,174	0	(761)	0	(761)	0	22,413	0	0	0	675	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	09/15/2013	PAID ON PRINCIPAL		18,216	18,216	19,271	18,898	0	(682)	0	(682)	0	18,216	0	0	0	546	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	09/15/2013	PAID ON PRINCIPAL		48,169	48,169	48,530	48,352	0	(184)	0	(184)	0	48,169	0	0	0	1,439	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	09/15/2013	PAID ON PRINCIPAL		232,537	232,537	234,281	233,562	0	(1,025)	0	(1,025)	0	232,537	0	0	0	6,956	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	09/15/2013	PAID ON PRINCIPAL		33,691	33,691	33,270	33,483	0	208	0	208	0	33,691	0	0	0	1,010	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	09/15/2013	PAID ON PRINCIPAL		81,295	81,295	81,765	81,546	0	(251)	0	(251)	0	81,295	0	0	0	2,338	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	09/15/2013	PAID ON PRINCIPAL		221,717	221,717	204,915	210,581	0	11,136	0	11,136	0	221,717	0	0	0	6,733	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	09/15/2013	PAID ON PRINCIPAL		52,271	52,271	49,494	50,494	0	1,776	0	1,776	0	52,271	0	0	0	1,515	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	09/15/2013	PAID ON PRINCIPAL		173,518	173,518	162,263	165,323	0	8,195	0	8,195	0	173,518	0	0	0	5,274	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	09/15/2013	PAID ON PRINCIPAL		99,438	99,438	94,008	95,827	0	3,611	0	3,611	0	99,438	0	0	0	2,737	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	09/15/2013	PAID ON PRINCIPAL		216,370	216,370	200,117	206,012	0	10,358	0	10,358	0	216,370	0	0	0	6,052	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	09/15/2013	PAID ON PRINCIPAL		79,702	79,702	78,108	78,954	0	748	0	748	0	79,702	0	0	0	2,487	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477	4.500	09/15/2013	PAID ON PRINCIPAL		4,521	4,521	4,292	4,373	0	148	0	148	0	4,521	0	0	0	136	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625	4.500	09/15/2013	PAID ON PRINCIPAL		170,021	170,021	161,413	164,765	0	5,255	0	5,255	0	170,021	0	0	0	5,100	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670	4.500	09/15/2013	PAID ON PRINCIPAL		95,708	95,708	90,624	92,385	0	3,323	0	3,323	0	95,708	0	0	0	2,870	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018	4.500	09/15/2013	PAID ON PRINCIPAL		157,857	157,857	159,041	158,216	0	(359)	0	(359)	0	157,857	0	0	0	4,655	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125	4.500	09/15/2013	PAID ON PRINCIPAL		191,094	191,094	192,467	191,527	0	(433)	0	(433)	0	191,094	0	0	0	5,695	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653	5.000	09/15/2013	PAID ON PRINCIPAL		936,970	936,970	952,279	945,520	0	(8,551)	0	(8,551)	0	936,970	0	0	0	31,320	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986	5.000	09/15/2013	PAID ON PRINCIPAL		141,599	141,599	143,912	142,757	0	(1,158)	0	(1,158)	0	141,599	0	0	0	4,164	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275	5.000	09/15/2013	PAID ON PRINCIPAL		30,991	30,991	30,619	30,768	0	224	0	224	0	30,991	0	0	0	1,034	03/15/2035	1
36291S VV 7	GNMA PASS TH #637029	5.000	09/15/2013	PAID ON PRINCIPAL		135,355	135,355	137,567	136,686	0	(1,331)	0	(1,331)	0	135,355	0	0	0	4,973	12/15/2034	1

**SCHEDULE D - PART 4**

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

QE05.7

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)
36292F S2 4	GNMA PASS TH #647737	5.000	09/15/2013	PAID ON PRINCIPAL		213,751	213,751	211,279	211,940	0	1,811	0	1,811	0	213,751	0	0	0	6,257	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541	5.000	09/15/2013	PAID ON PRINCIPAL		268,285	268,285	265,182	266,271	0	2,014	0	2,014	0	268,285	0	0	0	8,772	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361	3.500	09/15/2013	PAID ON PRINCIPAL		10,714	10,714	11,185	11,199	0	(485)	0	(485)	0	10,714	0	0	0	250	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369	3.500	09/15/2013	PAID ON PRINCIPAL		207,355	207,355	216,459	216,015	0	(8,660)	0	(8,660)	0	207,355	0	0	0	4,838	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892	3.500	09/15/2013	PAID ON PRINCIPAL		18,901	18,901	19,731	19,706	0	(805)	0	(805)	0	18,901	0	0	0	441	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902	3.500	09/15/2013	PAID ON PRINCIPAL		98,355	98,355	102,673	102,527	0	(4,172)	0	(4,172)	0	98,355	0	0	0	2,027	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906	3.500	09/15/2013	PAID ON PRINCIPAL		16,519	16,519	17,244	17,212	0	(693)	0	(693)	0	16,519	0	0	0	388	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551	7.500	09/15/2013	PAID ON PRINCIPAL		3,745	3,745	3,839	3,897	0	(152)	0	(152)	0	3,745	0	0	0	189	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716	7.500	09/15/2013	PAID ON PRINCIPAL		2,273	2,273	2,330	2,376	0	(103)	0	(103)	0	2,273	0	0	0	114	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679	4.000	09/15/2013	PAID ON PRINCIPAL		160,473	160,473	156,611	158,582	0	1,890	0	1,890	0	160,473	0	0	0	4,281	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838	8.000	09/15/2013	PAID ON PRINCIPAL		75,198	75,198	82,046	82,064	0	(6,866)	0	(6,866)	0	75,198	0	0	0	4,057	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839	8.000	09/15/2013	PAID ON PRINCIPAL		133,491	133,491	144,500	142,724	0	(9,233)	0	(9,233)	0	133,491	0	0	0	7,264	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843	6.500	09/15/2013	PAID ON PRINCIPAL		73,146	73,146	77,149	76,308	0	(3,162)	0	(3,162)	0	73,146	0	0	0	3,115	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844	6.500	09/15/2013	PAID ON PRINCIPAL		606,555	606,555	638,637	637,945	0	(31,390)	0	(31,390)	0	606,555	0	0	0	26,570	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882	7.500	09/15/2013	PAID ON PRINCIPAL		71,778	71,778	76,890	76,858	0	(5,080)	0	(5,080)	0	71,778	0	0	0	3,689	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883	7.500	09/15/2013	PAID ON PRINCIPAL		58,391	58,391	62,540	62,560	0	(4,169)	0	(4,169)	0	58,391	0	0	0	2,966	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884	7.500	09/15/2013	PAID ON PRINCIPAL		43,436	43,436	46,534	46,633	0	(3,198)	0	(3,198)	0	43,436	0	0	0	2,248	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904	5.000	09/15/2013	PAID ON PRINCIPAL		464,819	464,819	457,462	459,803	0	5,016	0	5,016	0	464,819	0	0	0	15,552	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO	2.000	09/20/2013	PAID ON PRINCIPAL		130,822	130,822	134,052	134,046	0	(3,225)	0	(3,225)	0	130,822	0	0	0	1,807	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO	1.650	09/20/2013	PAID ON PRINCIPAL		192,234	192,234	194,394	194,394	0	(2,160)	0	(2,160)	0	192,234	0	0	0	2,171	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA	1.750	09/20/2013	PAID ON PRINCIPAL		17,993	17,993	17,987	17,987	0	6	0	6	0	17,993	0	0	0	152	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA	1.650	09/20/2013	PAID ON PRINCIPAL		45,695	45,695	45,340	45,340	0	354	0	354	0	45,695	0	0	0	355	03/20/2063	1
36225C PC 4	G2 (ARM) #80418	2.000	09/20/2013	PAID ON PRINCIPAL		1,074	1,074	1,077	1,064	0	10	0	10	0	1,074	0	0	0	14	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988	1.625	09/20/2013	PAID ON PRINCIPAL		6,017	6,017	6,031	5,970	0	47	0	47	0	6,017	0	0	0	65	10/20/2026	1
36230S DW 1	G2 757317	4.317	09/20/2013	PAID ON PRINCIPAL		167,379	167,379	171,754	170,589	0	(3,211)	0	(3,211)	0	167,379	0	0	0	4,744	02/20/2061	1
83162C TV 5	SBAP 2011-20B 1	4.220	08/01/2013	PAID ON PRINCIPAL		495,811	495,811	495,811	495,432	0	379	0	379	0	495,811	0	0	0	21,617	02/01/2031	1
83162C UR 2	SBAP 2012-20C 1	2.510	09/03/2013	PAID ON PRINCIPAL		419,392	419,392	419,392	419,599	0	(207)	0	(207)	0	419,392	0	0	0	10,579	03/01/2032	1
0599999	Total - Bonds - U.S. Government					22,718,558	22,718,558	22,611,595	22,703,335	0	15,223	0	15,223	0	22,718,558	0	0	0	741,384	XXX	XXX
<b>Bonds - All Other Government</b>																					
013051 CR 6	ALBERTA (PROVINCE OF)	5.930	09/16/2013	REDEEMED		589,513	589,513	591,760	590,241	0	(728)	0	(728)	0	589,513	0	0	0	34,958	09/16/2016	1FE
013051 DE 4	ALBERTA (PROVINCE OF)	1.850	09/19/2013	SCOTIA CAPITAL		3,012,210	3,000,000	2,995,980	2,997,000	0	597	0	597	0	2,997,597	0	14,613	14,613	58,997	09/01/2016	1FE
013051 DF 1	ALBERTA (PROVINCE OF)	1.750	09/17/2013	CIBC WORLD MARKETS		9,887,300	10,000,000	9,980,990	9,983,160	0	2,644	0	2,644	0	9,985,804	0	(98,504)	(98,504)	132,856	06/15/2017	1FE
013051 DH 7	ALBERTA (PROVINCE OF)	1.700	09/16/2013	SCOTIA CAPITAL		3,917,040	4,000,000	3,984,200	3,984,480	0	2,152	0	2,152	0	3,986,632	0	(69,592)	(69,592)	51,885	12/15/2017	1FE
01285P BY 3	ALBERTA CAP FINANCE AU	4.350	09/11/2013	TD SECURITIES		1,069,890	1,000,000	1,109,450	1,087,940	0	(17,664)	0	(17,664)	0	1,070,276	0	(386)	(386)	32,834	06/15/2016	1FE
01285P CM 8	ALBERTA CAP FINANCE AU	4.650	09/19/2013	NATIONAL BANK OF CANA		3,278,820	3,000,000	3,422,900	3,349,180	0	(55,396)	0	(55,396)	0	3,293,784	0	(14,964)	(14,964)	108,351	06/15/2017	1FE
110709 DG 4	BRITISH COLUMBIA (PROV)	8.500	08/23/2013	MATURED		4,000,000	4,000,000	4,037,360	4,001,760	0	(1,760)	0	(1,760)	0	4,000,000	0	0	0	340,000	08/23/2013	1FE





**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
355694	F5 4		08/01/2013	MATURED.....		7,150,000	7,150,000	7,796,646	7,203,482	0	(53,482)	0	(53,482)	0	7,150,000	0	0	0	357,500	08/01/2013	1FE....
426337	AW 1		07/01/2013	MATURED.....		4,040,000	4,040,000	4,170,250	4,055,877	0	(15,877)	0	(15,877)	0	4,040,000	0	0	0	121,200	07/01/2013	1FE....
567090	TR 6		07/01/2013	MATURED.....		5,000,000	5,000,000	5,364,050	5,030,300	0	(30,300)	0	(30,300)	0	5,000,000	0	0	0	250,000	07/01/2013	1FE....
621196	UU 6		07/01/2013	REDEEMED.....		3,635,000	3,635,000	3,929,980	3,654,556	0	(19,556)	0	(19,556)	0	3,635,000	0	0	0	181,750	07/01/2016	1FE....
621196	UV 4		07/01/2013	REDEEMED.....		4,470,000	4,470,000	4,801,719	4,491,992	0	(21,992)	0	(21,992)	0	4,470,000	0	0	0	223,500	07/01/2017	1FE....
741751	D8 1		08/01/2013	MATURED.....		3,685,000	3,685,000	4,090,203	3,715,328	0	(30,328)	0	(30,328)	0	3,685,000	0	0	0	184,250	08/01/2013	1FE....
779240	ED 8		08/01/2013	MATURED.....		1,170,000	1,170,000	1,266,022	1,183,046	0	(13,046)	0	(13,046)	0	1,170,000	0	0	0	46,800	08/01/2013	1FE....
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					29,150,000	29,150,000	31,418,869	29,334,581	0	(184,581)	0	(184,581)	0	29,150,000	0	0	0	1,365,000	....XXX...	....XXX....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
107191	BK 3		09/01/2013	MATURED.....		50,000	50,000	50,924	50,038	0	(38)	0	(38)	0	50,000	0	0	0	3,750	09/01/2013	1.....
109467	AP 5		09/01/2013	REDEEMED.....		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	11,340	09/01/2017	1.....
196797	XJ 8		09/01/2013	REDEEMED.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,750	09/01/2015	1FE....
67109P	AA 1		08/01/2013	REDEEMED.....		30,500	30,500	0	0	0	30,500	0	30,500	0	30,500	0	0	0	2,463	02/01/2023	5*.....
273793	CP 2		07/01/2013	MATURED.....		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	6,056	07/01/2013	1.....
273793	EB 1		07/01/2013	MATURED.....		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	6,175	07/01/2013	1.....
392056	FS 1		07/01/2013	REDEEMED.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	305	01/01/2024	2FE....
45884A	PT 4		07/01/2013	REDEEMED.....		1,530,000	1,530,000	1,478,837	1,523,161	0	6,839	0	6,839	0	1,530,000	0	0	0	94,095	07/01/2014	1FE....
497766	AV 7		07/01/2013	MATURED.....		50,000	50,000	48,830	49,959	0	41	0	41	0	50,000	0	0	0	3,063	07/01/2013	1.....
606915	UU 8		07/01/2013	MATURED.....		1,875,000	1,875,000	2,191,013	1,892,550	0	(17,550)	0	(17,550)	0	1,875,000	0	0	0	103,125	07/01/2013	1FE....
64985W	T2 0		08/09/2013	REDEEMED.....		6,110,000	6,110,000	6,431,203	6,133,585	0	(22,607)	0	(22,607)	0	6,110,978	0	(978)	(978)	309,573	07/15/2020	1FE....
64985W	T3 8		08/09/2013	REDEEMED.....		4,190,000	4,190,000	4,422,503	4,207,011	0	(16,299)	0	(16,299)	0	4,190,712	0	(712)	(712)	212,293	07/15/2021	1FE....
771902	FH 1		07/10/2013	WELLS FARGO SECURITIE.....		38,850,000	38,850,000	38,850,000	38,850,000	0	0	0	0	0	38,850,000	0	0	0	341	08/15/2032	1FE....
915137	QK 2		08/15/2013	REDEEMED.....		6,500,000	6,500,000	7,088,120	6,553,430	0	(53,430)	0	(53,430)	0	6,500,000	0	0	0	349,375	08/15/2016	1FE....
939783	KT 2		07/01/2013	REDEEMED.....		435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	22,620	07/01/2018	1FE....
956848	BV 6		09/15/2013	MATURED.....		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	10,240	09/15/2013	1.....
31349G	5Z 8		09/15/2013	PAID ON PRINCIPAL.....		3,100	3,100	3,125	3,084	0	16	0	16	0	3,100	0	0	0	47	01/01/2029	1.....
31349S	KR 3		09/15/2013	PAID ON PRINCIPAL.....		5,155	5,155	5,149	5,113	0	42	0	42	0	5,155	0	0	0	84	02/01/2034	1.....
31295N	AQ 1		09/15/2013	PAID ON PRINCIPAL.....		607	607	609	600	0	7	0	7	0	607	0	0	0	10	02/01/2032	1.....
31292G	PC 4		09/15/2013	PAID ON PRINCIPAL.....		1,013	1,013	997	999	0	14	0	14	0	1,013	0	0	0	51	09/15/2025	1.....
31292G	6K 7		09/15/2013	PAID ON PRINCIPAL.....		4,739	4,739	4,679	4,675	0	64	0	64	0	4,739	0	0	0	208	10/15/2029	1.....
31335G	LZ 6		09/15/2013	PAID ON PRINCIPAL.....		5,089	5,089	5,010	5,019	0	70	0	70	0	5,089	0	0	0	280	09/15/2025	1.....
31335G	NC 5		09/15/2013	PAID ON PRINCIPAL.....		13,678	13,678	12,772	13,118	0	560	0	560	0	13,678	0	0	0	577	04/15/2026	1.....
3128FA	BK 2		09/15/2013	PAID ON PRINCIPAL.....		303	303	283	296	0	7	0	7	0	303	0	0	0	13	04/15/2026	1.....
31294M	GB 1		09/15/2013	PAID ON PRINCIPAL.....		449,505	449,505	451,683	451,602	0	(2,096)	0	(2,096)	0	449,505	0	0	0	9,845	05/15/2026	1.....
3128GW	SZ 2		09/15/2013	PAID ON PRINCIPAL.....		85,050	85,050	85,488	85,212	0	(162)	0	(162)	0	85,050	0	0	0	2,817	11/15/2017	1.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		09/15/2013	PAID ON PRINCIPAL		38,600	38,600	38,624	38,587	0	12	0	12	0	38,600	0	0	0	1,323	11/15/2017	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		09/15/2013	PAID ON PRINCIPAL		118,914	118,914	123,532	124,508	0	(5,594)	0	(5,594)	0	118,914	0	0	0	5,215	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		09/15/2013	PAID ON PRINCIPAL		97,235	97,235	99,681	99,522	0	(2,287)	0	(2,287)	0	97,235	0	0	0	2,170	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		09/15/2013	PAID ON PRINCIPAL		71,254	71,254	73,068	72,835	0	(1,581)	0	(1,581)	0	71,254	0	0	0	1,661	03/15/2042	1
3128MM QB 2	FHLMC GOLD PASSTHRU PO 2.500		09/15/2013	PAID ON PRINCIPAL		154,308	154,308	160,914	160,877	0	(6,569)	0	(6,569)	0	154,308	0	0	0	2,546	11/15/2027	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		09/15/2013	PAID ON PRINCIPAL		695	695	689	689	0	6	0	6	0	695	0	0	0	39	08/15/2018	1
3133T5 LL 5	FHR 1727 I CMO 6.500		09/15/2013	PAID ON PRINCIPAL		187,998	187,998	187,558	187,554	0	444	0	444	0	187,998	0	0	0	8,167	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		09/17/2013	PAID ON PRINCIPAL		9,862	9,862	10,231	9,836	0	26	0	26	0	9,862	0	0	0	486	10/17/2027	1
31385S B4 9	FN (ARM) #550959 2.784		09/25/2013	PAID ON PRINCIPAL		7,042	7,042	7,154	7,012	0	30	0	30	0	7,042	0	0	0	131	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 2.160		09/25/2013	PAID ON PRINCIPAL		6,247	6,247	6,343	6,189	0	59	0	59	0	6,247	0	0	0	90	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 5.174		09/25/2013	PAID ON PRINCIPAL		10,894	10,894	11,509	11,313	0	(419)	0	(419)	0	10,894	0	0	0	378	03/25/2035	1
31405T ZC 9	FN (10/1 ARM #799139 5.169		09/25/2013	PAID ON PRINCIPAL		196	196	197	196	0	(0)	0	(0)	0	196	0	0	0	7	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.462		09/25/2013	PAID ON PRINCIPAL		5,389	5,389	5,413	5,368	0	22	0	22	0	5,389	0	0	0	97	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 1.999		09/25/2013	PAID ON PRINCIPAL		28,425	28,425	28,443	28,285	0	140	0	140	0	28,425	0	0	0	378	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.501		09/25/2013	PAID ON PRINCIPAL		69,680	69,680	69,111	68,685	0	995	0	995	0	69,680	0	0	0	1,391	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.405		09/25/2013	PAID ON PRINCIPAL		620	620	623	615	0	4	0	4	0	620	0	0	0	10	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.125		09/25/2013	PAID ON PRINCIPAL		4,864	4,864	4,888	4,834	0	31	0	31	0	4,864	0	0	0	69	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2013	PAID ON PRINCIPAL		12,212	12,212	12,609	12,473	0	(261)	0	(261)	0	12,212	0	0	0	578	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		09/19/2013	PAID ON PRINCIPAL		9,733	9,733	10,131	10,087	0	(355)	0	(355)	0	9,733	0	0	0	489	09/19/2025	1
31360M 4P 2	FNMA PASS TH #10730 13.500		09/25/2013	PAID ON PRINCIPAL		326	326	340	330	0	(5)	0	(5)	0	326	0	0	0	29	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		09/25/2013	PAID ON PRINCIPAL		2,096	2,096	2,011	2,034	0	62	0	62	0	2,096	0	0	0	105	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		09/25/2013	PAID ON PRINCIPAL		7,001	7,001	6,717	6,798	0	203	0	203	0	7,001	0	0	0	341	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		09/25/2013	PAID ON PRINCIPAL		52,455	52,455	52,443	52,384	0	71	0	71	0	52,455	0	0	0	1,907	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		09/25/2013	PAID ON PRINCIPAL		14,220	14,220	13,887	13,899	0	321	0	321	0	14,220	0	0	0	514	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		09/25/2013	PAID ON PRINCIPAL		3,442	3,442	3,386	3,403	0	39	0	39	0	3,442	0	0	0	170	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		09/25/2013	PAID ON PRINCIPAL		2,193	2,193	2,104	2,128	0	66	0	66	0	2,193	0	0	0	99	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		09/25/2013	PAID ON PRINCIPAL		907	907	870	880	0	28	0	28	0	907	0	0	0	42	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		09/25/2013	PAID ON PRINCIPAL		1,762	1,762	1,783	1,777	0	(15)	0	(15)	0	1,762	0	0	0	82	03/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		09/25/2013	PAID ON PRINCIPAL		4,840	4,840	4,763	4,761	0	80	0	80	0	4,840	0	0	0	200	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		09/25/2013	PAID ON PRINCIPAL		416	416	422	424	0	(8)	0	(8)	0	416	0	0	0	19	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		09/25/2013	PAID ON PRINCIPAL		26,283	26,283	26,794	26,558	0	(275)	0	(275)	0	26,283	0	0	0	960	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		09/25/2013	PAID ON PRINCIPAL		75,826	75,826	76,134	76,003	0	(177)	0	(177)	0	75,826	0	0	0	2,696	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		09/25/2013	PAID ON PRINCIPAL		821,689	821,689	785,355	798,617	0	23,072	0	23,072	0	821,689	0	0	0	27,414	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		09/25/2013	PAID ON PRINCIPAL		74,059	74,059	73,779	73,785	0	274	0	274	0	74,059	0	0	0	3,054	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		09/25/2013	PAID ON PRINCIPAL		4,474	4,474	4,589	4,622	0	(148)	0	(148)	0	4,474	0	0	0	179	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		09/25/2013	PAID ON PRINCIPAL		159,124	159,124	160,740	159,963	0	(839)	0	(839)	0	159,124	0	0	0	5,466	04/25/2035	1

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**SCHEDULE D - PART 4**

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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)
31407B XH 7	FNMA PASS TH #826080 5.000		09/25/2013	PAID ON PRINCIPAL		1,449,491	1,449,491	1,509,312	1,503,218	0	(53,726)	0	(53,726)	0	1,449,491	0	0	0	47,016	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		09/25/2013	PAID ON PRINCIPAL		27,078	27,078	27,411	27,341	0	(263)	0	(263)	0	27,078	0	0	0	956	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		09/25/2013	PAID ON PRINCIPAL		19,838	19,838	19,723	19,735	0	102	0	102	0	19,838	0	0	0	769	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		09/25/2013	PAID ON PRINCIPAL		37,435	37,435	36,814	36,984	0	452	0	452	0	37,435	0	0	0	1,531	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		09/25/2013	PAID ON PRINCIPAL		12,941	12,941	12,955	12,965	0	(24)	0	(24)	0	12,941	0	0	0	505	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		09/25/2013	PAID ON PRINCIPAL		45,063	45,063	45,288	45,245	0	(182)	0	(182)	0	45,063	0	0	0	1,772	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		09/25/2013	PAID ON PRINCIPAL		50,562	50,562	49,906	50,018	0	544	0	544	0	50,562	0	0	0	1,856	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		09/25/2013	PAID ON PRINCIPAL		13,768	13,768	13,471	13,508	0	260	0	260	0	13,768	0	0	0	506	06/25/2037	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		09/25/2013	PAID ON PRINCIPAL		69,415	69,415	70,065	69,952	0	(537)	0	(537)	0	69,415	0	0	0	2,964	10/25/2031	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		137,604	137,604	132,644	133,961	0	3,643	0	3,643	0	137,604	0	0	0	5,229	02/25/2042	1
3133TL 4S 4	FSPC T-17 A5 7.160		09/25/2013	PAID ON PRINCIPAL		77,159	77,159	77,148	76,804	0	355	0	355	0	77,159	0	0	0	3,786	07/25/2029	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		09/25/2013	PAID ON PRINCIPAL		46,282	46,282	46,002	46,015	0	268	0	268	0	46,282	0	0	0	2,072	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		09/25/2013	PAID ON PRINCIPAL		43,348	43,348	43,287	43,284	0	64	0	64	0	43,348	0	0	0	1,939	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		09/25/2013	PAID ON PRINCIPAL		28,066	28,066	29,706	30,684	0	(2,618)	0	(2,618)	0	28,066	0	0	0	1,237	04/25/2033	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					64,967,071	64,967,071	66,381,789	65,086,994	0	(118,234)	0	(118,234)	0	64,968,760	0	(1,690)	(1,690)	1,295,137	XXX	XXX

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**Bonds - Industrial and Miscellaneous**

01877K AB 9	ALLIANCE PIPELINE (144 6.996	I	07/01/2013	REDEEMED		28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	0	999	12/31/2019	2FE
00163X AM 2	AMB PROPERTY LP 5.900		08/15/2013	MATURED		2,000,000	2,000,000	1,998,080	1,999,636	0	364	0	364	0	2,000,000	0	0	0	118,000	08/15/2013	2FE
699490 AA 6	BANQ PARIBAS NY 6.950	R	07/22/2013	MATURED		6,030,000	6,030,000	7,109,278	6,108,644	0	(78,644)	0	(78,644)	0	6,030,000	0	0	0	419,085	07/22/2013	1FE
086516 AK 7	BEST BUY CO INC 3.750		07/11/2013	CITIGROUP GLOBAL MARK		1,020,000	1,000,000	996,060	935,280	62,076	421	0	62,497	0	997,777	0	22,223	22,223	31,354	03/15/2016	3FE
055921 AB 6	BMC SOFTWARE INC 4.250		09/10/2013	TENDERED		990,000	1,000,000	1,010,070	1,009,307	0	(579)	0	(579)	0	1,008,728	0	(18,728)	(18,728)	70,451	02/15/2022	2FE
055921 AC 4	BMC SOFTWARE INC 4.500		09/10/2013	TENDERED		1,980,000	2,000,000	1,984,640	1,984,775	0	794	0	794	0	1,985,569	0	(5,569)	(5,569)	123,500	12/01/2022	2FE
12189P AM 4	BNSF 2002-2 TRUST 5.140		07/15/2013	REDEEMED		22,124	22,124	22,366	22,259	0	(134)	0	(134)	0	22,124	0	0	0	1,138	01/15/2021	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		07/15/2013	REDEEMED		4,569	4,569	4,575	4,574	0	(5)	0	(5)	0	4,569	0	0	0	209	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		08/26/2013	REDEEMED		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	3,043	02/26/2021	1
05577@ AH 3	BNSF 2009-A SER B 6.550		08/26/2013	REDEEMED		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	2,928	02/26/2021	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		08/26/2013	REDEEMED		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	913	02/26/2021	1
05577@ AK 6	BNSF 2009-A SER D 6.550		08/26/2013	REDEEMED		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	921	02/26/2021	1
05577@ AM 2	BNSF 2009-A SER E 6.550		08/26/2013	REDEEMED		5,760	5,760	5,760	5,760	0	0	0	0	0	5,760	0	0	0	377	02/26/2021	1
101137 AB 3	BOSTON SCIENTIFIC 5.450		09/12/2013	REDEEMED		1,039,340	1,000,000	998,500	999,708	0	61	0	61	0	999,769	0	39,571	39,571	40,421	06/15/2014	2FE
09689R AA 7	BOYD GAMING CORP 7.125		09/06/2013	REDEEMED		151,782	150,000	125,438	129,749	0	3,834	0	3,834	0	133,583	0	18,199	18,199	11,727	02/01/2016	5FE
118230 AA 9	BUCKEYE PARTNERS 4.625		07/15/2013	MATURED		7,000,000	7,000,000	6,895,810	6,991,247	0	8,753	0	8,753	0	7,000,000	0	0	0	323,750	07/15/2013	2FE
12189T AV 6	BURLINGTON NORTHERN SA 4.300		07/01/2013	MATURED		2,770,000	2,770,000	2,626,126	2,760,770	0	9,230	0	9,230	0	2,770,000	0	0	0	119,110	07/01/2013	2FE
144141 CT 3	CAROLINA POWER & LIGHT 5.125		09/15/2013	MATURED		7,000,000	7,000,000	7,001,450	6,999,969	0	31	0	31	0	7,000,000	0	0	0	358,750	09/15/2013	1FE
12542R A# 7	CHS INC 5.250		09/21/2013	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,500	09/21/2014	2
126650 AW 0	CVS LEASE PASS THRU CE 5.298		09/10/2013	REDEEMED		31,609	31,609	31,955	32,030	0	(421)	0	(421)	0	31,609	0	0	0	1,117	01/11/2027	2FE

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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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126659 AA 9	CVS LEASE PASS THRU CE 8.353		09/10/2013	REDEEMED		22,452	22,452	22,452	22,452	0	0	0	0	0	22,452	0	0	0	1,251	07/10/2031	2FE
28932M AA 3	ELM RD GENERATING STAT 5.209		08/11/2013	REDEEMED		71,157	71,157	71,157	71,157	0	0	0	0	0	71,157	0	0	0	3,707	02/11/2030	1FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		08/20/2013	REDEEMED		56,938	56,938	56,938	56,938	0	0	0	0	0	56,938	0	0	0	2,267	09/20/2020	3FE
373334 FT 3	GEORGIA POWER 4.900		09/15/2013	MATURED		3,000,000	3,000,000	2,991,330	2,999,022	0	978	0	978	0	3,000,000	0	0	0	147,000	09/15/2013	1FE
382388 AV 8	GOODRICH CORP 6.125		08/23/2013	REDEEMED		2,399,206	2,000,000	1,984,480	1,989,173	0	1,100	0	1,100	0	1,990,273	0	408,933	408,933	119,778	03/01/2019	1FE
46051M AA 0	INTERNATIONAL TRANSMIS 4.450		07/15/2013	MATURED		5,000,000	5,000,000	4,996,800	4,999,701	0	299	0	299	0	5,000,000	0	0	0	222,500	07/15/2013	1FE
88550* AA 7	INVITATION HOMES - REV 3.750		09/24/2013	PAID ON PRINCIPAL		66,870	66,870	66,870	66,870	0	0	0	0	0	66,870	0	0	0	688	03/13/2015	1Z
478366 AM 9	JOHNSON CONTROLS 4.875		09/15/2013	MATURED		5,000,000	5,000,000	4,981,880	4,998,052	0	1,948	0	1,948	0	5,000,000	0	0	0	243,750	09/15/2013	2FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		09/03/2013	REDEEMED		191,144	191,144	189,225	190,150	0	994	0	994	0	191,144	0	0	0	6,235	04/30/2018	1FE
494368 AX 1	KIMBERLY CLARK 5.000		08/15/2013	MATURED		3,019,000	3,019,000	3,015,887	3,018,493	0	507	0	507	0	3,019,000	0	0	0	150,950	08/15/2013	1FE
579780 AG 2	MCCORMICK & COMPANY IN 5.250		09/01/2013	MATURED		1,000,000	1,000,000	998,140	999,646	0	354	0	354	0	1,000,000	0	0	0	52,500	09/01/2013	1FE
59217E AG 9	MET LIFE GLOBAL FUNDIN 5.200		09/18/2013	MATURED		5,000,000	5,000,000	4,986,100	4,998,343	0	1,657	0	1,657	0	5,000,000	0	0	0	260,500	09/18/2013	1FE
600388 AB 8	MILLER BREWING CO (144 5.500	R..	08/15/2013	MATURED		10,000,000	10,000,000	10,195,880	10,016,024	0	(16,024)	0	(16,024)	0	10,000,000	0	0	0	550,000	08/15/2013	2FE
64952W AA 1	NEW YORK LIFE GLOBAL F 5.375		09/15/2013	MATURED		2,000,000	2,000,000	1,993,240	1,999,225	0	775	0	775	0	2,000,000	0	0	0	107,500	09/15/2013	1FE
695114 BW 7	PACIFICORP 5.450		09/15/2013	MATURED		5,000,000	5,000,000	5,016,590	5,001,031	0	(1,031)	0	(1,031)	0	5,000,000	0	0	0	272,500	09/15/2013	1FE
698465 BJ 9	PANHANDLE EASTERN 6.050		08/15/2013	MATURED		3,000,000	3,000,000	2,988,930	2,998,845	0	1,155	0	1,155	0	3,000,000	0	0	0	181,500	08/15/2013	2FE
74432Q AB 1	PRUDENTIAL FINANCIAL I 4.500		07/15/2013	MATURED		9,000,000	9,000,000	9,033,770	9,006,584	0	(6,584)	0	(6,584)	0	9,000,000	0	0	0	405,000	07/15/2013	2FE
693627 AX 9	PSI ENERGY 5.000		09/15/2013	MATURED		5,000,000	5,000,000	4,962,100	4,996,265	0	3,735	0	3,735	0	5,000,000	0	0	0	250,000	09/15/2013	2FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R..	08/29/2013	REDEEMED		281,350	234,000	230,322	231,455	0	250	0	250	0	231,705	0	49,645	49,645	13,962	03/01/2019	1FE
776696 AB 2	ROPER INDUSTRIES 6.625		08/15/2013	MATURED		1,000,000	1,000,000	1,019,740	1,002,734	0	(2,734)	0	(2,734)	0	1,000,000	0	0	0	66,250	08/15/2013	2FE
826418 BH 7	SIERRA PACIFIC POWER 5.450		09/01/2013	MATURED		1,000,000	1,000,000	998,100	999,634	0	366	0	366	0	1,000,000	0	0	0	54,500	09/01/2013	2FE
858495 AC 8	STEINWAY MUSIC (144A) 7.000		07/15/2013	REDEEMED		500,000	500,000	492,500	498,529	0	643	0	643	0	499,172	0	828	828	30,528	03/01/2014	4FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		07/02/2013	REDEEMED		7,134	7,134	7,134	7,134	0	0	0	0	0	7,134	0	0	0	389	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		07/02/2013	REDEEMED		934	934	934	934	0	0	0	0	0	934	0	0	0	51	01/02/2022	1
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/02/2013	REDEEMED		102,875	102,875	108,031	107,598	0	(4,723)	0	(4,723)	0	102,875	0	0	0	4,833	01/02/2024	1FE
966387 AH 5	WHITING PETROLEUM CORP 5.750		09/23/2013	WELLS FARGO SECURITIE		1,535,625	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	35,625	35,625	3,354	03/15/2021	1
13595Z LX 2	CANADIAN IMPERIAL BANK 1.750	C..	09/18/2013	CIBC WORLD MARKETS		987,300	1,000,000	999,230	999,230	0	81	0	81	0	999,311	0	(12,011)	(12,011)	6,712	06/01/2016	1FE
716442 AG 3	PETRO CANADA 4.000	A..	07/15/2013	MATURED		8,000,000	8,000,000	7,726,200	7,981,223	0	18,777	0	18,777	0	8,000,000	0	0	0	320,000	07/15/2013	2FE
780085 VS 2	ROYAL BANK OF CANADA ( 5.060	C..	07/17/2013	MATURED		2,000,000	2,000,000	1,999,660	1,999,904	0	96	0	96	0	2,000,000	0	0	0	101,200	07/17/2013	1FE
884903 AT 2	THOMSON CORP 5.250	A..	08/15/2013	MATURED		5,000,000	5,000,000	4,978,400	4,997,990	0	2,010	0	2,010	0	5,000,000	0	0	0	262,500	08/15/2013	1FE
891145 QS 6	TORONTO DOMINION BANK 2.948	C..	09/18/2013	RBC DOMINION SECURITE		2,037,560	2,000,000	2,075,280	2,074,564	0	(12,927)	0	(12,927)	0	2,061,636	0	(24,076)	(24,076)	52,620	08/02/2016	1FE
151191 AL 7	CELULOSA ARAUCO 5.125	F..	07/09/2013	MATURED		1,000,000	1,000,000	991,540	999,360	0	640	0	640	0	1,000,000	0	0	0	51,250	07/09/2013	2FE
1912EQ AC 6	COCA-COLA HBC BV 5.125	F..	09/17/2013	MATURED		7,000,000	7,000,000	7,040,380	7,003,142	0	(3,142)	0	(3,142)	0	7,000,000	0	0	0	358,750	09/17/2013	2FE
25156P AF 0	DEUTSCHE TELEKOM 5.250	F..	07/22/2013	MATURED		4,000,000	4,000,000	3,971,860	3,997,721	0	2,279	0	2,279	0	4,000,000	0	0	0	210,000	07/22/2013	2FE
004375 CS 8	ACCR 2005-1 A2C 528		09/25/2013	PAID ON PRINCIPAL		1,015,653	1,015,653	853,148	851,456	0	164,197	0	164,197	0	1,015,653	0	0	0	3,692	04/25/2035	1FM

QE05.12

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000780	HX 7 AMAC 2003-8 A4 CMO	5.250	09/25/2013	PAID ON PRINCIPAL		92,405	92,405	87,871	88,264	0	4,141	0	4,141	0	92,405	0	0	0	3,172	06/25/2033	1FM
05946X	A3 7 BAFC 2005-4 2A3 CMO	5.500	09/25/2013	PAID ON PRINCIPAL		855,021	855,021	855,021	838,772	0	16,250	0	16,250	0	855,021	0	0	0	30,899	08/25/2035	1FM
05949C	HU 3 BOAMS 2005-1 2A5 CMO	3.022	09/25/2013	PAID ON PRINCIPAL		293,214	293,214	197,919	196,334	0	96,880	0	96,880	0	293,214	0	0	0	6,045	10/25/2035	1FM
073882	AY 8 BSARM 2006-4 4A3 CMO	5.338	09/25/2013	PAID ON PRINCIPAL		649,257	649,257	514,309	485,977	0	163,279	0	163,279	0	649,257	0	0	0	23,489	10/25/2046	1FM
073882	AY 8 BSARM 2006-4 4A3 CMO	5.338	09/25/2013	WRITTEN OFF		3	31,650	25,072	23,691	0	403	0	403	0	24,093	0	(24,090)	(24,090)	1,058	10/25/2046	1FM
172973	W5 4 CMSI 2005-4 1A6 CMO	5.500	09/25/2013	PAID ON PRINCIPAL		145,089	145,089	107,729	113,648	0	31,441	0	31,441	0	145,089	0	0	0	5,191	07/25/2035	1FM
172973	5F 2 CMSI 2006-1 2A1 CMO	5.000	09/25/2013	PAID ON PRINCIPAL		21,021	21,021	20,022	18,384	0	2,637	0	2,637	0	21,021	0	0	0	741	02/25/2021	1FM
22541S	CC 0 CSFB 2004-2R A1 CMO	3.543	08/28/2013	PAID ON PRINCIPAL		30,923	30,923	30,695	30,695	0	228	0	228	0	30,923	0	0	0	847	12/28/2033	1FM
225458	FE 3 CSFB 2005-2 3A1 CMO	5.000	09/25/2013	PAID ON PRINCIPAL		556,086	556,086	554,164	555,696	(0)	391	0	391	0	556,086	0	0	0	19,158	02/25/2020	1FM
12647P	AJ 7 CSMC 2013-7 A10 (CMO)	3.500	09/25/2013	PAID ON PRINCIPAL		14,865	14,865	14,353	14,353	0	512	0	512	0	14,865	0	0	0	43	08/25/2043	1FE
12667F	J6 3 CWALT 2004-30CB 3A1 CM	5.000	09/25/2013	PAID ON PRINCIPAL		242,311	242,311	198,695	181,848	0	60,463	0	60,463	0	242,311	0	0	0	7,948	02/25/2020	1FM
12669F	DS 9 CWHL 2003-J10 1A9 CMO	5.250	09/25/2013	PAID ON PRINCIPAL		871,390	871,390	825,098	841,485	0	29,905	0	29,905	0	871,390	0	0	0	31,356	11/25/2033	1FM
12669F	GV 9 CWHL 2003-J13 2A1 CMO	5.250	09/25/2013	PAID ON PRINCIPAL		411,169	411,169	413,481	411,250	0	(81)	0	(81)	0	411,169	0	0	0	12,820	01/25/2034	1FM
126694	AA 6 CWHL 2005-19 1A1 CMO	5.500	09/25/2013	PAID ON PRINCIPAL		132,410	132,410	114,742	79,624	(0)	52,786	0	52,786	0	132,410	0	0	0	4,759	08/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO	5.500	09/25/2013	PAID ON PRINCIPAL		181,221	181,221	162,193	144,984	0	36,237	0	36,237	0	181,221	0	0	0	6,747	11/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO	5.500	09/25/2013	WRITTEN OFF		3	11,342	10,151	9,074	0	508	0	508	0	9,582	0	(9,579)	(9,579)	420	11/25/2035	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO	6.000	09/25/2013	PAID ON PRINCIPAL		525,610	525,610	407,446	376,348	(0)	149,262	0	149,262	0	525,610	0	0	0	21,659	07/25/2037	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO	6.000	09/25/2013	WRITTEN OFF		6	115,088	89,215	82,405	(0)	10,081	0	10,081	0	92,487	0	(92,481)	(92,481)	4,675	07/25/2037	1FM
32051G	LD 5 FHASI 2005-2 2A1 CMO	5.000	09/25/2013	PAID ON PRINCIPAL		42,369	42,369	42,356	42,326	0	43	0	43	0	42,369	0	0	0	1,413	05/25/2020	1FM
36185N	M8 0 GMACM 2003-J10 A2 CMO	4.750	09/25/2013	PAID ON PRINCIPAL		192,472	192,472	190,923	191,440	0	1,032	0	1,032	0	192,472	0	0	0	5,702	01/25/2019	1FM
3622EB	AC 2 GSAA 2007-4 A3A CMO	.478	09/25/2013	PAID ON PRINCIPAL		29,124	29,124	11,977	7,715	0	21,409	0	21,409	0	29,124	0	0	0	96	03/25/2037	1FM
36228F	AE 6 GSMPS 1998-2 A CMO	7.750	09/19/2013	PAID ON PRINCIPAL		12,819	12,819	12,680	12,700	0	119	0	119	0	12,819	0	0	0	654	05/19/2027	1FM
36228F	CL 8 GSMPS 1999-3 A CMO (14	8.000	09/19/2013	PAID ON PRINCIPAL		3,032	3,032	3,106	3,075	0	(42)	0	(42)	0	3,032	0	0	0	162	08/19/2029	1FM
36228F	EC 6 GSMPS 2001-2 A CMO	7.500	09/19/2013	PAID ON PRINCIPAL		9,748	9,748	10,083	10,074	0	(326)	0	(326)	0	9,748	0	0	0	487	06/15/2032	4FM
36242D	UQ 4 GSR 2005-AR1 4A1 CMO	4.868	09/25/2013	PAID ON PRINCIPAL		96,729	96,729	87,452	89,217	0	7,512	0	7,512	0	96,729	0	0	0	3,219	01/25/2035	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO	6.000	09/25/2013	PAID ON PRINCIPAL		1,631,903	1,631,903	1,448,379	1,464,111	0	167,792	0	167,792	0	1,631,903	0	0	0	68,542	06/20/2036	1FM
362290	AP 3 GSR 2007-AR1 6A1 CMO	4.781	09/25/2013	PAID ON PRINCIPAL		702,893	702,893	640,818	467,978	0	234,915	0	234,915	0	702,893	0	0	0	21,087	03/25/2037	1FM
46628M	AE 6 JPMAC 2006-CW1 A4	328	09/25/2013	PAID ON PRINCIPAL		312,630	312,630	254,794	286,444	0	26,187	0	26,187	0	312,630	0	0	0	738	05/25/2036	1FM
466247	UP 6 JPMMT 2005-S2 1A3 CMO	5.000	09/25/2013	PAID ON PRINCIPAL		237,849	237,849	230,713	216,745	0	21,104	0	21,104	0	237,849	0	0	0	7,278	08/25/2020	1FM
46630G	AD 7 JPMMT 2007-A1 2A2 (CMO	2.836	09/25/2013	PAID ON PRINCIPAL		300,484	300,484	265,177	260,151	0	40,333	0	40,333	0	300,484	0	0	0	6,290	07/25/2035	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO	5.750	09/25/2013	PAID ON PRINCIPAL		793,006	793,006	692,040	697,244	0	95,762	0	95,762	0	793,006	0	0	0	30,204	05/25/2037	1FM
576434	EM 2 MALT 2003-4 4A1 CMO	5.500	09/25/2013	PAID ON PRINCIPAL		144,575	144,575	144,818	144,478	0	97	0	97	0	144,575	0	0	0	5,535	06/25/2018	1FM
55265K	NM 7 MASTR 2002-8 1A4 CMO	5.500	09/25/2013	PAID ON PRINCIPAL		6,584	6,584	6,648	6,565	0	18	0	18	0	6,584	0	0	0	241	12/25/2017	1FM
55265K	VB 2 MASTR 2003-4 2A4 CMO	5.000	09/25/2013	PAID ON PRINCIPAL		519,406	519,406	511,144	515,911	0	3,494	0	3,494	0	519,406	0	0	0	17,175	05/25/2018	1FM
55265K	5Y 1 MASTR 2004-1 4A1 CMO	4.500	09/25/2013	PAID ON PRINCIPAL		453,699	453,699	453,740	452,910	(0)	789	0	789	0	453,699	0	0	0	13,234	02/25/2019	1FM
57643M	LE 2 MASTR 2005-2 1A5 (CMO)	5.250	09/25/2013	PAID ON PRINCIPAL		228,266	228,266	221,418	218,241	0	10,025	0	10,025	0	228,266	0	0	0	7,950	11/25/2035	1FM

QE05.13

**SCHEDULE D - PART 4**

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

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		86,906	86,906	88,942	90,700	0	(3,794)	0	(3,794)	0	86,906	0	0	0	3,649	02/25/2034	4FM
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		09/25/2013	PAID ON PRINCIPAL		384,320	384,320	389,365	386,104	0	(1,783)	0	(1,783)	0	384,320	0	0	0	11,959	04/25/2033	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		09/25/2013	PAID ON PRINCIPAL		148,117	148,117	146,520	147,226	0	891	0	891	0	148,117	0	0	0	4,391	10/25/2018	1FM
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		09/25/2013	PAID ON PRINCIPAL		165,358	165,358	166,095	165,435	0	(77)	0	(77)	0	165,358	0	0	0	5,089	02/25/2020	1FM
94983F AA 8	WFMSB 2006-1 A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		184,747	184,747	180,516	180,710	(0)	4,037	0	4,037	0	184,747	0	0	0	6,077	09/25/2020	1FM
94984E AD 4	WFMSB 2006-10 A4 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		696,019	696,019	671,310	678,578	0	17,441	0	17,441	0	696,019	0	0	0	28,331	08/25/2036	1FM
94983L AY 3	WFMSB 2006-2 2A5 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		748,873	748,873	634,280	626,748	0	122,125	0	122,125	0	748,873	0	0	0	27,144	03/25/2036	1FM
94985L AH 8	WFMSB 2007-13 A8 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		282,924	282,924	237,656	185,584	0	97,339	0	97,339	0	282,924	0	0	0	10,454	09/25/2037	1FM
94985L AH 8	WFMSB 2007-13 A8 CMO 6.000		09/25/2013	WRITTEN OFF		3	13,317	11,186	8,735	0	2,272	0	2,272	0	11,007	0	(11,004)	(11,004)	532	09/25/2037	1FM
17319W AA 7	CGCMT 2013-SMP A 2.110		09/12/2013	PAID ON PRINCIPAL		29,878	29,878	30,624	30,624	0	(746)	0	(746)	0	29,878	0	0	0	262	01/12/2018	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C.	09/12/2013	PAID ON PRINCIPAL		41,863	41,863	41,862	41,829	0	34	0	34	0	41,863	0	0	0	1,242	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	09/12/2013	PAID ON PRINCIPAL		15,246	15,246	15,246	15,229	0	18	0	18	0	15,246	0	0	0	1,472	09/12/2019	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		09/15/2013	PAID ON PRINCIPAL		137,499	137,499	130,369	132,481	0	5,018	0	5,018	0	137,499	0	0	0	6,030	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		09/15/2013	PAID ON PRINCIPAL		700,506	700,506	724,931	700,556	0	(51)	0	(51)	0	700,506	0	0	0	37,069	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		09/10/2013	PAID ON PRINCIPAL		188,160	188,160	242,726	184,923	0	3,237	0	3,237	0	188,160	0	0	0	8,500	01/10/2028	1AM
20846Q HN 1	CNF 2001-3 A4 6.910		09/01/2013	PAID ON PRINCIPAL		149,304	149,304	149,295	149,314	0	(10)	0	(10)	0	149,304	0	0	0	6,848	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		09/01/2013	PAID ON PRINCIPAL		80,724	80,724	80,900	80,768	0	(44)	0	(44)	0	80,724	0	0	0	3,220	03/01/2033	4AM
393505 BC 5	GT 1993-2 B 8.000		09/15/2013	PAID ON PRINCIPAL		25,839	25,839	24,025	2,004	0	23,835	0	23,835	0	25,839	0	0	0	4,408	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		09/15/2013	PAID ON PRINCIPAL		352,605	352,605	362,687	350,786	2,895	(1,075)	0	1,819	0	352,605	0	0	0	16,972	11/15/2028	4AM
393505 Y2 2	GT 1999-3 M1 6.960		09/01/2013	WRITTEN OFF		3	192,159	63,731	19	0	0	0	0	19	0	0	(16)	(16)	9,029	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		09/01/2013	PAID ON PRINCIPAL		70,978	70,978	59,720	49,792	0	21,186	0	21,186	0	70,978	0	0	0	3,537	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		09/01/2013	PAID ON PRINCIPAL		118,767	118,767	118,713	84,323	0	34,443	0	34,443	0	118,767	0	0	0	6,218	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		09/15/2013	WRITTEN OFF		3	7,845	489	0	0	0	0	0	0	0	0	3	3	389	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		09/15/2013	PAID ON PRINCIPAL		69,424	69,424	63,499	59,175	0	10,249	0	10,249	0	69,424	0	0	0	2,542	11/15/2032	4AM
921796 MZ 8	VMF 2003-A A4 6.210		09/07/2013	PAID ON PRINCIPAL		141,172	141,172	128,466	133,850	0	7,322	0	7,322	0	141,172	0	0	0	5,847	05/07/2026	1FE
3899999	Total - Bonds - Industrial & Miscellaneous					141,046,946	140,880,163	140,121,668	138,877,667	64,971	1,726,836	0	1,791,806	0	140,669,474	0	377,472	377,472	6,779,255	XXX	XXX
8399997	Total - Bonds - Part 4					537,055,532	535,480,304	548,474,151	538,036,512	64,971	414,649	0	479,620	0	538,516,131	0	(1,460,600)	(1,460,600)	16,740,291	XXX	XXX
8399999	Total - Bonds					537,055,532	535,480,304	548,474,151	538,036,512	64,971	414,649	0	479,620	0	538,516,131	0	(1,460,600)	(1,460,600)	16,740,291	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
38144G 80 4	GOLDMAN SACHS GROUP SERIES D 4.0%		08/20/2013	PIPER JAFFRAY		20,000,000	408,993	25.00	250,000	250,000	0	0	0	0	250,000	0	158,993	158,993	15,111	XXX	P3LFE
8499999	Total - Preferred Stocks - Industrial & Miscellaneous					408,993	XXX	250,000	250,000	0	0	0	0	0	250,000	0	158,993	158,993	15,111	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					408,993	XXX	250,000	250,000	0	0	0	0	0	250,000	0	158,993	158,993	15,111	XXX	XXX
8999999	Total - Preferred Stocks					408,993	XXX	250,000	250,000	0	0	0	0	0	250,000	0	158,993	158,993	15,111	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
03748R 10 1	APARTMENT INVT & MGMT CO-A		09/10/2013	VARIOUS		18,900,000	526,963	XXX	533,678	0	0	0	0	533,678	0	(6,715)	(6,715)	14,400	XXX	L	
053484 10 1	AVALONBAY COMMUNITIES INC		09/30/2013	MKM PARTNERS #0161		1,300,000	165,379	XXX	101,154	176,267	(75,113)	0	(75,113)	0	101,154	0	64,225	64,225	4,043	XXX	L

**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)
105368 20 3	BRANDYWINE REALTY TRUST.....		08/01/2013	GOLDMAN SACHS ALGO.....	2,500,000	34,758	XXX	33,045	0	0	0	0	0	0	33,045	0	1,712	1,712	750	XXX	L.....
124830 10 0	CBL & ASSOCIATES PROPERTIES INC.....		09/04/2013	VARIOUS.....	33,900,000	702,419	XXX	638,667	568,428	(85,293)	0	3,450	(88,743)	0	635,217	0	67,202	67,202	21,490	XXX	L.....
13466Y 10 5	CAMPUS CREST COMMUNITIES INC.....		08/20/2013	VARIOUS.....	16,300,000	174,284	XXX	206,928	0	0	0	18,826	(18,826)	0	188,102	0	(13,818)	(13,818)	4,356	XXX	L.....
203233 10 1	COMMONWEALTH REIT.....		08/08/2013	VARIOUS.....	3,100,000	74,071	XXX	58,900	0	0	0	0	0	0	58,900	0	15,171	15,171	1,550	XXX	L.....
22025Y 40 7	CORRECTIONS CORP OF AMERICA.....		08/01/2013	VARIOUS.....	7,500,000	249,617	XXX	290,621	0	0	0	36,596	(36,596)	0	254,025	0	(4,408)	(4,408)	3,600	XXX	L.....
229663 10 9	CUBESMART.....		08/08/2013	BMO CAP MKTS (045) ALGO 1.....	1,600,000	26,998	XXX	9,881	23,312	(13,431)	0	0	(13,431)	0	9,881	0	17,117	17,117	528	XXX	L.....
253868 10 3	DIGITAL REALTY TRUST INC.....		08/08/2013	VARIOUS.....	500,000	27,643	XXX	30,500	0	0	0	0	0	0	30,500	0	(2,857)	(2,857)	780	XXX	L.....
25960P 10 9	DOUGLAS EMMETT INC.....		08/08/2013	BMO CAP MKTS (045) ALGO 1.....	300,000	7,402	XXX	5,130	6,990	(1,860)	0	0	(1,860)	0	5,130	0	2,272	2,272	162	XXX	L.....
313747 20 6	FEDERAL REALTY INV TRUST.....		09/09/2013	RAYMOND JAMES.....	1,100,000	109,394	XXX	83,928	114,422	(30,495)	0	0	(30,495)	0	83,928	0	25,466	25,466	1,606	XXX	L.....
40414L 10 9	HCP INC.....		09/09/2013	MERRILL LYNCH ALGO.....	1,700,000	70,409	XXX	54,400	76,806	(22,406)	0	0	(22,406)	0	54,400	0	16,009	16,009	2,678	XXX	L.....
431284 10 8	HIGHWOODS PROPERTIES INC.....		08/01/2013	GOLDMAN SACHS ALGO.....	400,000	14,616	XXX	12,867	13,380	(513)	0	0	(513)	0	12,867	0	1,749	1,749	340	XXX	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		08/27/2013	SELL FRACTIONAL SHARE.....	0.030	2	XXX	0	0	0	0	0	0	0	0	0	2	2	0	XXX	L.....
529043 10 1	LEXINGTON REALTY TRUST.....		08/08/2013	BMO CAP MKTS (045) ALGO 1.....	2,500,000	31,062	XXX	29,200	0	0	0	0	0	0	29,200	0	1,862	1,862	750	XXX	L.....
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		08/08/2013	BMO CAP MKTS (045) ALGO 1.....	1,500,000	40,951	XXX	34,650	34,650	0	0	0	0	0	34,650	0	6,301	6,301	660	XXX	L.....
737464 10 7	POST PROPERTIES INC.....		07/09/2013	VARIOUS.....	3,500,000	171,770	XXX	141,643	174,825	(33,182)	0	0	(33,182)	0	141,643	0	30,126	30,126	2,905	XXX	L.....
756109 10 4	REALTY INCOME CORP.....		08/08/2013	BMO CAP MKTS (045) ALGO 1.....	1,100,000	47,286	XXX	46,112	0	0	0	0	0	0	46,112	0	1,174	1,174	798	XXX	L.....
758849 10 3	REGENCY CENTERS CORP.....		08/08/2013	VARIOUS.....	5,400,000	283,957	XXX	254,448	254,448	0	0	0	0	0	254,448	0	29,509	29,509	4,995	XXX	L.....
81721M 10 9	SENIOR HOUSING PROP TRUST.....		09/13/2013	UBS PAINE WEBBER.....	8,100,000	184,923	XXX	192,929	0	0	0	0	0	0	192,929	0	(8,006)	(8,006)	6,318	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		08/08/2013	ITG ALGO.....	430,000	67,181	XXX	14,570	67,979	(53,409)	0	0	(53,409)	0	14,570	0	52,612	52,612	989	XXX	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		08/08/2013	BMO CAP MKTS (045) ALGO 1.....	3,900,000	50,883	XXX	46,020	0	0	0	0	0	0	46,020	0	4,863	4,863	0	XXX	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		07/03/2013	JP MORGAN ALGO.....	1,800,000	60,306	XXX	57,720	61,560	(3,840)	0	0	(3,840)	0	57,720	0	2,585	2,585	405	XXX	L.....
876664 10 3	TAUBMAN CENTERS INC.....		07/03/2013	JP MORGAN ALGO.....	2,300,000	174,751	XXX	115,713	181,056	(65,343)	0	0	(65,343)	0	115,713	0	59,038	59,038	1,150	XXX	L.....
92276F 10 0	VENTAS INC.....		09/13/2013	VARIOUS.....	1,900,000	117,120	XXX	53,924	122,968	(69,044)	0	0	(69,044)	0	53,924	0	63,195	63,195	3,752	XXX	L.....
929042 10 9	VORNADO REALTY TRUST.....		07/31/2013	ROBERT BAIRD ALGO.....	2,200,000	185,544	XXX	71,745	176,176	(104,431)	0	0	(104,431)	0	71,745	0	113,798	113,798	3,212	XXX	L.....
962166 10 4	WEYERHAEUSER CO.....		08/01/2013	GOLDMAN SACHS ALGO.....	200,000	5,735	XXX	5,550	0	0	0	0	0	0	5,550	0	185	185	0	XXX	L.....
9099999	Total - Common Stocks - Industrial & Miscellaneous.....					3,605,422	XXX	3,123,922	2,053,267	(558,360)	0	58,872	(617,231)	0	3,065,050	0	540,371	540,371	82,217	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
99C000 70 2	UA COMBINED INVESTMENT CO LTD.....	F...	07/02/2013	LIQUIDATION.....	27,764,640,000	17	XXX	17	0	17	0	0	17	0	17	0	0	0	38,153	XXX	J.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					17	XXX	17	0	17	0	0	17	0	17	0	0	0	38,153	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					3,605,439	XXX	3,123,939	2,053,267	(558,343)	0	58,872	(617,214)	0	3,065,067	0	540,371	540,371	120,370	XXX	XXX
9799999	Total - Common Stocks.....					3,605,439	XXX	3,123,939	2,053,267	(558,343)	0	58,872	(617,214)	0	3,065,067	0	540,371	540,371	120,370	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					4,014,431	XXX	3,373,939	2,303,267	(558,343)	0	58,872	(617,214)	0	3,315,067	0	699,364	699,364	135,481	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					541,069,963	XXX	551,848,090	540,339,779	(493,372)	414,649	58,872	(137,595)	0	541,831,198	0	(761,236)	(761,236)	16,875,772	XXX	XXX

QE05.15

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

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

**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
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	8,206,835	8,206,835	10/01/2013...
	REPO - HSBC A TREASURY.....		1.....	863,861	863,861	10/01/2013...
	REPO - RBS A TREASURY.....		1.....	8,206,835	8,206,835	10/01/2013...
0199999	U.S. Government - Issuer Obligations.....			17,277,531	17,277,531	...XXX.....
0599999	Total - U.S. Government.....			17,277,531	17,277,531	...XXX.....
6199999	Total - Issuer Obligations.....			17,277,531	17,277,531	...XXX.....
6599999	Subtotal - Bonds.....			17,277,531	17,277,531	...XXX.....
9999999	Totals.....			17,277,531	17,277,531	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(50,423,045) Book/Adjusted Carrying Value \$.....(50,423,045)
- Average balance for the year to date: Fair Value \$.....28,514,391 Book/Adjusted Carrying Value \$.....28,514,391
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....17,277,531 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

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**

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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
American Business Bank.....	Los Angeles, CA.....	.....0.000	.....0	.....0	.....1,187,388	.....1,037,785	.....970,993	XXX..
Bank of America, N.A. - CA.....	Concord, CA.....	.....0.000	.....0	.....0	.....437,322	.....612,060	.....718,047	XXX..
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....99,549	.....129,082	.....351,442	XXX..
First National Bank of Anchorage.....	Anchorage, AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX..
Grand Bank.....	Dallas, TX.....	.....0.000	.....0	.....0	.....129,187	.....160,366	.....86,262	XXX..
Johnson Bank.....	Racine, WI.....	.....0.000	.....0	.....0	.....359,666	.....430,115	.....423,089	XXX..
JP Morgan Chase Bank, N.A.....	New York, NY.....	.....0.000	.....0	.....0	.....1,361,038	.....818,871	.....648,668	XXX..
JP Morgan Chase Bank, N.A.-TX.....	San Antonio, TX.....	.....0.000	.....0	.....0	.....22,742	.....38,926	.....37,664	XXX..
Northern Trust.....	Chicago, IL.....	.....0.000	.....0	.....0	.....492,648	.....708,040	.....750,393	XXX..
Regions Bank of Arkansas.....	Little Rock, AR.....	.....0.000	.....0	.....0	.....111,478	.....111,479	.....111,480	XXX..
Royal Bank of Canada.....	Toronto, ON.....	.....0.000	.....0	.....0	.....40,933,519	.....49,796,176	.....55,117,525	XXX..
RBC Dexia.....	Toronto, ON.....	.....0.000	.....0	.....0	.....0	.....0	.....(63)	XXX..
Steele Street Bank and Trust.....	Denver, CO.....	.....0.000	.....0	.....0	.....112,994	.....101,626	.....101,490	XXX..
Suntrust Bank.....	Orlando, FL.....	.....0.000	.....0	.....0	.....122,123	.....518,931	.....650,616	XXX..
The Bank of New York Mellon.....	Pittsburgh, PA.....	.....0.000	.....0	.....0	.....21,704	.....8,101	.....21,112	XXX..
US Bank Corp.....	St. Paul, MN.....	.....0.000	.....0	.....0	.....2,954,765	.....3,191,313	.....2,942,351	XXX..
Wells Fargo.....	San Francisco, CA.....	.....0.000	.....0	.....0	.....733,649	.....1,717,623	.....1,295,783	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....49,089,771	.....59,390,495	.....64,236,851	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....49,089,771	.....59,390,495	.....64,236,851	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....49,089,771	.....59,390,495	.....64,236,851	XXX..

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**

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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>All Other Government Bonds - Issuer Obligations</b>							
CANADA TREASURY BILLS (CAN. PAY).....		09/26/2013	0.000	11/07/2013	242,232,144	.0	25,483
0699999. All Other Government Bonds - Issuer Obligations.....					242,232,144	.0	25,483
1099999. Total - All Other Government Bonds .....					242,232,144	.0	25,483
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>							
UNIVERSITY OF MICHIGAN SER-B.....		09/16/2013	0.080	10/16/2013	30,200,000	.927	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					30,200,000	.927	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					30,200,000	.927	0
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010	3.950	11/10/2009	0	.0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					0	.0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					0	.0	0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					272,432,144	.927	25,483
8399999. Subtotals - Bonds.....					272,432,144	.927	25,483
8699999. Total - Cash Equivalents.....					272,432,144	.927	25,483

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	(44,744)	0	0	37,739
2. Alaska.....AK	0	0	0	0	(156)	0	0	282
3. Arizona.....AZ	0	0	0	0	(176,076)	0	0	75,000
4. Arkansas.....AR	0	0	0	2	(463,582)	1,300,000	3	73,092
5. California.....CA	0	0	0	0	(31,839)	0	0	61,497
6. Colorado.....CO	0	0	0	0	(17,538)	0	0	54,722
7. Connecticut.....CT	0	0	4,193	0	(21,960)	7,423,515	0	30,560
8. Delaware.....DE	0	0	0	0	(3,997)	0	0	8,906
9. District of Columbia.....DC	0	0	0	0	316,599	350,000	2	45,705
10. Florida.....FL	0	0	0	0	(76,034)	0	0	106,709
11. Georgia.....GA	0	0	0	0	(59,427)	0	0	50,474
12. Hawaii.....HI	0	0	0	0	(5,877)	0	0	3,383
13. Idaho.....ID	0	0	0	0	(185)	0	0	431
14. Illinois.....IL	0	0	100,000	3	(2,387,898)	1,900,001	4	143,168
15. Indiana.....IN	0	0	121,551	2	(148,035)	250,000	1	31,320
16. Iowa.....IA	0	0	0	0	(79,967)	0	0	91,771
17. Kansas.....KS	0	0	0	0	(18,046)	0	0	22,051
18. Kentucky.....KY	0	0	0	0	(31,491)	0	0	35,051
19. Louisiana.....LA	0	0	268,202	3	(220,666)	375,001	5	100,529
20. Maine.....ME	0	0	0	0	(10,597)	200,000	1	17,659
21. Maryland.....MD	0	0	0	0	(3,498)	2	2	7,193
22. Massachusetts.....MA	0	0	440,000	0	285,645	464,000	5	44,216
23. Michigan.....MI	0	0	0	0	(11,281)	0	0	30,917
24. Minnesota.....MN	0	0	0	0	(41,664)	0	0	70,403
25. Mississippi.....MS	0	0	0	2	(161,949)	12,000	7	72,468
26. Missouri.....MO	0	0	2,500,000	2	(2,770,121)	50,000	1	54,599
27. Montana.....MT	0	0	0	0	(17,952)	0	0	23,971
28. Nebraska.....NE	0	0	0	0	23,882	50,000	1	30,827
29. Nevada.....NV	0	0	0	0	(6,848)	0	0	10,928
30. New Hampshire.....NH	0	0	0	0	(3,584)	0	0	4,907
31. New Jersey.....NJ	0	0	3,031,250	1	1,015,797	0	1	22,533
32. New Mexico.....NM	0	0	0	0	(1,393)	0	0	1,574
33. New York.....NY	0	0	13,997	0	(43,642)	108,691	1	20,433
34. North Carolina.....NC	0	0	0	0	(94,980)	0	0	100,899
35. North Dakota.....ND	0	0	0	0	(20,547)	0	0	22,401
36. Ohio.....OH	0	0	0	0	(87,410)	0	0	91,808
37. Oklahoma.....OK	0	0	0	0	(2,858)	0	0	5,002
38. Oregon.....OR	0	0	0	0	(2,413)	0	0	4,282
39. Pennsylvania.....PA	0	0	0	0	(48,643)	5,000	1	35,651
40. Rhode Island.....RI	0	0	0	0	(3,159)	0	0	3,087
41. South Carolina.....SC	0	0	0	0	(28,164)	500,000	1	26,321
42. South Dakota.....SD	0	0	0	0	(15,548)	0	0	24,018
43. Tennessee.....TN	0	0	0	1	(121,558)	250,000	1	103,035
44. Texas.....TX	0	0	0	0	(123,735)	1,000,000	1	110,920
45. Utah.....UT	0	0	0	0	(21,127)	0	0	45,223
46. Vermont.....VT	0	0	0	0	(391)	0	0	847
47. Virginia.....VA	0	0	0	1	(328,102)	0	0	155,908
48. Washington.....WA	0	0	0	0	(10,553)	0	0	17,942
49. West Virginia.....WV	0	0	0	0	(432,062)	0	0	165,358
50. Wisconsin.....WI	0	0	45,000	1	22,747	0	0	76,491
51. Wyoming.....WY	0	0	0	0	(2,919)	0	0	2,276
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	(5,876)	0	0	4,755
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	29,193
58. Aggregate Other Alien.....OT	0	0	0	0	53	0	0	127
59. Totals.....	0	0	6,524,193	18	(6,545,368)	14,238,210	38	2,410,562

**DETAILS OF WRITE-INS**

58001. Other Alien Combined.....	0	0	0	0	32	0	0	109
58002. GBR United Kingdom.....	0	0	0	0	20	0	0	17
58003. AUS Australia.....	0	0	0	0	1	0	0	1
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	53	0	0	127



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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(66,549)	0	0	56,130
2. Alaska.....AK	0	0	0	0	(490)	0	0	883
3. Arizona.....AZ	0	0	(25,000)	0	(145,954)	0	0	51,521
4. Arkansas.....AR	0	0	0	0	(43,863)	0	0	50,423
5. California.....CA	0	0	0	0	(93,806)	0	0	179,394
6. Colorado.....CO	0	0	0	0	865,850	995,000	1	106,554
7. Connecticut.....CT	0	0	0	0	(114,101)	0	0	158,790
8. Delaware.....DE	0	0	0	0	(20,113)	0	0	44,822
9. District of Columbia.....DC	0	0	0	0	(181,374)	1	1	38,700
10. Florida.....FL	0	0	0	0	(133,036)	0	0	273,008
11. Georgia.....GA	0	0	3,000,000	0	1,627,855	0	1	103,744
12. Hawaii.....HI	0	0	0	0	(3,308)	0	0	1,904
13. Idaho.....ID	0	0	0	0	(3)	0	0	7
14. Illinois.....IL	0	0	0	2	(2,938,457)	4,370,082	9	265,332
15. Indiana.....IN	0	0	0	0	(10,893)	0	0	17,421
16. Iowa.....IA	0	0	0	0	(23,800)	0	0	27,313
17. Kansas.....KS	0	0	0	0	(27,103)	0	0	33,120
18. Kentucky.....KY	0	0	0	0	(23,814)	0	0	26,505
19. Louisiana.....LA	0	0	195,000	2	(58,196)	200,000	2	65,015
20. Maine.....ME	0	0	0	0	(14,854)	0	0	24,754
21. Maryland.....MD	0	0	0	0	(16,795)	0	0	34,540
22. Massachusetts.....MA	0	0	0	0	(13,431)	0	0	15,484
23. Michigan.....MI	0	0	0	0	(16,377)	0	0	44,882
24. Minnesota.....MN	0	0	0	0	(35,753)	0	0	60,416
25. Mississippi.....MS	0	0	0	0	(22,780)	0	0	12,511
26. Missouri.....MO	0	0	0	0	(20,066)	0	0	15,624
27. Montana.....MT	0	0	0	0	(17,911)	0	0	23,916
28. Nebraska.....NE	0	0	0	0	(29,200)	0	0	34,464
29. Nevada.....NV	0	0	0	0	(7,146)	0	0	11,403
30. New Hampshire.....NH	0	0	0	0	(11,228)	0	0	15,374
31. New Jersey.....NJ	0	0	0	0	(21,604)	0	0	31,502
32. New Mexico.....NM	0	0	0	0	(18,945)	0	0	21,396
33. New York.....NY	0	0	0	0	(35,187)	500,000	2	69,561
34. North Carolina.....NC	0	0	0	0	(189,648)	0	0	201,466
35. North Dakota.....ND	0	0	0	0	(15,654)	0	0	17,067
36. Ohio.....OH	0	0	0	0	(75,633)	0	0	79,438
37. Oklahoma.....OK	0	0	0	0	(16,501)	0	0	28,881
38. Oregon.....OR	0	0	0	0	(15,586)	0	0	27,656
39. Pennsylvania.....PA	0	0	0	0	(169,277)	200,001	2	112,502
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	1	(310,864)	200,000	1	56,882
42. South Dakota.....SD	0	0	0	0	(11,960)	0	0	18,476
43. Tennessee.....TN	0	0	0	0	(318,562)	0	0	259,349
44. Texas.....TX	0	0	0	0	(126,829)	0	0	113,693
45. Utah.....UT	0	0	0	0	(9,262)	0	0	19,825
46. Vermont.....VT	0	0	0	0	(2,023)	0	0	4,383
47. Virginia.....VA	0	0	0	0	(31,838)	0	0	38,749
48. Washington.....WA	0	0	0	0	(53,525)	0	0	80,146
49. West Virginia.....WV	0	0	0	0	(149,814)	0	0	57,337
50. Wisconsin.....WI	0	0	0	0	(9,284)	0	0	31,911
51. Wyoming.....WY	0	0	0	0	(3,730)	0	0	2,908
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	375,100	0	(148,717)	300,000	3	19,275
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	101,928
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	3,545,100	5	(3,331,134)	6,765,084	22	3,188,285

**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	(4,411)	0	0	3,721
2. Alaska.....AK	0	0	0	0	(437)	0	0	787
3. Arizona.....AZ	0	0	0	0	(7,875)	0	0	3,354
4. Arkansas.....AR	0	0	0	0	(10,618)	0	0	12,206
5. California.....CA	0	0	0	0	(9,403)	0	0	18,162
6. Colorado.....CO	0	0	0	0	(6,221)	0	0	19,411
7. Connecticut.....CT	0	0	0	0	(2,727)	0	0	3,795
8. Delaware.....DE	0	0	0	0	(601)	0	0	1,339
9. District of Columbia.....DC	0	0	0	0	(448)	0	0	613
10. Florida.....FL	0	0	2,500,000	3	1,479,896	0	1	42,037
11. Georgia.....GA	0	0	0	0	(4,065)	0	0	3,453
12. Hawaii.....HI	0	0	0	0	(1,285)	0	0	740
13. Idaho.....ID	0	0	0	0	(1,138)	0	0	2,648
14. Illinois.....IL	0	0	0	0	(9,917)	0	0	6,001
15. Indiana.....IN	0	0	0	0	(2,202)	0	0	3,521
16. Iowa.....IA	0	0	0	0	(9,044)	0	0	10,379
17. Kansas.....KS	0	0	0	0	(16,079)	0	0	19,649
18. Kentucky.....KY	0	0	0	0	(6,572)	0	0	7,314
19. Louisiana.....LA	0	0	0	0	(10,596)	0	0	11,838
20. Maine.....ME	0	0	0	0	(1,927)	0	0	3,211
21. Maryland.....MD	0	0	0	0	(3,613)	0	0	7,431
22. Massachusetts.....MA	0	0	0	0	(6,716)	0	0	7,742
23. Michigan.....MI	0	0	0	0	(2,565)	0	0	7,031
24. Minnesota.....MN	0	0	0	0	(6,007)	0	0	10,151
25. Mississippi.....MS	0	0	0	0	(4,206)	0	0	2,310
26. Missouri.....MO	0	0	0	0	(7,416)	0	0	5,774
27. Montana.....MT	0	0	0	0	(2,806)	0	0	3,747
28. Nebraska.....NE	0	0	0	0	(5,723)	0	0	6,754
29. Nevada.....NV	0	0	0	0	(1,059)	0	0	1,689
30. New Hampshire.....NH	0	0	0	0	(806)	0	0	1,103
31. New Jersey.....NJ	0	0	0	0	(7,828)	0	0	11,415
32. New Mexico.....NM	0	0	0	0	(1,461)	0	0	1,650
33. New York.....NY	0	0	0	0	(25,991)	2,550,000	5	51,382
34. North Carolina.....NC	0	0	0	0	(12,185)	0	0	12,944
35. North Dakota.....ND	0	0	0	0	(753)	0	0	821
36. Ohio.....OH	0	0	0	1	(406,177)	0	0	7,538
37. Oklahoma.....OK	0	0	0	0	(7,467)	0	0	13,069
38. Oregon.....OR	0	0	0	0	(732)	0	0	1,299
39. Pennsylvania.....PA	0	0	0	0	(16,953)	250,000	1	11,267
40. Rhode Island.....RI	0	0	0	0	(567)	0	0	554
41. South Carolina.....SC	0	0	0	0	(2,835)	0	0	2,650
42. South Dakota.....SD	0	0	0	0	(2,424)	0	0	3,745
43. Tennessee.....TN	0	0	0	0	(11,549)	0	0	9,402
44. Texas.....TX	0	0	0	0	(9,956)	24,999	1	31,335
45. Utah.....UT	0	0	0	0	(1,187)	0	0	2,540
46. Vermont.....VT	0	0	0	0	(372)	0	0	806
47. Virginia.....VA	0	0	0	0	(13,484)	0	0	16,411
48. Washington.....WA	0	0	0	0	(2,465)	0	0	4,190
49. West Virginia.....WV	0	0	0	0	(7,191)	0	0	2,752
50. Wisconsin.....WI	0	0	0	0	(1,113)	0	0	3,825
51. Wyoming.....WY	0	0	0	0	(1,237)	0	0	965
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	(62)	0	0	51
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	220,184
58. Aggregate Other Alien.....OT	0	0	0	0	(266)	0	0	177
59. Totals.....	0	0	2,500,000	4	799,160	2,824,999	8	638,882

**DETAILS OF WRITE-INS**

58001. Other Alien Combined.....	0	0	0	0	(266)	0	0	177
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	(266)	0	0	177



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	(10,335)	4,500,000	1	8,717
2. Alaska.....AK	0	0	0	0	(75)	0	0	136
3. Arizona.....AZ	0	0	0	0	(10,080)	0	0	4,293
4. Arkansas.....AR	0	0	0	0	(8,343)	0	0	9,591
5. California.....CA	0	0	0	0	(30,849)	0	0	59,585
6. Colorado.....CO	0	0	0	0	(8,273)	0	0	25,812
7. Connecticut.....CT	0	0	0	0	(4,736)	0	0	6,591
8. Delaware.....DE	0	0	0	0	(1,410)	0	0	3,143
9. District of Columbia.....DC	0	0	0	0	(1,856)	0	0	2,539
10. Florida.....FL	0	0	0	0	(19,220)	0	0	40,189
11. Georgia.....GA	0	0	0	0	(7,937)	0	0	6,741
12. Hawaii.....HI	0	0	0	0	(236)	0	0	136
13. Idaho.....ID	0	0	0	0	(1,758)	0	0	4,090
14. Illinois.....IL	0	0	0	0	(23,375)	0	0	14,145
15. Indiana.....IN	0	0	0	0	19,051	25,000	1	9,513
16. Iowa.....IA	0	0	0	0	(6,188)	0	0	7,101
17. Kansas.....KS	0	0	0	0	(8,988)	0	0	10,983
18. Kentucky.....KY	0	0	0	0	(3,188)	0	0	3,549
19. Louisiana.....LA	0	0	0	0	(9,419)	0	0	10,523
20. Maine.....ME	0	0	0	0	(3,698)	0	0	6,163
21. Maryland.....MD	0	0	0	0	(5,001)	0	0	10,285
22. Massachusetts.....MA	0	0	0	0	(10,731)	0	0	12,371
23. Michigan.....MI	0	0	0	0	(4,920)	0	0	13,484
24. Minnesota.....MN	0	0	0	0	(13,468)	0	0	22,758
25. Mississippi.....MS	0	0	0	0	(16,296)	0	0	8,950
26. Missouri.....MO	0	0	0	0	(11,451)	0	0	8,916
27. Montana.....MT	0	0	0	0	(2,600)	76,000	4	3,472
28. Nebraska.....NE	0	0	0	0	(12,326)	0	0	14,548
29. Nevada.....NV	0	0	0	0	(1,489)	0	0	2,376
30. New Hampshire.....NH	0	0	0	0	(822)	0	0	1,125
31. New Jersey.....NJ	0	0	0	0	(5,947)	0	0	8,672
32. New Mexico.....NM	0	0	0	0	(674)	0	0	761
33. New York.....NY	0	0	0	0	(4,484)	250,000	1	8,864
34. North Carolina.....NC	0	0	0	0	(15,622)	0	0	16,595
35. North Dakota.....ND	0	0	0	0	(677)	0	0	738
36. Ohio.....OH	0	0	0	0	(13,802)	0	0	14,496
37. Oklahoma.....OK	0	0	0	0	(3,902)	0	0	6,830
38. Oregon.....OR	0	0	0	0	(1,048)	0	0	1,860
39. Pennsylvania.....PA	0	0	0	0	(13,158)	0	0	8,745
40. Rhode Island.....RI	0	0	0	0	(1,574)	0	0	1,538
41. South Carolina.....SC	0	0	0	0	(2,646)	0	0	2,473
42. South Dakota.....SD	0	0	0	0	(2,392)	0	0	3,695
43. Tennessee.....TN	0	0	0	0	(24,542)	0	0	19,980
44. Texas.....TX	0	0	0	0	(23,819)	0	0	21,352
45. Utah.....UT	0	0	0	0	(1,384)	0	0	2,963
46. Vermont.....VT	0	0	0	0	(341)	0	0	738
47. Virginia.....VA	0	0	0	0	(13,859)	0	0	16,867
48. Washington.....WA	0	0	0	0	(3,033)	0	0	5,157
49. West Virginia.....WV	0	0	0	0	(10,187)	0	0	3,899
50. Wisconsin.....WI	0	0	0	0	(2,121)	0	0	7,291
51. Wyoming.....WY	0	0	0	0	(828)	0	0	645
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	(1,500)	250,000	1	1,214
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	143,490
58. Aggregate Other Alien.....OT	0	0	0	0	(5,777)	0	0	3,845
59. Totals.....	0	0	0	0	(373,334)	5,101,000	8	634,535

**DETAILS OF WRITE-INS**

58001. Other Alien Combined.....	0	0	0	0	(5,777)	0	0	3,845
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	(5,777)	0	0	3,845



**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2013

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....6,857,833	.....10,424,451	.....(551,108)

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ ]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
  - 2.31 Amount quantified: ..... \$.....0
  - 2.32 Amount estimated using reasonable assumptions: ..... \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \$.....0