



QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2013
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
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OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, Robert Carl Brody, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., and William Patrick Hannon.

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

22nd day of October, 2013
Notary Public
My Commission Expires September 30, 2017



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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,663,287,620	0	12,663,287,620	12,741,194,903
2. Stocks:				
2.1 Preferred stocks.....	57,238,432	0	57,238,432	59,197,974
2.2 Common stocks.....	3,835,080,984	765,089	3,834,315,894	3,491,522,535
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	208,732,453	0	208,732,453	192,079,339
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(532,050,303)), cash equivalents (\$.....30,000,000) and short-term investments (\$.....795,117,263).....	293,066,959	0	293,066,959	(88,798,347)
6. Contract loans (including \$.....0 premium notes).....	3,055,347	3,055,347	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	806,526,942	234,247,708	572,279,234	578,433,439
9. Receivables for securities.....	411,638	0	411,638	0
10. Securities lending reinvested collateral assets.....	54,479,554	0	54,479,554	168,831,641
11. Aggregate write-ins for invested assets.....	(3,740,888)	0	(3,740,888)	(6,708,996)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,918,139,041	238,068,145	17,680,070,896	17,135,752,489
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	138,491,515	0	138,491,515	151,477,595
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	396,380,998	38,440,132	357,940,866	247,786,892
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....26,075,235 earned but unbilled premiums).....	978,748,431	8,692,315	970,056,116	930,841,322
15.3 Accrued retrospective premiums.....	20,780,189	1,022,539	19,757,649	26,602,856
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,255,190,811	0	1,255,190,811	1,588,885,818
16.2 Funds held by or deposited with reinsured companies.....	2,426,020	0	2,426,020	3,265,455
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	807,533,318	311,524,525	496,008,793	515,299,522
19. Guaranty funds receivable or on deposit.....	1,659,849	0	1,659,849	2,761,517
20. Electronic data processing equipment and software.....	52,737,860	0	52,737,860	52,944,950
21. Furniture and equipment, including health care delivery assets (\$.....0).....	188,575,159	188,575,159	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	273,232,283
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,203,387,262	828,651,003	374,736,259	366,297,524
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,964,050,451	1,614,973,818	21,349,076,634	21,295,148,223
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,964,050,451	1,614,973,818	21,349,076,634	21,295,148,223

## DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(3,740,888)	0	(3,740,888)	(6,708,996)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(3,740,888)	0	(3,740,888)	(6,708,996)
2501. COLI supplemental benefits trust.....	136,530,889	0	136,530,889	138,110,841
2502. Suspense, undistributed payments.....	105,021,390	0	105,021,390	66,774,008
2503. Equities and deposits in pools and associations.....	42,322,394	0	42,322,394	51,182,263
2598. Summary of remaining write-ins for Line 25 from overflow page.....	919,512,589	828,651,003	90,861,586	110,230,413
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,203,387,262	828,651,003	374,736,259	366,297,524

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,113,104,741).....	6,905,109,425	6,982,442,344
2. Reinsurance payable on paid losses and loss adjustment expenses.....	988,417,669	1,314,734,314
3. Loss adjustment expenses.....	1,522,721,812	1,518,428,857
4. Commissions payable, contingent commissions and other similar charges.....	117,892,719	132,581,223
5. Other expenses (excluding taxes, licenses and fees).....	127,888,452	125,962,643
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	79,912,454	78,112,641
7.1 Current federal and foreign income taxes (including \$.....8,561,197 on realized capital gains (losses)).....	12,631,019	31,874,526
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....7,790,105,530 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.....	2,097,381,679	2,026,293,189
10. Advance premium.....	80,296,100	70,141,709
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,153,732	12,101,591
12. Ceded reinsurance premiums payable (net of ceding commissions).....	101,643,699	108,347,236
13. Funds held by company under reinsurance treaties.....	116,915,765	125,361,105
14. Amounts withheld or retained by company for account of others.....	1,065,903,823	1,038,222,950
15. Remittances and items not allocated.....	281,358,408	225,641,964
16. Provision for reinsurance (including \$.....0 certified).....	148,364,844	148,364,844
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	226,619,253	0
20. Derivatives.....	0	0
21. Payable for securities.....	7,995,293	15,369,562
22. Payable for securities lending.....	54,479,554	168,831,641
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	65,338,367	53,049,807
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,013,024,066	14,175,862,148
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,013,024,066	14,175,862,148
29. Aggregate write-ins for special surplus funds.....	23,609,725	26,123,798
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	3,067,497,222	2,848,216,656
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	7,336,052,568	7,119,286,075
38. Totals (Page 2, Line 28, Col. 3).....	21,349,076,634	21,295,148,223

## DETAILS OF WRITE-INS

2501. Escheat liability.....	89,668,924	79,793,800
2502. Retroactive reinsurance reserve assumed.....	524,598	527,277
2503. Other statutory provisions.....	258,300	258,300
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(25,113,456)	(27,529,571)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	65,338,367	53,049,807
2901. Special surplus from retroactive reinsurance.....	23,609,725	26,123,798
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	23,609,725	26,123,798
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

# THE TRAVELERS INDEMNITY COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,271,719,250).....	1,199,958,727	1,171,275,469	1,570,941,194
1.2 Assumed..... (written \$.....15,078,932,109).....	14,677,500,080	14,491,321,564	19,394,548,226
1.3 Ceded..... (written \$.....12,871,037,111).....	12,474,896,013	12,283,917,692	16,446,067,299
1.4 Net..... (written \$.....3,479,614,248).....	3,402,562,795	3,378,679,341	4,519,422,121
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,775,015,162):			
2.1 Direct.....	381,364,780	552,321,152	805,198,033
2.2 Assumed.....	7,624,981,638	7,596,526,395	11,556,267,808
2.3 Ceded.....	6,315,826,044	6,327,362,359	9,778,293,670
2.4 Net.....	1,690,520,374	1,821,485,187	2,583,172,171
3. Loss adjustment expenses incurred.....	415,864,645	395,140,078	505,308,943
4. Other underwriting expenses incurred.....	1,059,150,650	1,076,571,129	1,425,907,094
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,165,535,669	3,293,196,395	4,514,388,208
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	237,027,126	85,482,946	5,033,913
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	407,540,931	456,033,980	769,265,221
10. Net realized capital gains (losses) less capital gains tax of \$.....3,488,928.....	70,167,184	119,661	6,507,944
11. Net investment gain (loss) (Lines 9 + 10).....	477,708,115	456,153,641	775,773,164
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....22,720,353 amount charged off \$.....30,934,201).....	(8,213,849)	(8,336,592)	(11,150,767)
13. Finance and service charges not included in premiums.....	14,134,715	15,883,969	20,515,539
14. Aggregate write-ins for miscellaneous income.....	54,390,331	29,579,850	29,263,380
15. Total other income (Lines 12 through 14).....	60,311,197	37,127,227	38,628,152
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	775,046,437	578,763,814	819,435,229
17. Dividends to policyholders.....	5,919,699	7,103,509	9,372,460
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	769,126,738	571,660,305	810,062,769
19. Federal and foreign income taxes incurred.....	146,541,422	93,455,932	132,558,863
20. Net income (Line 18 minus Line 19) (to Line 22).....	622,585,316	478,204,373	677,503,907
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	7,119,286,075	6,975,266,199	6,975,266,199
22. Net income (from Line 20).....	622,585,316	478,204,373	677,503,907
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(8,607,235).....	342,750,312	282,649,491	161,503,991
25. Change in net unrealized foreign exchange capital gain (loss).....	(336,058)	(342,284)	(312,645)
26. Change in net deferred income tax.....	(47,094,492)	(3,715,469)	1,704,319
27. Change in nonadmitted assets.....	31,119,075	(115,176,675)	(58,223,451)
28. Change in provision for reinsurance.....	0	0	53,016,921
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	(7,173,166)	(7,173,166)
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(731,000,000)	(449,000,000)	(684,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,257,660)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	216,766,492	185,446,270	144,019,876
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,336,052,568	7,160,712,469	7,119,286,075
<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.....	54,163,128	18,942,159	18,020,324
1402. Change in COLI cash values.....	1,193,722	7,504,166	8,153,216
1403. Other assets tri-party/tax credit bond income.....	218,742	253,076	333,975
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,185,261)	2,880,448	2,755,865
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	54,390,331	29,579,850	29,263,380
3701. Prior period adjustment.....	(1,257,660)	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(1,257,660)	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	3,332,116,288	3,502,154,197	4,642,269,222
2. Net investment income.....	470,019,157	510,110,718	839,569,989
3. Miscellaneous income.....	60,311,197	37,127,227	38,628,152
4. Total (Lines 1 through 3).....	3,862,446,642	4,049,392,142	5,520,467,363
5. Benefit and loss related payments.....	1,759,635,498	1,738,028,482	2,296,669,098
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,479,875,168	1,475,156,689	1,949,791,956
8. Dividends paid to policyholders.....	5,867,558	5,410,916	8,039,613
9. Federal and foreign income taxes paid (recovered) net of \$.....3,811,170 tax on capital gains (losses).....	169,273,857	134,757,233	150,822,784
10. Total (Lines 5 through 9).....	3,414,652,081	3,353,353,319	4,405,323,451
11. Net cash from operations (Line 4 minus Line 10).....	447,794,561	696,038,823	1,115,143,912
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,853,303,997	1,923,716,733	2,651,546,618
12.2 Stocks.....	42,722,114	6,579,894	9,946,430
12.3 Mortgage loans.....	0	1,337,871	31,960,706
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	79,860,599	95,109,044	119,610,981
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	(37,968)	46,280
12.7 Miscellaneous proceeds.....	158,344,132	10,335,864	9,086,569
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,134,230,842	2,037,041,437	2,822,197,584
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,819,427,345	2,094,816,285	2,551,440,480
13.2 Stocks.....	5,931,467	7,832,266	9,954,335
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	21,934,519	944,946	944,946
13.5 Other invested assets.....	114,651,817	120,856,117	155,901,365
13.6 Miscellaneous applications.....	7,785,907	33,445,137	121,645,562
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,969,731,054	2,257,894,751	2,839,886,687
14. Net increase (decrease) in contract loans and premium notes.....	2,075,637	(300,821)	(328,164)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	162,424,151	(220,552,492)	(17,360,940)
<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.....	731,000,000	449,000,000	684,000,000
16.6 Other cash provided (applied).....	502,646,593	362,993,463	9,788,134
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(228,353,407)	(86,006,537)	(674,211,866)
<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).....	381,865,306	389,479,793	423,571,106
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(88,798,347)	(512,369,453)	(512,369,453)
19.2 End of period (Line 18 plus Line 19.1).....	293,066,959	(122,889,660)	(88,798,347)
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Stock distributions from limited partnerships.....	4,443,169	7,832,266	9,954,335
20.0002 Exchange of bonds.....	3,471,800	810,589	5,283,995
20.0003 Interest payment received in securities.....	3,059,846	3,022,958	3,184,160
20.0004 Exchange of stock.....	588,298	0	0

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## NOTES TO FINANCIAL STATEMENTS

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

## A. Accounting Practices:

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

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

No significant change.

## C. Accounting Policy:

No significant change.

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

During the first quarter of 2013, an error in the reporting of "Taxes, licenses and fees" (TL&F), "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 \$12.9 million to TL&F, offset by both a reduction of \$1.2 million in Amounts withheld or retained by company for account of others, and \$11.7 million to Payable to parent, subsidiaries and affiliates. This error did not impact Net income or Surplus as regards policyholders.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

**Note 5 - Investments**

## A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

## B. Debt Restructuring:

No significant change.

## C. Reverse Mortgages:

No significant change.

## D. Loan-Backed Securities

- The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal repayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

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

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

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

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

**NOTES TO FINANCIAL STATEMENTS**

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

Present value of cash flows is less than amortized cost

	\$ 25,242,737	\$ 715,624	\$ 26,185,151
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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
126378BB3	\$ 20,168,922	\$ 19,901,291	\$ 267,631	\$ 19,901,291	\$ 17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010
32029AAE7	6,636,854	6,458,660	178,194	6,458,660	6,418,880	Q4 - 2010
225458FE3	3,565,049	3,562,982	2,067	3,562,982	3,366,573	Q4 - 2010
126671RX6	128,686	128,390	295	128,390	104,978	Q4 - 2010
021460AG5	11,658,357	11,408,886	249,471	11,408,886	11,026,683	Q1 - 2011
12668BQA4	8,814,946	8,582,425	232,520	8,582,425	8,144,090	Q1 - 2011
12668TAB0	8,920,068	8,867,812	52,256	8,867,812	8,769,977	Q1 - 2011
16162WQJ1	9,120,254	9,088,541	31,713	9,088,541	9,036,240	Q1 - 2011
32029AAE7	6,540,299	5,910,190	630,109	5,910,190	6,172,387	Q1 - 2011
007036QM1	10,404,891	10,309,727	95,164	10,309,727	8,922,521	Q2 - 2011
021460AG5	11,141,065	10,910,089	230,975	10,910,089	10,458,595	Q2 - 2011
05948XBV2	494,488	481,067	13,421	481,067	477,616	Q2 - 2011
12668TAB0	8,193,112	7,973,837	219,274	7,973,837	8,007,427	Q2 - 2011
12669EHN9	651,915	648,019	3,896	648,019	615,955	Q2 - 2011
94983FAA8	3,976,724	3,975,160	1,564	3,975,160	4,076,592	Q2 - 2011
05948XBV2	477,130	476,845	285	476,845	453,425	Q3 - 2011
46628YAA8	27,889,806	27,713,281	176,524	27,713,281	27,224,480	Q3 - 2011
94980SAD7	38,315,737	37,994,883	320,854	37,994,883	38,343,373	Q3 - 2011
94983FAA8	3,611,298	3,599,577	11,721	3,599,577	3,626,875	Q3 - 2011
007036QM1	9,216,913	8,845,234	371,679	8,845,234	8,116,370	Q4 - 2011
126378BB3	12,187,527	11,775,637	411,889	11,775,637	10,868,409	Q4 - 2011
126671RX6	96,542	96,326	217	96,326	78,887	Q4 - 2011
12668TAB0	6,388,515	6,319,095	69,420	6,319,095	6,266,179	Q4 - 2011
126694W95	6,467,441	6,353,249	114,193	6,353,249	5,998,670	Q4 - 2011
161546FW1	1,567,622	1,567,273	389	1,567,273	1,574,628	Q4 - 2011
16162WQJ1	6,708,399	6,660,992	47,407	6,660,992	6,089,381	Q4 - 2011
46628YAA8	26,964,836	26,597,322	367,513	26,597,322	26,042,013	Q4 - 2011
94984AAS9	26,615,662	26,212,164	403,498	26,212,164	25,981,063	Q4 - 2011

**NOTES TO FINANCIAL STATEMENTS**

Cusip	Amortized cost basis before other-than- temporary impairment	Projected Cash Flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than- temporary impairment	Fair Value	Impairment Quarter
94980SAD7	36,139,837	35,642,240	497,597	35,642,240	36,955,637	Q1 - 2012
61750MAF2	6,227,908	5,463,600	764,308	5,463,600	5,143,515	Q1 - 2012
16162WQJ1	6,186,957	6,060,008	126,950	6,060,008	5,978,455	Q1 - 2012
75406VAC7	9,944,593	9,681,737	262,856	9,681,737	9,417,777	Q1 - 2012
74957VAJ8	2,857,572	2,839,734	17,838	2,839,734	2,736,048	Q1 - 2012
126671RX6	91,526	91,100	426	91,100	77,381	Q1 - 2012
161546FW1	1,409,666	1,409,166	500	1,409,166	1,415,399	Q1 - 2012
929227ZC3	34,262	32,084	2,178	32,084	34,074	Q1 - 2012
939336PC1	43,086	40,730	2,357	40,730	43,887	Q1 - 2012
126378BB3	10,864,595	10,395,115	469,479	10,395,115	10,039,147	Q2 - 2012
12668BQA4	7,385,674	7,203,262	182,412	7,203,262	6,919,441	Q2 - 2012
021460AG5	9,774,450	9,658,473	115,977	9,658,473	9,494,102	Q2 - 2012
75406VAC7	9,318,010	9,074,657	243,353	9,074,657	9,205,434	Q2 - 2012
126671RX6	86,195	85,543	652	85,543	73,102	Q2 - 2012
126694W95	5,498,814	5,491,229	7,585	5,491,229	5,642,149	Q3 - 2012
36297XAF0	26,852,341	26,817,749	34,592	26,817,749	28,166,635	Q3 - 2012
61750MAF2	5,647,429	5,322,900	324,529	5,322,900	5,875,035	Q3 - 2012
46629CAK3	2,356,717	2,311,935	44,782	2,311,935	2,715,002	Q3 - 2012
12668TAB0	4,441,019	4,362,392	78,626	4,362,392	4,484,480	Q3 - 2012
126671RX6	79,700	78,746	954	78,746	67,948	Q3 - 2012
126694W95	5,262,288	5,126,071	136,217	5,126,071	5,638,028	Q4 - 2012
17310BAD6	8,395,313	8,232,313	163,000	8,232,313	9,107,957	Q4 - 2012
22540V6Q0	1,209,483	1,159,545	49,938	1,159,545	1,336,381	Q4 - 2012
16162WQJ1	4,238,194	4,118,171	120,023	4,118,171	4,663,526	Q1 - 2013
17310BAD6	8,093,924	8,014,243	79,681	8,014,243	8,950,587	Q1 - 2013
466247YK3	5,830,919	5,738,304	92,615	5,738,304	6,160,434	Q1 - 2013
12668TAB0	3,250,078	3,178,627	71,451	3,178,627	3,328,871	Q1 - 2013
126671RX6	68,663	68,488	175	68,488	65,019	Q1 - 2013
939336PC1	36,796	36,252	544	36,252	40,138	Q1 - 2013
16162WQJ1	3,813,942	3,794,985	18,957	3,794,985	4,106,582	Q2 - 2013
22540V6Q0	1,116,899	1,035,262	81,637	1,035,262	1,068,222	Q2 - 2013
225458FE3	1,325,084	1,321,543	3,541	1,321,543	1,327,810	Q2 - 2013
05949CEL6	5,364,387	5,287,504	76,883	5,287,504	5,587,495	Q2 - 2013
12668TAB0	2,999,192	2,753,156	246,036	2,753,156	2,113,228	Q2 - 2013
126378BB3	8,183,744	7,784,550	399,194	7,784,550	8,383,901	Q3 - 2013
46628YAA8	17,058,993	16,742,563	316,430	16,742,563	17,801,250	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	\$ 11,324,711
2. 12 Months or Longer	\$ 2,157,593

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

1. Less than 12 Months	\$251,417,165
2. 12 Months or Longer	\$ 18,988,644

5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Repurchase Agreements and/or Securities Lending Transactions:

Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.



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## NOTES TO FINANCIAL STATEMENTS

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

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

**Note 11 - Debt**

No significant change.

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

A. Defined Benefit Plan:

Not applicable.

B. Defined Contribution Plan:

Not applicable.

C. Multiemployer Plan:

Not applicable.

D. Consolidated/Holding Company Plans:

No significant change.

E. Postemployment Benefits and Compensated Absences:

Not applicable.

F. Impact of Medicare Modernization Act of Postretirement Benefits:

Not applicable.

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

Through September 30, 2013, the Company paid dividends totaling \$731 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

(in thousands)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20	\$ 206,000	\$ -	\$ 206,000
June 24	150,000	-	150,000
September 20	120,000	255,000	375,000

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

Not applicable.

C. Wash Sales:

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

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

<u>Bonds</u>	<u>Number of Transactions</u>	<u>Book Value of Securities Sold</u>	<u>Cost of Securities Repurchased</u>	<u>Gain/(Loss)</u>
NAIC 3	1	\$ 1,018,480	\$ 1,533,081	\$ (5,980)

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

No significant change.

## NOTES TO FINANCIAL STATEMENTS

### 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>
<u>Bonds</u>				
Industrial and miscellaneous	\$ -	\$ 243,296,383	\$ 15,831,780	\$ 259,128,163
<u>Preferred stock</u>				
Non-redeemable preferred stock	6,050,560	37,005,315	-	43,055,875
<u>Common stock</u>				
	6,578,049	26,958	-	6,605,007
Total assets at fair value	<u>\$ 12,628,609</u>	<u>\$ 280,328,656</u>	<u>\$ 15,831,780</u>	<u>\$ 308,789,045</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	\$22,727,918	\$ -	\$ (6,382,152)	\$ (1,859)	\$ 79,527	-	-	-	\$ (591,654)	\$ 15,831,780

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

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

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

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

(5) Not applicable.

B. Not applicable.

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>
Short term bonds	\$ 795,117,263	\$ 795,117,263	\$ 359,535,006	\$ 435,582,257	-	-
Cash Equivalents	30,000,000	30,000,000	-	30,000,000	-	-
Long term bonds	13,247,880,958	12,663,287,620	580,491,683	12,620,716,141	46,673,134	-
Preferred stock	60,311,697	57,238,432	8,131,260	52,180,437	-	-
Common stock	6,605,007	6,605,007	6,578,049	26,958	-	-

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

D. Not applicable.

### Note 21 – Other Items

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 22 – Events Subsequent**

Effective October 1, 2013, the Company's wholly-owned subsidiary First Trenton Indemnity Company (FTI) merged with and into the Company after receiving all required regulatory approvals.

At the time of merger, FTI had a statutory carrying value of \$326,649,766. This transaction was accounted for as a statutory merger and the Company was the surviving entity.

**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 \$79,316,000, 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.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 - Financial Guaranty Insurance**

A. No significant change.

B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes  No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes  No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes  No
- 2.2 If yes, date of change: 10/1/2013.....
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes  No
- 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
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/14/2011.....
- 6.4 By what department or departments?  
Connecticut

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

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

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

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

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

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

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

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

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

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes  No

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

**THE TRAVELERS INDEMNITY 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: \$.....0

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....3,489,148,555	\$ .....3,828,475,977
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....301,149,986	\$ .....355,524,602
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,790,298,541	\$ .....4,184,000,579
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? Yes [ ] No [ ]  
If no, attach a description with this statement.

---

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....54,479,554

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....54,479,554

16.3 Total payable for securities lending reporting on the liability page: \$.....54,479,554

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

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

1	2	3
Name(s)	Location(s)	Complete Explanation(s)
N/A		

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

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

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

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

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

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

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

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**THE TRAVELERS INDEMNITY COMPANY**  
**GENERAL INTERROGATORIES (continued)**

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

\_\_\_\_\_

\_\_\_\_\_

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
 If yes, attach an explanation.

\_\_\_\_\_

\_\_\_\_\_

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]  
 3.2 If yes, give full and complete information thereto:

\_\_\_\_\_

\_\_\_\_\_

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No [ ]  
 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	.....0.000	.....5.000 %	.....0	.....0	....39,888,689	....39,888,689	.....0	.....0	.....221,488	.....221,488
Total.....	.....XXX...	.....XXX.....	.....0	.....0	....39,888,689	....39,888,689	.....0	.....0	.....221,488	.....221,488

5. Operating Percentages:

5.1 A&H loss percent (4.2)%

5.2 A&H cost containment percent 18.4 %

5.3 A&H expense percent excluding cost containment expenses 101.1 %

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

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

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

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3  Name of Reinsurer	4  Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
<b>All Other Insurers</b>				
00000.....	AA-1120822.....	INT'L INSURANCE CO OF HANNOVER LTD.....	GBR.....	NO.....

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	20,135,346	18,064,762	13,791,468	10,213,814	63,508,710	65,378,532
2. Alaska.....	AK.....L.....	1,344,964	1,025,566	619,509	463,185	3,187,433	3,598,068
3. Arizona.....	AZ.....L.....	39,653,836	36,423,274	30,232,632	18,027,002	70,726,372	92,323,142
4. Arkansas.....	AR.....L.....	16,518,117	14,324,682	6,011,300	10,354,152	77,399,551	80,590,188
5. California.....	CA.....Q.....	1,036,168	1,067,373	7,615,619	14,434,091	70,835,097	82,304,360
6. Colorado.....	CO.....L.....	29,585,446	27,561,043	10,879,116	14,137,866	78,258,807	81,532,632
7. Connecticut.....	CT.....L.....	26,788,619	31,192,902	20,260,280	15,150,029	131,292,432	142,043,700
8. Delaware.....	DE.....L.....	4,547,816	3,129,340	1,962,275	2,880,789	28,388,714	32,675,807
9. District of Columbia.....	DC.....L.....	10,977,417	13,746,445	7,955,322	5,331,146	42,844,088	46,362,324
10. Florida.....	FL.....L.....	30,412,767	33,613,277	19,410,239	23,471,203	213,425,544	225,781,432
11. Georgia.....	GA.....L.....	28,763,404	33,754,782	19,416,621	18,101,566	74,618,238	75,629,370
12. Hawaii.....	HI.....L.....	3,606,255	2,662,431	1,311,438	1,708,623	21,728,017	22,808,297
13. Idaho.....	ID.....L.....	6,348,626	6,963,539	849,020	2,260,531	12,561,944	13,835,096
14. Illinois.....	IL.....L.....	57,600,685	52,560,348	36,161,084	34,686,371	219,706,369	239,584,118
15. Indiana.....	IN.....L.....	32,411,530	26,851,096	9,442,206	9,607,293	48,036,399	51,238,567
16. Iowa.....	IA.....L.....	10,949,368	10,721,462	6,671,740	7,655,200	48,857,756	52,028,409
17. Kansas.....	KS.....L.....	23,442,128	24,973,436	10,446,231	10,455,099	75,713,724	80,868,765
18. Kentucky.....	KY.....L.....	12,735,021	12,435,193	6,934,908	7,664,960	80,363,077	80,701,716
19. Louisiana.....	LA.....L.....	22,640,736	24,699,354	8,619,336	12,531,550	82,729,703	78,266,728
20. Maine.....	ME.....L.....	4,999,331	3,806,264	1,346,425	1,462,162	17,492,240	19,260,061
21. Maryland.....	MD.....L.....	38,110,116	37,458,390	12,104,464	17,982,935	78,801,065	82,995,696
22. Massachusetts.....	MA.....L.....	77,131,374	90,205,916	35,762,114	32,838,848	259,393,960	254,459,580
23. Michigan.....	MI.....L.....	36,250,979	34,838,170	15,912,321	12,991,898	125,220,456	128,270,603
24. Minnesota.....	MN.....L.....	23,830,987	21,363,707	6,036,974	8,451,495	75,517,907	77,827,494
25. Mississippi.....	MS.....L.....	21,681,109	21,505,206	11,583,072	9,484,083	67,727,008	69,639,705
26. Missouri.....	MO.....L.....	21,942,188	25,634,951	15,586,972	22,879,558	95,100,082	99,555,404
27. Montana.....	MT.....L.....	7,898,489	9,670,857	4,151,258	2,707,471	9,292,196	11,502,286
28. Nebraska.....	NE.....L.....	29,412,713	26,871,027	14,940,162	40,840,761	61,045,905	70,658,059
29. Nevada.....	NV.....L.....	14,946,787	15,743,413	5,352,635	2,907,338	25,566,096	27,262,380
30. New Hampshire.....	NH.....L.....	7,067,652	11,744,528	3,479,638	3,365,949	39,172,149	37,356,746
31. New Jersey.....	NJ.....L.....	52,838,320	52,284,080	56,207,143	40,568,849	350,870,558	359,757,901
32. New Mexico.....	NM.....L.....	11,399,623	9,863,511	5,120,886	6,815,918	19,482,559	19,710,462
33. New York.....	NY.....L.....	131,287,400	118,014,533	63,389,271	70,275,859	529,974,292	528,331,540
34. North Carolina.....	NC.....L.....	34,817,718	34,271,307	12,408,739	21,652,321	97,830,240	110,694,671
35. North Dakota.....	ND.....L.....	4,574,847	2,651,714	856,731	835,825	2,379,858	3,154,511
36. Ohio.....	OH.....L.....	28,476,962	28,868,982	23,746,978	17,855,095	76,332,982	94,325,939
37. Oklahoma.....	OK.....L.....	32,199,879	30,105,438	16,988,180	22,403,599	40,395,589	54,376,446
38. Oregon.....	OR.....L.....	10,057,358	12,711,421	2,912,147	4,923,382	23,902,152	25,926,974
39. Pennsylvania.....	PA.....L.....	71,143,645	68,081,894	28,101,425	37,674,822	309,507,903	331,163,474
40. Rhode Island.....	RI.....L.....	4,186,881	3,344,477	1,052,042	1,713,739	15,755,064	17,446,616
41. South Carolina.....	SC.....L.....	11,478,265	11,579,704	2,089,459	13,580,279	35,449,924	36,706,742
42. South Dakota.....	SD.....L.....	3,713,829	4,715,001	1,253,918	2,723,746	12,094,121	14,279,850
43. Tennessee.....	TN.....L.....	45,483,854	42,314,831	17,219,259	20,883,785	150,481,089	151,963,862
44. Texas.....	TX.....L.....	64,101,765	41,271,201	16,044,968	21,339,161	332,564,826	336,946,616
45. Utah.....	UT.....L.....	9,658,350	8,536,028	1,741,026	3,184,269	13,314,344	15,616,689
46. Vermont.....	VT.....L.....	2,867,343	4,389,674	2,343,310	2,335,457	22,017,547	24,006,690
47. Virginia.....	VA.....L.....	34,800,107	37,220,922	(1,598,441)	24,569,388	115,027,840	120,308,558
48. Washington.....	WA.....L.....	21,108,676	22,295,827	9,206,091	17,207,152	37,601,105	37,877,120
49. West Virginia.....	WV.....L.....	11,913,635	11,224,389	4,233,654	2,784,105	54,472,396	58,688,076
50. Wisconsin.....	WI.....L.....	16,430,974	17,598,148	3,511,891	2,257,780	55,503,273	54,178,730
51. Wyoming.....	WY.....L.....	3,275,019	3,056,519	2,161,957	1,035,980	4,273,723	4,483,891
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	(11,493)	2,108	2,685	4,853	0	8,147
54. Puerto Rico.....	PR.....L.....	271,483	187,901	41,628	9,327	54,500	23,510
55. US Virgin Islands.....	VI.....L.....	10,332	1,324	0	0	144,313	38,599
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....N.....	0	0	0	0	0	0
58. Aggregate Other Alien.....	OT.....XXX.....	2,864,503	3,128,163	(517,701)	126,713	1,633,442	1,785,437
59. Totals.....	(a).....53.....	1,271,719,250	1,242,331,829	613,363,626	711,808,372	4,599,574,679	4,828,140,317

**DETAILS OF WRITE-INS**

58001. DEU Germany.....	XXX.....	320,294	400,293	0	0	26,507	43,516
58002. GBR United Kingdom.....	XXX.....	281,026	338,061	3,845	0	196,155	0
58003. JPN Japan.....	XXX.....	266,863	78,939	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	1,996,320	2,310,870	(521,546)	126,713	1,410,780	1,741,921
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	2,864,503	3,128,163	(517,701)	126,713	1,633,442	1,785,437

(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.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767.....	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791.....	41-0881659				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775.....	41-0963301				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967.....	41-1419276				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481.....	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769.....	41-1435765				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750.....	41-1435766				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	51-0375653				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463.....	36-2999370				Discover Property & Casualty Insurance Company.....	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224.....	36-2542404				St. Paul Protective Insurance Company.....	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213.....	52-1925132				Discover Specialty Insurance Company.....	IL.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887.....	52-0515280				United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879.....	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386.....	42-1091525				Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1616702				Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542260				Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542261				Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542263				Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542264				Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542266				Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1593312				Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542267				Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542255				Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704255				USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1852190				BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-2073764				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	

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**SCHEDULE Y**

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

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

Q12.1

**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.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....

Q12.2

**SCHEDULE Y**

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

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

Q12.3

**SCHEDULE Y**

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

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

Q12.4

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

## SCHEDULE Y

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

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

Q12.5



**THE TRAVELERS INDEMNITY COMPANY**  
**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	105,405,112	(2,126,988)	(2.0)	38.2
2. Allied lines.....	128,168,823	31,363,492	24.5	38.0
3. Farmowners multiple peril.....	24,884,804	11,491,301	46.2	66.9
4. Homeowners multiple peril.....	31,688,442	8,449,967	26.7	30.8
5. Commercial multiple peril.....	182,261,796	59,632,868	32.7	46.2
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	4,719,336	2,659,113	56.3	1,172.0
9. Inland marine.....	9,394,516	(404,901)	(4.3)	(47.9)
10. Financial guaranty.....	16,231	0	0.0	(0.0)
11.1. Medical professional liability - occurrence.....	0	(4)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(2,043,072)	0.0	0.0
12. Earthquake.....	35,887,021	(7,282,120)	(20.3)	23.5
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	312,113	(398,160)	(127.6)	43.3
16. Workers' compensation.....	284,760,994	180,527,251	63.4	57.6
17.1. Other liability-occurrence.....	201,125,079	23,635,741	11.8	42.4
17.2. Other liability-claims made.....	10,766,657	(3,591,147)	(33.4)	(131.6)
17.3. Excess workers' compensation.....	248,130	290,138	116.9	(1,091.8)
18.1. Products liability-occurrence.....	6,896,112	226,282	3.3	228.1
18.2. Products liability-claims made.....	(30,071)	37,797	(125.7)	29.2
19.1, 19.2. Private passenger auto liability.....	16,935,856	(8,172,485)	(48.3)	82.4
19.3, 19.4. Commercial auto liability.....	105,976,246	71,905,060	67.9	68.1
21. Auto physical damage.....	37,373,505	21,441,134	57.4	48.9
22. Aircraft (all perils).....	0	692,112	0.0	0.0
23. Fidelity.....	36,005	(9,478,091)	(26,324.1)	(41.7)
24. Surety.....	1,970,525	(1,884,697)	(95.6)	1.4
26. Burglary and theft.....	12,644	(73,343)	(580.0)	(4,724.4)
27. Boiler and machinery.....	11,148,850	4,471,685	40.1	77.4
28. Credit.....	0	0	0.0	(130.9)
29. International.....	0	(4,150)	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	1,199,958,727	381,364,780	31.8	47.2
<b>DETAILS OF WRITE-INS</b>				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	52,727,059	121,994,043	116,524,066
2. Allied lines.....	68,299,763	148,932,841	143,360,093
3. Farmowners multiple peril.....	8,979,314	28,650,170	24,384,013
4. Homeowners multiple peril.....	11,982,386	31,055,480	33,181,229
5. Commercial multiple peril.....	68,300,357	187,294,925	182,672,688
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	491,546	1,618,121	3,787,458
9. Inland marine.....	4,340,888	9,973,441	8,689,084
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.....	19,529,179	41,824,887	39,448,291
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	88,440,165	284,892,330	291,011,457
17.1. Other liability-occurrence.....	71,565,277	216,582,650	202,270,758
17.2. Other liability-claims made.....	5,417,408	11,934,486	10,117,711
17.3. Excess workers' compensation.....	0	334,630	68,308
18.1. Products liability-occurrence.....	2,269,730	7,118,573	5,992,758
18.2. Products liability-claims made.....	1,735	(37,443)	(5,429)
19.1, 19.2. Private passenger auto liability.....	4,477,028	16,335,316	15,458,600
19.3, 19.4. Commercial auto liability.....	39,055,333	111,845,293	112,715,328
21. Auto physical damage.....	13,880,049	39,205,372	39,436,544
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	22,283	40,044	51,444
24. Surety.....	90,666	(192,945)	1,185,474
26. Burglary and theft.....	4,518	13,030	20,298
27. Boiler and machinery.....	5,848,954	12,304,007	11,961,569
28. Credit.....	0	0	88
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	465,723,638	1,271,719,250	1,242,331,829
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior.....	2,406,530	3,104,596	5,511,126	496,627	50,037	546,663	2,115,517	35,868	2,757,116	4,908,501	205,614	(261,576)	(55,962)
2. 2011.....	489,117	657,299	1,146,416	233,018	17,981	250,999	372,940	24,108	498,951	895,998	116,841	(116,259)	582
3. Subtotals 2011 + Prior.....	2,895,647	3,761,895	6,657,542	729,644	68,018	797,662	2,488,457	59,975	3,256,067	5,804,499	322,455	(377,835)	(55,380)
4. 2012.....	659,929	1,183,400	1,843,329	474,465	87,978	562,442	452,459	57,783	746,710	1,256,951	266,994	(290,930)	(23,936)
5. Subtotals 2012 + Prior.....	3,555,576	4,945,295	8,500,871	1,204,109	155,996	1,360,105	2,940,916	117,758	4,002,776	7,061,450	589,449	(668,765)	(79,316)
6. 2013.....	XXX	XXX	XXX	XXX	819,320	819,320	XXX	456,093	910,288	1,366,381	XXX	XXX	XXX
7. Totals.....	3,555,576	4,945,295	8,500,871	1,204,109	975,316	2,179,425	2,940,916	573,851	4,913,064	8,427,831	589,449	(668,765)	(79,316)
8. Prior Year-End's Surplus As Regards Policyholders	7,119,286										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....16.6 %	2. ....(13.5)%	3. ....(0.9)%
													Col. 13, Line 7 Line 8
													4. ....(1.1)%

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:**



## Overflow Page for Write-Ins

## Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets .....	38,405,111	0	38,405,111	42,715,002
2505. Service contract receivable.....	16,334,720	0	16,334,720	20,633,200
2506. Amounts receivable under high deductible policies.....	13,909,941	1,390,755	12,519,185	15,072,007
2507. State surcharges receivable.....	10,593,109	0	10,593,109	10,998,465
2508. Due from unaffiliated companies.....	9,290,671	0	9,290,671	16,532,744
2509. Other assets tri-party/tax credit bonds.....	3,792,991	0	3,792,991	4,249,249
2510. Ceded deposit asset.....	3,500	0	3,500	24,000
2511. Miscellaneous ledger balances.....	35,086,991	35,086,991	0	0
2512. Other assets nonadmitted.....	792,173,256	792,173,256	0	0
2513. Performance guarantees receivable.....	(196)	0	(196)	15,002
2514. Assumed reinsurance receivable and payable.....	(77,506)	0	(77,506)	(9,257)
2597. Summary of remaining write-ins for Line 25.....	919,512,589	828,651,003	90,861,586	110,230,413

## Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	24,735	92,025
2505. Other liabilities.....	3,982	3,982
2506. Undistributed salaries.....	(662,916)	12,320
2507. Retroactive reinsurance reserve ceded.....	(24,479,257)	(27,637,898)
2597. Summary of remaining write-ins for Line 25.....	(25,113,456)	(27,529,571)

## Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(177,333)	(966,006)	(989,902)
1405. Retroactive reinsurance gain/loss.....	(1,007,928)	3,846,454	3,745,768
1497. Summary of remaining write-ins for Line 14.....	(1,185,261)	2,880,448	2,755,865

## Overflow Page for Write-Ins

## Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. KOR Korea, Republic of	XXX	241,035	249,672	0	0	16,015	23,298
58005. MEX Mexico	XXX	238,845	375,285	402,993	0	0	50,000
58006. AUS Australia	XXX	227,530	74,362	0	0	14,196	12,010
58007. Other Alien Combined	XXX	188,800	298,915	(1,061,366)	41,112	1,198,399	1,295,451
58008. FRA France	XXX	138,753	298,499	0	0	15,546	20,664
58009. BEL Belgium	XXX	93,715	76,015	0	0	9,464	7,758
58010. PHL Philippines	XXX	88,608	53,366	0	0	0	0
58011. GRC Greece	XXX	87,471	253,844	0	0	8,483	6,039
58012. THA Thailand	XXX	84,477	23,665	0	0	3,935	744
58013. NLD Netherlands	XXX	76,374	78,531	0	0	7,181	12,758
58014. CHN China	XXX	69,908	93,488	28,946	0	19,495	147,183
58015. ITA Italy	XXX	69,902	78,834	107,881	0	9,128	12,934
58016. POL Poland	XXX	54,294	94,249	0	0	4,583	4,834
58017. SGP Singapore	XXX	47,776	34,189	0	0	3,055	1,429
58018. BRA Brazil	XXX	39,379	(29,211)	0	0	3,745	8,780
58019. IRL Ireland	XXX	32,627	309	0	0	740	368
58020. BHS Bahamas	XXX	30,153	(61,848)	0	0	56,255	99,255
58021. FIN Finland	XXX	22,033	52,896	0	0	1,985	1,935
58022. HUN Hungary	XXX	19,278	27,636	0	0	1,498	1,549
58023. ESP Spain	XXX	18,458	30,127	0	0	1,661	1,994
58024. HRV Croatia	XXX	17,205	44,867	0	0	1,739	1,256
58025. GMB Gambia	XXX	14,709	0	0	0	0	0
58026. TUR Turkey	XXX	11,280	10,280	0	0	742	754
58027. ARE United Arab Emirates	XXX	10,897	10,897	0	0	601	736
58028. SWZ Swaziland	XXX	10,859	0	0	0	0	0
58029. NZL New Zealand	XXX	8,587	1,740	0	0	375	0
58030. PRT Portugal	XXX	8,047	13,181	0	0	626	1,117
58031. CHE Switzerland	XXX	6,218	4,191	0	0	3,700	3,919
58032. EGY Egypt	XXX	6,051	5,345	0	85,601	268	306
58033. HKG Hong Kong, Special Admini	XXX	5,075	6,374	0	0	820	798
58034. OMN Oman	XXX	4,729	4,006	0	0	552	603
58035. MYS Malaysia	XXX	4,536	7,973	0	0	630	638
58036. PER Peru	XXX	4,113	3,738	0	0	37	19
58037. RUS Russian Federation	XXX	3,064	2,954	0	0	37	19
58038. IND India	XXX	2,228	25,655	0	0	1,606	2,476
58039. DNK Denmark	XXX	1,759	3,186	0	0	44	25
58040. ZAF South Africa	XXX	1,740	13,933	0	0	1,013	716
58041. IDN Indonesia	XXX	1,728	1,728	0	0	0	0
58042. AUT Austria	XXX	1,403	386	0	0	(23)	12
58043. SWE Sweden	XXX	559	2,733	0	0	705	752
58044. VNM Viet Nam	XXX	524	388	0	0	0	0
58045. CYM Cayman Islands	XXX	360	0	0	0	0	0
58046. DOM Dominican Republic	XXX	285	(428)	0	0	0	0
58047. COL Colombia	XXX	260	0	0	0	0	0
58048. TTO Trinidad and Tobago	XXX	163	0	0	0	0	0
58049. TWN Taiwan, Republic of China	XXX	153	798	0	0	0	0
58050. ALB Albania	XXX	92	0	0	0	0	0
58051. ISR Israel	XXX	67	130	0	0	0	0
58052. SYC Seychelles	XXX	41	0	0	0	0	0
58053. ROU Romania	XXX	35	509	0	0	0	0
58054. BLR Belarus	XXX	31	0	0	0	0	0
58055. URY Uruguay	XXX	29	7,986	0	0	589	734
58056. PNG Papua New Guinea	XXX	28	0	0	0	0	0
58057. COK Cook Islands	XXX	16	0	0	0	0	0
58058. TKM Turkmenistan	XXX	11	0	0	0	0	0
58059. GHA Ghana	XXX	10	11	0	0	0	0
58060. BGR Bulgaria	XXX	8	25	0	0	0	0
58061. NER Niger	XXX	4	0	0	0	0	0
58062. MDV Maldives	XXX	0	0	0	0	19,288	12,119
58063. ARG Argentina	XXX	0	14,781	0	0	1,675	3,940
58064. HND Honduras	XXX	0	10,934	0	0	253	1,264
58065. CHL Chile	XXX	0	1,316	0	0	153	672
58066. NOR Norway	XXX	0	1,919	0	0	7	25
58067. CZE Czech Republic	XXX	0	0	0	0	2	(1)
58068. PAN Panama	XXX	0	2,215	0	0	0	0
58069. VGB British Virgin Islands	XXX	0	1,377	0	0	0	0
58070. ANT Netherlands Antilles	XXX	0	730	0	0	0	19
58071. PRY Paraguay	XXX	0	209	0	0	0	0
58072. MLT Malta	XXX	0	144	0	0	0	0
58073. MCO Monaco	XXX	0	116	0	0	0	0
58074. PYF French Polynesia	XXX	0	94	0	0	0	12
58075. BLZ Belize	XXX	0	93	0	0	0	0
58076. ABW Aruba	XXX	0	1,533	0	0	(23)	8
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	1,996,320	2,310,870	(521,546)	126,713	1,410,780	1,741,921
58999 Totals (Line 58001 thru 58003 + Line 58998) (Line 58 above)	XXX	2,864,503	3,128,163	(517,701)	126,713	1,633,442	1,785,437

# THE TRAVELERS INDEMNITY COMPANY

## SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	192,079,338	197,891,541
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	4,567,072	0
2.2 Additional investment made after acquisition.....	17,367,447	944,946
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	5,281,405	6,757,150
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	208,732,453	192,079,338
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	208,732,453	192,079,338

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	31,960,706
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	31,960,706
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	755,784,373	731,237,846
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	33,517,784	18,492,874
2.2 Additional investment made after acquisition.....	81,134,033	137,408,491
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	17,675,402	(3,328,669)
6. Total gain (loss) on disposals.....	(39,716)	(165,334)
7. Deduct amounts received on disposals.....	79,860,599	119,610,981
8. Deduct amortization of premium and depreciation.....	1,119,595	1,582,655
9. Total foreign exchange change in book/adjusted carrying value.....	(159,971)	(162,708)
10. Deduct current year's other than temporary impairment recognized.....	404,770	6,504,490
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	806,526,942	755,784,373
12. Deduct total nonadmitted amounts.....	234,247,708	177,350,934
13. Statement value at end of current period (Line 11 minus Line 12).....	572,279,234	578,433,439

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	16,326,635,441	16,294,126,232
2. Cost of bonds and stocks acquired.....	1,825,358,811	2,561,394,815
3. Accrual of discount.....	10,764,189	19,603,813
4. Unrealized valuation increase (decrease).....	313,914,253	159,745,772
5. Total gain (loss) on disposals.....	32,121,939	34,375,514
6. Deduct consideration for bonds and stocks disposed of.....	1,896,026,112	2,661,493,048
7. Deduct amortization of premium.....	54,952,297	76,735,614
8. Total foreign exchange change in book/adjusted carrying value.....	(4,132)	26,629
9. Deduct current year's other than temporary impairment recognized.....	2,205,061	4,408,673
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,555,607,035	16,326,635,441
11. Deduct total nonadmitted amounts.....	765,089	34,720,032
12. Statement value at end of current period (Line 10 minus Line 11).....	16,554,841,946	16,291,915,409

## SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	11,105,653,882	15,730,586,306	15,709,150,767	(80,255,892)	11,113,289,831	11,105,653,882	11,046,833,529	10,898,078,754
2. Class 2 (a).....	1,625,713,298	41,181,767	22,706,165	36,383,163	1,598,844,057	1,625,713,298	1,680,572,064	1,655,830,080
3. Class 3 (a).....	490,349,038	27,991,119	39,841,072	10,332,032	407,435,652	490,349,038	488,831,118	426,453,502
4. Class 4 (a).....	205,155,764	21,450,626	16,603,185	1,569,424	196,200,652	205,155,764	211,572,630	201,770,231
5. Class 5 (a).....	26,863,352	0	1,360,715	(574,115)	29,981,202	26,863,352	24,928,521	25,060,196
6. Class 6 (a).....	28,400,459	0	7,571,152	14,837,715	28,363,790	28,400,459	35,667,022	5,627,608
7. Total Bonds.....	13,482,135,794	15,821,209,818	15,797,233,056	(17,707,672)	13,374,115,184	13,482,135,794	13,488,404,883	13,212,820,372
<b>PREFERRED STOCK</b>								
8. Class 1.....	672,200	0	0	(32,938)	637,246	672,200	639,262	645,312
9. Class 2.....	37,896,939	0	0	(256,326)	39,225,017	37,896,939	37,640,613	37,895,489
10. Class 3.....	19,438,971	0	460,000	(222,000)	20,618,173	19,438,971	18,756,971	19,956,587
11. Class 4.....	0	0	0	0	0	0	0	460,000
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	201,586	39,000	0	201,586	240,586
14. Total Preferred Stock.....	58,008,110	0	460,000	(309,678)	60,519,435	58,008,110	57,238,432	59,197,974
15. Total Bonds and Preferred Stock.....	13,540,143,904	15,821,209,818	15,797,693,056	(18,017,350)	13,434,634,620	13,540,143,904	13,545,643,315	13,272,018,346

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....795,117,263	.....XXX.....	.....795,117,263	.....16,097	.....0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....471,625,468	.....67,483,745
2. Cost of short-term investments acquired.....	.....50,396,624,269	.....65,643,949,848
3. Accrual of discount.....	.....4,591	.....7,210
4. Unrealized valuation increase (decrease).....	.....165	.....(165)
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....50,073,106,375	.....65,239,793,525
7. Deduct amortization of premium.....	.....30,855	.....21,645
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other than temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....795,117,263	.....471,625,468
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....795,117,263	.....471,625,468



## SCHEDULE DB - PART A - VERIFICATION

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

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....		0
2. Cost paid/(consideration received) on additions.....		0
3. Unrealized valuation increase (decrease).....		0
4. Total gain (loss) on termination recognized.....	<b>NONE</b>	0
5. Considerations received (paid) on terminations.....		0
6. Amortization.....		0
7. Adjustment to the book/adjusted carrying value of hedge item.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		0
10. Deduct nonadmitted assets.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		0

## SCHEDULE DB - PART B - VERIFICATION

## Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....		0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....		0
3.1 Add:		
Change in variation margin on open contracts - Highly Effective Hedges:		
3.11 Section 1, Column 15, current year to date minus.....	0	
3.12 Section 1, Column 15, prior year.....	0	0
Change in variation margin on open contracts - All Other:		
3.13 Section 1, Column 18, current year to date minus.....	0	
3.14 Section 1, Column 18, prior year.....	414,840	(414,840) (414,840)
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	0	
3.22 Section 1, Column 17, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 19, current year to date minus.....	0	
3.24 Section 1, Column 19, prior year.....	414,840	(414,840) (414,840)
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....		0
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	0	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Total gain (loss) recognized for terminations in prior year.....		0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....		0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7. Deduct nonadmitted assets.....		0
8. Statement value at end of current period (Line 6 minus Line 7).....		0

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

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

**Sch. DB-Verification  
NONE**

**SCHEDULE E- VERIFICATION**

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	128,747,000	0
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	98,747,000	0
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	30,000,000	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	30,000,000	0

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
RE# 11112 \$ RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....123,806
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....30,374
Land 14715 Schram Rd.....	Omaha.....	NE.....	...09/19/2013	Ronald R. Hollins & Susan C. Hollins.....	.....4,567,072	.....0	.....4,567,072	.....0
0199999. Totals.....					.....4,567,072	.....0	.....4,567,072	.....154,181
0399999. Totals.....					.....4,567,072	.....0	.....4,567,072	.....154,181

QE01

### SCHEDULE A - PART 3

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

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

**SCHEDULE B - PART 2**

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

1	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 Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>												
	MC Credit Fund I LP.....	New York.....	NY.....	MC Credit Partners.....		08/14/2013....	0	150,000	0	0	19,850,000	7.4
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								150,000	0	0	19,850,000	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
	Consonance Private Equity, L.P.....	New York.....	NY.....	Consonance Capital Partners.....		01/18/2013....	3	291,659	0	0	14,708,341	1.0
	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA.....	Advanced Technology Ventures.....		07/11/2001....	1	0	24,133	0	0	0.2
	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001....	3	0	2,797	0	862,575	1.1
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	3	0	216,238	0	15,254,500	0.1
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		01/16/2002....	3	0	3,099	0	400,724	1.5
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	3	0	41,732	0	1,859,309	3.8
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA.....	Fox Paine & Company.....		07/10/2000....	3	0	10,832	0	3,954,338	1.3
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001....	3	0	101,777	0	234,290	1.5
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	3	0	579,792	0	5,312,495	0.5
	RRE Ventures III-A, L.P.....	New York.....	NY.....	RRE Ventures.....		07/06/2001....	1	0	45,990	0	0	3.5
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	3	0	4,196	0	89,046	0.7
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010....	3	0	2,183,726	0	8,242,997	1.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								291,659	3,214,312	0	50,918,615	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
QE03	Municipal Capital Appreciation Partners V, LP (MCAP V).....	New York.....	NY.....	Municipal Associates V, LLC.....		03/28/2013....	0	450,000	0	0	4,550,000	14.3
	RREF II Direct Domestic Investors, LP.....	Miami.....	FL.....	Rialto Partners GP II, LLC.....		07/31/2013....	0	10,115,834	0	0	9,884,166	3.1
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY.....	BREDS II GP L.L.C.....		04/09/2013....	0	0	1,832,657	0	21,404,314	1.5
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY.....	Brookfield Strategic Real Estate Partners GP LLC.....		04/25/2013....	0	0	4,444,222	0	18,468,744	0.9
	Cerberus Institutional Real Estate Partners III, L.P.....	New York.....	NY.....	Cerberus Real Estate GP III, L.L.C.....		04/24/2013....	0	0	66,467	0	6,904,719	1.7
	Encore Housing Opportunity II, LP.....	Boca Raton.....	FL.....	Encore Housing Opportunity Fund II General Partner, LLC.....		03/21/2013....	0	0	509,915	0	11,865,746	4.1
	HighBrook Income Property Fund, LP.....	New York.....	NY.....	HighBrook.....		10/11/2012....	0	0	1,176,730	0	2,326,770	2.2
	Prime Finance Partners III, LP.....	San Francisco.....	CA.....	Prime Finance Partners.....		10/17/2012....	0	0	4,014,000	0	9,601,500	2.4
	RCG Longview Debt Fund V, L.P.....	New York.....	NY.....	RCG Longview Debt Fund V Partners, LLC.....		04/08/2013....	0	0	2,626,587	0	7,527,579	8.8
	Sterling American Property V L.P.....	New York.....	NY.....	Sterling Capital Partners.....		01/01/2010....	0	0	200,843	0	5,236,028	3.1
	Tishman Speyer Brazil Fund III, L.P.....	New York.....	NY.....	Tishman Speyer.....		11/02/2012....	0	0	361,048	0	10,404,494	4.1
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								10,565,834	15,232,469	0	108,174,059
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	American Securities Opportunities Fund, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	0	0	11,774	0	1,459,728	3.2
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR.....	Blue Water Energy.....		09/07/2012....	0	0	127,446	0	18,898,382	10.8
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010....	0	0	883,799	0	19,668,875	3.2
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		06/29/2010....	0	0	731,224	0	4,311,450	3.2
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		05/17/2013....	0	0	165,000	0	14,137,500	0.6
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	1,919,242	0	58,475,934	XXX
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>												
	WNC Institutional Tax Credit Fund 38.....	Irvine.....	CA.....	WNC.....		08/22/2013....	0	1,610,923	0	0	0	5.0
	WNC Inst Tax Credit Fund 34, LP.....	Various.....	CA.....	WNC.....		05/05/2011....	0	0	175,108	0	0	4.0

### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	Stratford Capital Fund III, LP	Peabody	MA	Stratford Capital Group		12/23/2010	0	0	1,615,618	0	0	11.6
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								1,610,923	1,790,726	0	0	XXX
3999999. Subtotal - Unaffiliated								12,618,416	22,156,749	0	237,418,609	XXX
4199999. Totals								12,618,416	22,156,749	0	237,418,609	XXX

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Watershed Capital Partners, L.P.	San Francisco	CA	Distribution	08/02/2005	07/31/2013	29,428	0	0	0	0	0	0	29,428	29,428	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								29,428	0	0	0	0	0	29,428	29,428	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	American Securities Partners III, L.P.	New York	NY	Distribution	08/22/2001	07/08/2013	0	0	0	0	0	0	0	0	0	0	0	0	0
	Baker Communications Fund II, L.P.	New York	NY	Distribution	04/17/2000	08/13/2013	0	0	0	0	0	0	0	0	0	0	0	0	0
	Blackstone Capital Partners III Merchant Banking Fund L.P.	New York	NY	Distribution	11/03/1997	07/01/2013	(50,819)	0	0	0	0	0	(50,819)	0	0	50,819	50,819	0	0
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	08/05/2013	0	0	0	0	0	0	0	0	0	0	0	0	0
	Citi-Europe Co-Invest, L.P.	New York	NY	Distribution	08/31/2001	07/19/2013	2,128,355	0	0	0	0	0	2,128,355	2,128,355	0	0	0	0	0
	Cortec Group Fund III, L.P.	New York	NY	Distribution	04/19/2000	08/20/2013	9,310	0	0	0	0	0	9,310	9,310	0	0	0	0	0
	Highbridge Capital Corporation	Grand Cayman	CYM	Distribution	12/11/1995	08/08/2013	31,127	0	0	0	0	0	31,127	31,127	0	0	0	0	0
	Ignition Venture Partners II, L.P.	Bellevue	WA	Distribution	08/09/2001	09/18/2013	0	0	0	0	0	0	0	0	0	0	0	0	0
	JLL Partners Fund IV, L.P.	New York	NY	Distribution	06/29/2001	09/20/2013	2,304,807	0	0	0	0	0	2,304,807	2,304,807	0	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Distribution	04/02/2001	09/13/2013	1,232,092	0	0	0	0	0	1,232,092	1,232,092	0	0	0	0	0
	Menlo Ventures IX, L.P.	Menlo Park	CA	Distribution	01/03/2001	09/30/2013	92,249	0	0	0	0	0	92,249	92,249	0	0	0	0	0
	Meritage Private Equity Fund II, L.P.	Denver	CO	Distribution	08/07/2001	07/18/2013	88,877	0	0	0	0	0	88,877	88,877	0	0	0	0	0
	Mobius Technology Ventures VI, L.P.	Palo Alto	CA	Distribution	05/09/2000	08/08/2013	82,539	0	0	0	0	0	82,539	82,539	0	0	0	0	0
	New Enterprise Associates 10, Limited Partnership	Baltimore	MD	Distribution	02/06/2001	08/29/2013	10,651	0	0	0	0	0	10,651	10,651	0	0	0	0	0
	Oak Investment Partners X, Limited Partnership	Westport	CT	Distribution	01/18/2001	07/05/2013	138,766	0	0	0	0	0	138,766	138,766	0	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	09/23/2013	33,798	0	0	0	0	0	33,798	33,798	0	0	0	0	0
	Prospect Venture Partners II, L.P.	Palo Alto	CA	Distribution	07/10/2001	09/25/2013	28,606	0	0	0	0	0	28,606	28,606	0	0	0	0	0
	Providence Growth Investors L.P.	Providence	RI	Distribution	01/24/2000	09/06/2013	35,507	0	0	0	0	0	35,507	35,507	0	0	0	0	0
	RRE Ventures III-A, L.P.	New York	NY	Distribution	07/06/2001	08/30/2013	309,802	0	0	0	0	0	309,802	309,802	0	0	0	0	0
	SKM Equity Fund III, L.P.	Stamford	CT	Distribution	02/01/2000	08/27/2013	26,205	0	0	0	0	0	26,205	26,205	0	0	0	0	0
	SPC Partners II, L.P.	San Francisco	CA	Distribution	08/07/2000	09/09/2013	1,024,476	0	0	0	0	0	1,024,476	1,024,476	0	0	0	0	0

QE03.1

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	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.						
	Summit Ventures VI-A, L.P.....	Boston.....	MA...	Distribution.....	03/23/2001	09/24/2013	.....397,716	.....0	.....0	.....0	.....0	.....0	.....0	.....397,716	.....397,716	.....0	.....0	.....0	.....0
	Trident V, L.P.....	Greenwich.....	CT...	Distribution.....	09/22/2010	09/26/2013	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
	Trinvest Fund III, L.P.....	Miami.....	FL...	Distribution.....	06/28/2000	07/31/2013	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
	US Venture Partners VIII, L.P.....	Menlo Park.....	CA...	Distribution.....	05/07/2001	09/25/2013	.....64,842	.....0	.....0	.....0	.....0	.....0	.....0	.....64,842	.....64,842	.....0	.....0	.....0	.....0
	ValueAct Capital Partners, L.P.....	San Francisco.....	CA...	Distribution.....	03/12/2001	08/30/2013	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
	VantagePoint Venture Partners IV.....	San Bruno.....	CA...	Distribution.....	12/15/2000	08/27/2013	.....229,686	.....0	.....0	.....0	.....0	.....0	.....0	.....229,686	.....229,686	.....0	.....0	.....0	.....0
	Vestar Capital Partners IV, L.P.....	New York.....	NY...	Distribution.....	12/15/1999	08/30/2013	.....23,257	.....0	.....0	.....0	.....0	.....0	.....0	.....23,257	.....23,257	.....0	.....0	.....0	.....0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY...	Distribution.....	08/07/2001	09/24/2013	.....1,932,914	.....0	.....0	.....0	.....0	.....0	.....0	.....1,932,914	.....1,932,914	.....0	.....0	.....0	.....0
	Sentinel Capital Partners II, L.P.....	New York.....	NY...	Liquidation.....	06/24/1998	08/19/2013	.....785,691	.....(152,680)	.....0	.....0	.....0	.....0	.....(152,680)	.....633,011	.....633,011	.....0	.....0	.....0	.....0
	Three Cities Fund III, L.P.....	New York.....	NY...	Liquidation.....	12/14/1999	07/18/2013	.....840,356	.....(88,776)	.....0	.....0	.....0	.....0	.....(88,776)	.....751,580	.....711,864	.....0	.....(39,716)	.....(39,716)	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....11,800,811	.....(241,456)	.....0	.....0	.....0	.....0	.....(241,456)	.....11,559,355	.....11,570,458	.....0	.....11,103	.....11,103	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY...	Distribution.....	04/25/2013	08/06/2013	.....792,970	.....0	.....0	.....0	.....0	.....0	.....0	.....792,970	.....792,970	.....0	.....0	.....0	.....0
	Cerberus Institutional Real Estate Partners III, L.P.....	New York.....	NY...	Distribution.....	04/24/2013	09/24/2013	.....3,110,115	.....0	.....0	.....0	.....0	.....0	.....0	.....3,110,115	.....3,110,115	.....0	.....0	.....0	.....0
	Colony Investors VIII, L.P.....	Santa Monica.....	CA...	Distribution.....	01/01/2010	08/06/2013	.....399,293	.....0	.....0	.....0	.....0	.....0	.....0	.....399,293	.....399,293	.....0	.....0	.....0	.....0
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT...	Distribution.....	10/07/2008	09/30/2013	.....162,734	.....0	.....0	.....0	.....0	.....0	.....0	.....162,734	.....162,734	.....0	.....0	.....0	.....0
	EI Fund IV, LP.....	Chicago.....	IL...	Distribution.....	02/15/2008	07/31/2013	.....124,031	.....0	.....0	.....0	.....0	.....0	.....0	.....124,031	.....124,031	.....0	.....0	.....0	.....0
	Encore Housing Opportunity II, LP.....	Boca Raton.....	FL...	Distribution.....	03/21/2013	08/30/2013	.....1,376,833	.....0	.....0	.....0	.....0	.....0	.....0	.....1,376,833	.....1,376,833	.....0	.....0	.....0	.....0
	HighBrook Income Property Fund, LP.....	New York.....	NY...	Distribution.....	10/11/2012	07/30/2013	.....56,704	.....0	.....0	.....0	.....0	.....0	.....0	.....56,704	.....56,704	.....0	.....0	.....0	.....0
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN...	Distribution.....	01/01/2010	08/23/2013	.....319,946	.....0	.....0	.....0	.....0	.....0	.....0	.....319,946	.....319,946	.....0	.....0	.....0	.....0
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	09/26/2013	.....1,716,327	.....0	.....0	.....0	.....0	.....0	.....0	.....1,716,327	.....1,716,327	.....0	.....0	.....0	.....0
	Prime Finance Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	10/17/2012	09/18/2013	.....3,373,960	.....0	.....0	.....0	.....0	.....0	.....0	.....3,373,960	.....3,373,960	.....0	.....0	.....0	.....0
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	09/05/2013	.....36,851	.....0	.....0	.....0	.....0	.....0	.....0	.....36,851	.....36,851	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....11,469,763	.....0	.....0	.....0	.....0	.....0	.....0	.....11,469,763	.....11,469,763	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	American Securities Opportunities Fund, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	07/12/2013	.....49,408	.....0	.....0	.....0	.....0	.....0	.....0	.....49,408	.....49,408	.....0	.....0	.....0	.....0
	Apollo Strategic Value Fund, L.P.....	New York.....	NY...	Distribution.....	06/30/2010	07/30/2013	.....480,485	.....0	.....0	.....0	.....0	.....0	.....0	.....480,485	.....480,485	.....0	.....0	.....0	.....0
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY...	Distribution.....	06/21/2006	09/27/2013	.....10,345	.....0	.....0	.....0	.....0	.....0	.....0	.....10,345	.....10,345	.....0	.....0	.....0	.....0
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY...	Distribution.....	02/01/2009	08/30/2013	.....92,760	.....0	.....0	.....0	.....0	.....0	.....0	.....92,760	.....92,760	.....0	.....0	.....0	.....0
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR.	Distribution.....	09/07/2012	08/20/2013	.....1,261,922	.....0	.....0	.....0	.....0	.....0	.....0	.....1,261,922	.....1,261,922	.....0	.....0	.....0	.....0
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY...	Distribution.....	11/09/2006	08/30/2013	.....879,539	.....0	.....0	.....0	.....0	.....0	.....0	.....879,539	.....879,539	.....0	.....0	.....0	.....0
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX...	Distribution.....	04/27/1990	09/20/2013	.....107,608	.....0	.....0	.....0	.....0	.....0	.....0	.....107,608	.....107,608	.....0	.....0	.....0	.....0
	OCM Principal Opportunities Fund II, L.P.....	Los Angeles.....	CA...	Distribution.....	04/24/2001	07/25/2013	.....128,157	.....0	.....0	.....0	.....0	.....0	.....0	.....128,157	.....128,157	.....0	.....0	.....0	.....0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	09/23/2013	.....186,859	.....0	.....0	.....0	.....0	.....0	.....0	.....186,859	.....186,859	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN...	Distribution.....	05/17/2013	07/05/2013	.....165,000	.....0	.....0	.....0	.....0	.....0	.....0	.....165,000	.....165,000	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN...	Distribution.....	02/22/2006	08/27/2013	.....582,837	.....0	.....0	.....0	.....0	.....0	.....0	.....582,837	.....582,837	.....0	.....0	.....0	.....0
	Yorktown Energy Partners IV, L.P.....	New York.....	NY...	Distribution.....	03/08/2000	09/30/2013	.....46,107	.....0	.....0	.....0	.....0	.....0	.....0	.....46,107	.....46,107	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....3,991,027	.....0	.....0	.....0	.....0	.....0	.....0	.....3,991,027	.....3,991,027	.....0	.....0	.....0	.....0
3999999. Subtotal - Unaffiliated.....							.....27,291,029	.....(241,456)	.....0	.....0	.....0	.....0	.....(241,456)	.....27,049,573	.....27,060,675	.....0	.....11,103	.....11,103	.....0
4199999. Totals.....							.....27,291,029	.....(241,456)	.....0	.....0	.....0	.....0	.....(241,456)	.....27,049,573	.....27,060,675	.....0	.....11,103	.....11,103	.....0

QE03.2



**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05.....		...09/20/2013	PAY IN KIND.....		.....75,067	.....75,067	.....0	1.....
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03.....		...09/20/2013	PAY IN KIND.....		.....49,954	.....49,954	.....0	1.....
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06.....		...09/20/2013	PAY IN KIND.....		.....76,098	.....76,098	.....0	1.....
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07.....		...09/20/2013	PAY IN KIND.....		.....98,682	.....98,682	.....0	1.....
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650 2063 02.....		...09/20/2013	PAY IN KIND.....		.....41,416	.....41,416	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....					.....341,217	.....341,217	.....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>									
864813 A9 1	SUFFOLK GENERAL OBLIGATI 4.500 2031 12.....		...07/18/2013	BAS-MERRILL LYNCH.....		.....3,100,210	.....3,010,000	.....0	1FE.....
864813 B2 5	SUFFOLK GENERAL OBLIGATI 4.500 2032 12.....		...07/18/2013	BAS-MERRILL LYNCH.....		.....3,223,279	.....3,145,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....6,323,489	.....6,155,000	.....0	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
45200F EG 0	ILLINOIS FIN AUTH (UNIV .060 2038 07.....		...08/13/2013	GOLDMAN SACHS & CO.....		.....45,448,000	.....45,448,000	.....660	1FE.....
696572 KY 1	PALM BEACH CO WTR & SWR 5.000 2033 10.....		...07/23/2013	RBC CAPITAL MARKETS.....		.....1,768,939	.....1,680,000	.....26,833	1FE.....
79061A BF 3	SAINT JOSEPH CO EDU FAC .040 2040 03.....		...08/22/2013	WELLS FARGO SECURITIES.....		.....24,100,000	.....24,100,000	.....462	1FE.....
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000 2043 08.....		...07/31/2013	DEUTSCHE BANC.....		.....9,586,328	.....10,000,000	.....9,167	1.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		...09/25/2013	PAY IN KIND.....		.....695,663	.....695,663	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....81,598,930	.....81,923,663	.....37,122	.....XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
00434N AA 3	ACMP/ACMP FIN 4.875 2023 05.....		...08/09/2013	WELLS FARGO SECURITIES.....		.....920,000	.....1,000,000	.....12,052	3FE.....
00724F AB 7	ADOBE SYSTEMS INC 4.750 2020 02.....		...09/09/2013	STIFEL NICOLAUS & CO INC.....		.....1,077,050	.....1,000,000	.....5,410	2FE.....
008117 AN 3	AETNA INC 4.125 2021 06.....		...08/07/2013	NOMURA SECURITIES INTL.....		.....1,045,490	.....1,000,000	.....8,135	1FE.....
0258M0 DJ 5	AMERICAN EXPRESS 2.125 2018 07.....		...07/24/2013	DEUTSCHE BANC.....		.....998,960	.....1,000,000	.....0	1FE.....
025816 BD 0	AMERICAN EXPRESS 2.650 2022 12.....		...07/30/2013	STIFEL NICOLAUS & CO INC.....		.....1,692,342	.....1,800,000	.....7,950	1FE.....
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500 2021 11.....		...08/07/2013	KEYBANC CAPITAL MARK.....		.....1,007,440	.....1,000,000	.....8,458	1FE.....
038521 AL 4	ARAMARK CORP (144A) 5.750 2020 03.....		...08/19/2013	MORGAN STANLEY.....		.....1,020,000	.....1,000,000	.....26,354	4FE.....
05508W AA 3	B&G FOODS INC 4.625 2021 06.....		...07/10/2013	VARIOUS.....		.....957,500	.....1,000,000	.....9,924	4FE.....
06406H BY 4	BANK OF NEW YORK MELLON 3.550 2021 09.....		...07/16/2013	JEFFERIES & CO INC.....		.....225,766	.....220,000	.....2,517	1FE.....
055381 AS 6	BE AEROSPACE INC 5.250 2022 04.....		...08/22/2013	BARCLAYS CAPITAL INC.....		.....987,500	.....1,000,000	.....21,292	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.....		...08/09/2013	VARIOUS.....		.....1,999,370	.....2,000,000	.....115	2FE.....
166764 AH 3	CHEVRON CORP 3.191 2023 06.....		...07/09/2013	BNP PARIBAS.....		.....990,140	.....1,000,000	.....1,596	1FE.....
189054 AS 8	CLOROX CO 3.800 2021 11.....		...08/06/2013	RAYMOND JAMES & ASSOC.....		.....1,012,290	.....1,000,000	.....8,867	2FE.....
200339 CG 2	COMERICA BANK 5.750 2016 11.....		...07/31/2013	STERNE AGEE & LEACH INC.....		.....1,139,100	.....1,000,000	.....11,819	1FE.....
205887 BR 2	CONAGRA FOODS 3.200 2023 01.....		...07/08/2013	KEYBANC CAPITAL MARK.....		.....142,599	.....150,000	.....2,213	2FE.....
20605P AE 1	CONCHO RESOURCES 5.500 2023 04.....		...08/02/2013	BARCLAYS CAPITAL INC.....		.....1,533,081	.....1,535,000	.....29,549	3FE.....
210518 CV 6	CONSUMERS ENERGY CO 3.375 2023 08.....		...08/05/2013	RBC CAPITAL MARKETS.....		.....1,998,980	.....2,000,000	.....0	1FE.....

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### SCHEDULE D - PART 3

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

1 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)
22025Y AM 2	CORRECTIONS CORP OF AMER 4.125 2020 04.....		...07/25/2013	BARCLAYS CAPITAL INC.....		.....1,965,000	.....2,000,000	.....26,583	3FE.....
22025Y AP 5	CORRECTIONS CORP OF AMER 4.625 2023 05.....		...08/05/2013	VARIOUS.....		.....3,940,000	.....4,000,000	.....56,785	3FE.....
231021 AR 7	CUMMINS INC 3.650 2023 10.....		...09/30/2013	VARIOUS.....		.....2,010,090	.....2,000,000	.....1,014	1FE.....
25470X AQ 8	DISH DBS CORP 5.125 2020 05.....		...08/12/2013	BAS-MERRILL LYNCH.....		.....2,437,500	.....2,500,000	.....46,267	3FE.....
26442E AD 2	DUKE ENERGY OHIO 3.800 2023 09.....		...09/04/2013	ROYAL BANK OF SCOTLAND.....		.....1,007,730	.....1,000,000	.....317	1FE.....
26884T AK 8	ERAC USA FINANCE COMPANY 2.800 2018 11.....		...07/18/2013	ROYAL BANK OF SCOTLAND.....		.....998,520	.....1,000,000	.....0	2FE.....
337738 AM 0	FISERV INC 3.500 2022 10.....		...07/08/2013	BAS-MERRILL LYNCH.....		.....724,816	.....770,000	.....7,486	2FE.....
345397 WL 3	FORD MOTOR CREDIT 2.875 2018 10.....		...09/26/2013	GOLDMAN SACHS & CO.....		.....999,630	.....1,000,000	.....0	2FE.....
406216 BD 2	HALLIBURTON COMPANY 3.500 2023 08.....		...07/29/2013	ROYAL BANK OF SCOTLAND.....		.....4,988,300	.....5,000,000	.....0	1FE.....
420088 AA 4	HAWK ACQUISITION (144A) 4.250 2020 10.....		...07/08/2013	BAS-MERRILL LYNCH.....		.....1,892,500	.....2,000,000	.....23,611	3FE.....
437076 BC 5	HOME DEPOT INC 3.750 2024 02.....		...09/04/2013	VARIOUS.....		.....1,988,170	.....2,000,000	.....0	1FE.....
446150 AH 7	HUNTINGTON BANCSHARES 2.600 2018 08.....		...07/30/2013	BAS-MERRILL LYNCH.....		.....998,000	.....1,000,000	.....0	2FE.....
459200 HP 9	IBM CORP 3.375 2023 08.....		...07/31/2013	VARIOUS.....		.....2,983,880	.....3,000,000	.....375	1FE.....
459902 AT 9	INTL GAME TECHNOLOGY 5.350 2023 10.....		...09/12/2013	MORGAN STANLEY.....		.....2,987,610	.....3,000,000	.....0	2FE.....
46284P AQ 7	IRON MOUNTAIN 6.000 2023 08.....		...08/08/2013	WELLS FARGO SECURITIES.....		.....3,000,000	.....3,000,000	.....0	3FE.....
501044 CS 8	KROGER CO 3.850 2023 08.....		...07/19/2013	U S BANCORP.....		.....1,004,560	.....1,000,000	.....0	2FE.....
505588 BH 5	LACLEDE GAS CO 2.000 2018 08.....		...08/06/2013	WELLS FARGO SECURITIES.....		.....996,220	.....1,000,000	.....0	1FE.....
505588 BJ 1	LACLEDE GAS CO 3.400 2023 08.....		...08/06/2013	WELLS FARGO SECURITIES.....		.....3,987,880	.....4,000,000	.....0	1FE.....
513075 BE 0	LAMAR MEDIA CORP 5.000 2023 05.....		...07/02/2013	BAS-MERRILL LYNCH.....		.....482,500	.....500,000	.....4,653	4FE.....
52736R BD 3	LEVI STRAUSS 6.875 2022 05.....		...07/24/2013	BAS-MERRILL LYNCH.....		.....2,210,000	.....2,000,000	.....33,611	4FE.....
532716 AT 4	LIMITED BRANDS 6.625 2021 04.....		...08/08/2013	CANTOR FITZGERALD.....		.....545,000	.....500,000	.....12,146	3FE.....
538034 AF 6	LIVE NATION ENTERTAINMEN 7.000 2020 09.....		...07/17/2013	BARCLAYS CAPITAL INC.....		.....2,590,470	.....2,421,000	.....66,376	4FE.....
548661 CZ 8	LOWES COMPANIES 3.875 2023 09.....		...09/04/2013	BAS-MERRILL LYNCH.....		.....994,010	.....1,000,000	.....0	1FE.....
571903 AL 7	MARRIOTT INTERNATIONAL 3.375 2020 10.....		...09/25/2013	GOLDMAN SACHS & CO.....		.....998,370	.....1,000,000	.....281	2FE.....
57629W BS 8	MASSMUTUAL GLOBAL FUNDIN 2.100 2018 08.....		...07/26/2013	MORGAN STANLEY.....		.....998,160	.....1,000,000	.....0	1FE.....
64110D AC 8	NETAPP INC 2.000 2017 12.....		...07/29/2013	MORGAN STANLEY.....		.....1,066,537	.....1,084,000	.....2,770	2FE.....
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.....
68389X AS 4	ORACLE CORP 3.625 2023 07.....		...07/09/2013	BAS-MERRILL LYNCH.....		.....990,980	.....1,000,000	.....0	1FE.....
723456 AP 4	PINNACLE ENTERTAINMENT 7.750 2022 04.....		...08/08/2013	VARIOUS.....		.....3,127,500	.....3,000,000	.....84,819	4FE.....
69353X AA 3	PINNACLE FINANCE CORP (1 6.375 2021 08.....		...07/30/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,000,000	.....1,000,000	.....0	4FE.....
69349L AM 0	PNC BANK NA 3.800 2023 07.....		...07/22/2013	MORGAN STANLEY.....		.....1,994,400	.....2,000,000	.....0	1FE.....
742718 BG 3	PROCTER & GAMBLE CO 8.000 2024 09.....		...07/11/2013	KEYBANC CAPITAL MARK.....		.....976,657	.....699,000	.....20,970	1FE.....
742718 EB 1	PROCTER & GAMBLE CO 3.100 2023 08.....		...08/08/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,980,590	.....3,000,000	.....0	1FE.....
693656 AA 8	PVH CORP 4.500 2022 12.....		...08/21/2013	MORGAN STANLEY.....		.....933,750	.....1,000,000	.....8,875	3FE.....
751212 AA 9	RALPH LAUREN 2.125 2018 09.....		...09/24/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,002,750	.....1,000,000	.....59	1FE.....
76009N AJ 9	RENT-A-CENTER (144A) 4.750 2021 05.....		...07/29/2013	BARCLAYS CAPITAL INC.....		.....2,350,663	.....2,455,000	.....28,829	3FE.....
777779 AD 1	ROSETTA RESOURCES INC 5.625 2021 05.....		...08/09/2013	WELLS FARGO SECURITIES.....		.....980,000	.....1,000,000	.....15,938	4FE.....
78573A AE 0	SABMILLER HOLDINGS INC ( 2.200 2018 08.....	R.....	...08/07/2013	VARIOUS.....		.....3,992,030	.....4,000,000	.....0	2FE.....
797440 BR 4	SAN DIEGO G & E 3.600 2023 09.....		...09/04/2013	ROYAL BANK OF SCOTLAND.....		.....999,840	.....1,000,000	.....0	1FE.....
78401F AG 2	SBA TELECOM INC 5.750 2020 07.....		...08/05/2013	VARIOUS.....		.....2,842,656	.....2,765,000	.....8,184	4FE.....

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
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.....		...09/19/2013	BAS-MERRILL LYNCH.....		.....2,053,600	.....2,000,000	.....0	2FE.....
855244 AD 1	STARBUCKS CORP 3.850 2023 10.....		...09/05/2013	MORGAN STANLEY.....		.....989,200	.....1,000,000	.....428	2FE.....
87612B AK 8	TARGA RESOURCES PARTNERS 6.375 2022 08.....		...08/21/2013	JEFFERIES & CO INC.....		.....1,134,875	.....1,100,000	.....4,870	3FE.....
87612B AN 2	TARGA RESOURCES PARTNERS 4.250 2023 11.....		...07/09/2013	CITIGROUP GLOBAL MARKETS.....		.....892,500	.....1,000,000	.....6,847	3FE.....
87612E AZ 9	TARGET CORP 2.900 2022 01.....		...07/22/2013	BNP PARIBAS.....		.....992,190	.....1,000,000	.....806	1FE.....
88023U AB 7	TEMPUR-PEDIC INTERNATION 6.875 2020 12.....		...07/30/2013	MORGAN STANLEY.....		.....1,065,000	.....1,000,000	.....8,976	4FE.....
88947E AK 6	TOLL BROS FINANCE CORP 5.875 2022 02.....		...08/21/2013	KEYBANC CAPITAL MARK.....		.....2,030,000	.....2,000,000	.....3,590	3FE.....
87264M AJ 8	TRW AUTOMOTIVE INC (144A 4.500 2021 03.....		...07/30/2013	GOLDMAN SACHS & CO.....		.....1,002,500	.....1,000,000	.....19,000	2FE.....
87305Q CE 9	TTX CO (144A) 4.125 2023 10.....		...09/19/2013	CITIGROUP GLOBAL MARKETS.....		.....999,990	.....1,000,000	.....0	2FE.....
904764 AM 9	UNILEVER CAPITAL 4.250 2021 02.....	R.....	...07/22/2013	PIERPONT SECURITIES.....		.....109,938	.....100,000	.....1,948	1FE.....
907818 DQ 8	UNION PACIFIC CO (144A) 3.646 2024 02.....		...08/20/2013	EXCHANGED.....		.....1,311,000	.....1,311,000	.....0	2FE.....
958254 AC 8	WESTERN GAS 2.600 2018 08.....		...08/06/2013	WELLS FARGO SECURITIES.....		.....2,001,970	.....2,000,000	.....0	2FE.....
960386 AH 3	WESTINGHOUSE AIR 4.375 2023 08.....		...08/06/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,002,850	.....2,000,000	.....122	2FE.....
960413 AF 9	WESTLAKE CHEMICAL 3.600 2022 07.....		...09/10/2013	BARCLAYS CAPITAL INC.....		.....943,370	.....1,000,000	.....5,800	2FE.....
966387 AF 9	WHITING PETROLEUM CORP 6.500 2018 10.....		...07/01/2013	BARCLAYS CAPITAL INC.....		.....1,063,750	.....1,000,000	.....16,972	3FE.....
146303 AF 9	WILLIAM CARTER (144A) 5.250 2021 08.....		...08/09/2013	BAS-MERRILL LYNCH.....		.....1,365,000	.....1,350,000	.....292	3FE.....
97381W BA 1	WINDSTREAM CORP (144A) 7.750 2021 10.....		...08/12/2013	GOLDMAN SACHS & CO.....		.....5,175,000	.....5,000,000	.....0	4FE.....
66977W AN 9	NOVA CHEMICALS (144A) 5.250 2023 08.....	A.....	...07/16/2013	BARCLAYS CAPITAL INC.....		.....1,000,000	.....1,000,000	.....0	3FE.....
71644E AB 8	PETRO CANADA 9.250 2021 10.....	A.....	...07/17/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,363,140	.....1,000,000	.....24,924	2FE.....
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.....
055451 AU 2	BHP FINANCE USA 3.850 2023 09.....	F.....	...09/25/2013	GOLDMAN SACHS & CO.....		.....998,770	.....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.....
21987B AS 7	CODELCO (144A) 4.500 2023 08.....	F.....	...08/06/2013	HSBC.....		.....3,994,560	.....4,000,000	.....0	1FE.....
29081P AE 5	EMBOT ANDINA (144A) 5.000 2023 10.....	F.....	...09/26/2013	J P MORGAN CHASE SECURITIES INC.....		.....998,050	.....1,000,000	.....0	2FE.....
40049J AV 9	GRUPO TELEVISA 6.625 2025 03.....	F.....	...07/30/2013	DEUTSCHE BANC.....		.....1,160,000	.....1,000,000	.....24,660	2FE.....
453140 AB 1	IMPERIAL TOBACCO FINANCE 3.500 2023 02.....	F.....	...08/08/2013	BARCLAYS CAPITAL INC.....		.....1,383,385	.....1,455,000	.....283	2FE.....
50247V AA 7	LYB INTL FIN 4.000 2023 07.....	F.....	...07/12/2013	MORGAN STANLEY.....		.....1,986,130	.....2,000,000	.....111	2FE.....
63254A AJ 7	NATIONAL AUSTRALIA BANK 2.300 2018 07.....	F.....	...07/18/2013	MORGAN STANLEY.....		.....999,480	.....1,000,000	.....0	1FE.....
75625Q AB 5	RECKITT BENCKISER TSY (1 3.625 2023 09.....	F.....	...09/18/2013	HSBC.....		.....1,983,120	.....2,000,000	.....0	1FE.....
822582 AX 0	SHELL INTERNATIONAL FIN 3.400 2023 08.....	F.....	...08/07/2013	BARCLAYS CAPITAL INC.....		.....1,995,800	.....2,000,000	.....0	1FE.....
83368R AD 4	SOCIETE GENERALE 2.625 2018 10.....	F.....	...09/24/2013	SOCIETY GENERALE AMERICAS.....		.....998,330	.....1,000,000	.....0	1FE.....
89153V AG 4	TOTAL CAPITAL INTERNATIO 3.700 2024 01.....	F.....	...08/05/2013	CREDIT SUISSE FIRST BOSTON.....		.....997,450	.....1,000,000	.....0	1FE.....
961214 CC 5	WESTPAC BANKING CORP 2.250 2018 07.....	F.....	...07/24/2013	J P MORGAN CHASE SECURITIES INC.....		.....997,040	.....1,000,000	.....0	1FE.....
004375 CE 9	ACCR 2004-4 A2C 678 2035 01.....		...09/13/2013	ROBERT W BAIRD & CO.....		.....1,799,637	.....1,872,185	.....818	1FE.....
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500 2043 07.....		...07/18/2013	CREDIT SUISSE FIRST BOSTON.....		.....4,908,594	.....5,000,000	.....14,583	1FE.....
36192R AA 0	GSMS 2012-BWTR A (144A) 2.954 2034 11.....		...09/05/2013	DEUTSCHE BANC.....		.....2,730,000	.....3,000,000	.....2,216	1FE.....
03065C AA 7	AMCAR 2013-4 A1 .250 2014 08.....		...08/07/2013	J P MORGAN CHASE SECURITIES INC.....		.....19,000,000	.....19,000,000	.....0	1.....
14313N AA 0	CARMX 2013-3 A1 .230 2014 08.....		...07/31/2013	J P MORGAN CHASE SECURITIES INC.....		.....11,000,000	.....11,000,000	.....0	1.....
31679G AA 7	FITAT 2013-1 A1 .250 2014 09.....		...08/14/2013	BARCLAYS CAPITAL INC.....		.....13,000,000	.....13,000,000	.....0	1.....

QE04.2

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
34530D AA 7	FORDO 2013-C A1 (144A) .220 2014 08.....		...07/23/2013	DEUTSCHE BANC.....		.....6,000,000	.....6,000,000	.....0	1.....
43812X AA 3	HAROT 2013-3 A1 .220 2014 08.....		...07/17/2013	J P MORGAN CHASE SECURITIES INC.....		.....15,000,000	.....15,000,000	.....0	1.....
44890Q AA 1	HART 2013-C A1 .220 2014 09.....		...09/11/2013	J P MORGAN CHASE SECURITIES INC.....		.....10,000,000	.....10,000,000	.....0	1.....
58768W AA 7	MBART 2013-1 A1 .220 2014 08.....		...07/23/2013	ROYAL BANK OF SCOTLAND.....		.....11,000,000	.....11,000,000	.....0	1.....
55292L AA 2	MTBAT 2013-1A A1 (144A) .250 2014 09.....		...09/11/2013	CREDIT SUISSE FIRST BOSTON.....		.....10,000,000	.....10,000,000	.....0	1.....
65477L AA 8	NAROT 2013-B A1 .210 2014 08.....		...07/24/2013	J P MORGAN CHASE SECURITIES INC.....		.....11,500,000	.....11,500,000	.....0	1.....
80283H AA 0	SDART 2013-4 A1 .250 2014 07.....		...07/11/2013	CREDIT SUISSE FIRST BOSTON.....		.....11,000,000	.....11,000,000	.....0	1.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....270,629,106	.....270,087,185	.....743,444	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....359,888,172	.....359,507,064	.....780,566	.....XXX.....
8399999.	Total - Bonds.....					.....359,888,172	.....359,507,064	.....780,566	.....XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
09739C 10 2	BOINGO WIRELESS INC.....		...08/21/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....1,385,000.000	.....10,651	.....XXX	.....0	L.....
29089Q 10 5	EMERGENT BIOSOLUTIONS INC.....		...09/25/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....1,486.000	.....28,606	.....XXX	.....0	L.....
57776J 10 0	MAXLINEAR INC - CLASS A.....		...08/12/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....2,207.000	.....17,908	.....XXX	.....0	L.....
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		...09/06/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....41,760.000	.....809,078	.....XXX	.....0	L.....
69336V 10 1	PGT INC.....		...09/19/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....84,984.000	.....932,274	.....XXX	.....0	L.....
872590 10 4	T MOBILE US INC.....		...09/13/2013	DISTRIBUTION FROM PARTNERSHIP.....	.....31,861.000	.....789,918	.....XXX	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....2,588,435	.....XXX	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....2,588,435	.....XXX	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....2,588,435	.....XXX	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....2,588,435	.....XXX	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....362,476,607	.....XXX	.....780,566	.....XXX.....

QE04.3

(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	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)	
<b>Bonds - U.S. Government</b>																						
12802R	AA 3 CAL DIVE INT 4.930		08/01/2013	REDEEMED		38,411	38,411	38,411	38,411	0	0	0	0	0	38,411	0	0	0	0	1,894	02/01/2027	1FE
217194	AB 5 COP I LLC 3.650		09/05/2013	REDEEMED		75,296	75,296	75,296	75,296	0	0	0	0	0	75,296	0	0	0	0	2,061	12/05/2021	1FE
367333	AA 9 GATE CAPITAL 3.550		09/11/2013	REDEEMED		79,930	79,930	79,930	79,930	0	0	0	0	0	79,930	0	0	0	0	2,128	06/11/2021	1FE
911759	DD 7 HOUSING URBAN DEVELOPM 6.410		08/01/2013	REDEEMED		16,000	16,000	18,213	16,000	0	0	0	0	0	16,000	0	0	0	0	1,026	08/01/2014	1
911759	EY 0 HOUSING URBAN DEVELOPM 6.620		08/01/2013	REDEEMED		17,000	17,000	19,673	17,000	0	0	0	0	0	17,000	0	0	0	0	1,125	08/01/2020	1
742651	CY 6 PRIVATE EXPORT FUNDING 4.974		08/15/2013	MATURED		500,000	500,000	513,587	501,968	0	(1,968)	0	(1,968)	0	500,000	0	0	0	0	24,870	08/15/2013	1FE
89609G	AA 0 TRICAHUE LEASING 3.503		08/19/2013	REDEEMED		148,922	148,922	148,922	148,922	0	0	0	0	0	148,922	0	0	0	0	3,913	11/19/2021	1FE
912828	QW 3 U S TREASURY NOTES 375		07/31/2013	MATURED		75,000,000	75,000,000	75,103,767	75,054,394	0	(54,394)	0	(54,394)	0	75,000,000	0	0	0	0	281,250	07/31/2013	1
925387	AF 9 VESSEL MANAGEMENT SERV 3.432		08/15/2013	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	0	1,030	08/15/2036	1FE
925387	AG 7 VESSEL MANAGEMENT SERV 3.477		07/16/2013	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	0	1,391	01/16/2037	1FE
02265Q	AA 6 AMAL LIMITED 3.465	E..	08/21/2013	REDEEMED		96,514	96,514	96,514	96,514	0	0	0	0	0	96,514	0	0	0	0	2,508	08/21/2021	1
36179M	E2 2 GNMA II PASS #00MA0153 3.000		09/20/2013	PAID ON PRINCIPAL		135,684	135,684	137,614	137,478	0	(1,794)	0	(1,794)	0	135,684	0	0	0	0	2,665	06/20/2042	1
36202C	3X 9 GNMA II PASS #2614 6.000		09/20/2013	PAID ON PRINCIPAL		4,676	4,676	4,533	4,574	0	102	0	102	0	4,676	0	0	0	0	173	07/20/2028	1
36202D	G6 2 GNMA II PASS #2921 7.500		09/20/2013	PAID ON PRINCIPAL		1,205	1,205	1,220	1,248	0	(43)	0	(43)	0	1,205	0	0	0	0	60	05/20/2030	1
36202D	J8 5 GNMA II PASS #2987 7.500		09/20/2013	PAID ON PRINCIPAL		77	77	77	78	0	(1)	0	(1)	0	77	0	0	0	0	4	10/20/2030	1
36202D	6D 8 GNMA II PASS #3568 5.000		09/20/2013	PAID ON PRINCIPAL		470,492	470,492	467,551	468,218	0	2,274	0	2,274	0	470,492	0	0	0	0	15,354	06/20/2034	1
36202E	BU 2 GNMA II PASS #3651 5.000		09/20/2013	PAID ON PRINCIPAL		1,332,634	1,332,634	1,324,305	1,326,317	0	6,317	0	6,317	0	1,332,634	0	0	0	0	43,575	12/20/2034	1
36202E	DD 8 GNMA II PASS #3700 4.500		09/20/2013	PAID ON PRINCIPAL		190,498	190,498	180,407	184,125	0	6,373	0	6,373	0	190,498	0	0	0	0	5,757	04/20/2035	1
36202E	ET 2 GNMA II PASS #3746 4.500		09/20/2013	PAID ON PRINCIPAL		824,689	824,689	785,977	799,777	0	24,911	0	24,911	0	824,689	0	0	0	0	23,580	08/20/2035	1
36202E	E7 0 GNMA II PASS #3758 4.500		09/20/2013	PAID ON PRINCIPAL		465,317	465,317	444,087	452,771	0	12,546	0	12,546	0	465,317	0	0	0	0	13,619	09/20/2035	1
36202E	E8 8 GNMA II PASS #3759 5.000		09/20/2013	PAID ON PRINCIPAL		432,178	432,178	430,895	430,994	0	1,184	0	1,184	0	432,178	0	0	0	0	14,333	09/20/2035	1
36202E	FL 8 GNMA II PASS #3771 4.500		09/20/2013	PAID ON PRINCIPAL		417,067	417,067	401,101	407,258	0	9,809	0	9,809	0	417,067	0	0	0	0	12,510	10/20/2035	1
36202E	F2 0 GNMA II PASS #3785 5.000		09/20/2013	PAID ON PRINCIPAL		1,066,321	1,066,321	1,043,828	1,051,767	0	14,553	0	14,553	0	1,066,321	0	0	0	0	35,442	11/20/2035	1
36202E	HF 9 GNMA II PASS #3830 5.500		09/20/2013	PAID ON PRINCIPAL		430,429	430,429	412,741	417,304	0	13,125	0	13,125	0	430,429	0	0	0	0	15,566	03/20/2036	1
36177P	CY 9 GNMA PASS TH #00794586 3.500		09/15/2013	PAID ON PRINCIPAL		1,172,767	1,172,767	1,222,426	1,218,511	0	(45,744)	0	(45,744)	0	1,172,767	0	0	0	0	26,502	03/15/2042	1
36216C	KY 2 GNMA PASS TH #160611 9.500		09/15/2013	PAID ON PRINCIPAL		247	247	263	258	0	(11)	0	(11)	0	247	0	0	0	0	16	09/15/2016	1
36216G	N3 8 GNMA PASS TH #164310 9.500		09/15/2013	PAID ON PRINCIPAL		31	31	33	32	0	(1)	0	(1)	0	31	0	0	0	0	2	09/15/2018	1
36216Q	Q9 7 GNMA PASS TH #179680 9.500		09/15/2013	PAID ON PRINCIPAL		101	101	107	104	0	(3)	0	(3)	0	101	0	0	0	0	6	10/15/2016	1
362161	7E 5 GNMA PASS TH #180993 9.500		09/15/2013	PAID ON PRINCIPAL		77	77	82	80	0	(2)	0	(2)	0	77	0	0	0	0	5	11/15/2019	1
36217D	UZ 5 GNMA PASS TH #190600 9.500		09/15/2013	PAID ON PRINCIPAL		158	158	168	161	0	(3)	0	(3)	0	158	0	0	0	0	10	08/15/2016	1
36217S	TL 5 GNMA PASS TH #202255 9.500		09/15/2013	PAID ON PRINCIPAL		71	71	76	74	0	(2)	0	(2)	0	71	0	0	0	0	5	08/15/2017	1
36217T	CA 5 GNMA PASS TH #202665 9.500		09/15/2013	PAID ON PRINCIPAL		152	152	162	160	0	(8)	0	(8)	0	152	0	0	0	0	10	11/15/2019	1
36217T	CQ 0 GNMA PASS TH #202679 9.500		09/15/2013	PAID ON PRINCIPAL		25	25	26	26	0	(2)	0	(2)	0	25	0	0	0	0	2	12/15/2019	1
362172	N4 6 GNMA PASS TH #210211 9.500		09/15/2013	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	1	07/15/2017	1
36218X	3Z 0 GNMA PASS TH #235816 9.500		09/15/2013	PAID ON PRINCIPAL		238	238	254	250	0	(12)	0	(12)	0	238	0	0	0	0	15	06/15/2018	1

QE05

**SCHEDULE D - PART 4**

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

QE05.1

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)
362191 X7 8	GNMA PASS TH #264502 9.500		09/15/2013	PAID ON PRINCIPAL		34	34	36	36	0	(2)	0	(2)	0	34	0	0	0	2	09/15/2018	1
36205F 5V 1	GNMA PASS TH #389760 5.000		09/15/2013	PAID ON PRINCIPAL		65,850	65,850	67,352	66,321	0	(471)	0	(471)	0	65,850	0	0	0	2,190	11/15/2017	1
36201M A8 5	GNMA PASS TH #586931 5.000		09/15/2013	PAID ON PRINCIPAL		3,039	3,039	3,116	3,066	0	(27)	0	(27)	0	3,039	0	0	0	101	10/15/2017	1
36201M SA 1	GNMA PASS TH #587413 5.500		09/15/2013	PAID ON PRINCIPAL		16,768	16,768	17,135	17,088	0	(321)	0	(321)	0	16,768	0	0	0	681	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421 5.500		09/15/2013	PAID ON PRINCIPAL		1,903	1,903	1,945	1,933	0	(30)	0	(30)	0	1,903	0	0	0	70	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		09/15/2013	PAID ON PRINCIPAL		8,926	8,926	9,152	8,996	0	(70)	0	(70)	0	8,926	0	0	0	298	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		09/15/2013	PAID ON PRINCIPAL		4,789	4,789	4,898	4,836	0	(46)	0	(46)	0	4,789	0	0	0	160	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		09/15/2013	PAID ON PRINCIPAL		33,048	33,048	33,884	33,372	0	(324)	0	(324)	0	33,048	0	0	0	1,005	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		09/15/2013	PAID ON PRINCIPAL		7,482	7,482	7,671	7,546	0	(64)	0	(64)	0	7,482	0	0	0	249	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		09/15/2013	PAID ON PRINCIPAL		217,205	217,205	207,015	209,831	0	7,374	0	7,374	0	217,205	0	0	0	6,713	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		09/15/2013	PAID ON PRINCIPAL		88,615	88,615	83,492	85,068	0	3,548	0	3,548	0	88,615	0	0	0	2,626	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		09/15/2013	PAID ON PRINCIPAL		10,400	10,400	9,799	9,980	0	420	0	420	0	10,400	0	0	0	312	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		09/15/2013	PAID ON PRINCIPAL		226,952	226,952	227,998	227,740	0	(788)	0	(788)	0	226,952	0	0	0	6,962	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		09/15/2013	PAID ON PRINCIPAL		323,414	323,414	324,905	324,555	0	(1,141)	0	(1,141)	0	323,414	0	0	0	9,306	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		09/20/2013	PAID ON PRINCIPAL		235,195	235,195	235,076	235,064	0	132	0	132	0	235,195	0	0	0	3,367	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		09/20/2013	PAID ON PRINCIPAL		24,290	24,290	24,275	24,274	0	16	0	16	0	24,290	0	0	0	323	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		09/20/2013	PAID ON PRINCIPAL		311,511	311,511	310,844	310,871	0	639	0	639	0	311,511	0	0	0	4,304	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		09/20/2013	PAID ON PRINCIPAL		441,784	441,784	443,036	442,926	0	(1,142)	0	(1,142)	0	441,784	0	0	0	5,968	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650		09/20/2013	PAID ON PRINCIPAL		46,439	46,439	46,338	46,338	0	101	0	101	0	46,439	0	0	0	392	02/20/2063	1
38373M VH 0	GNR 2006-30 C (PROJECT) 5.286		09/16/2013	PAID ON PRINCIPAL		739,184	739,184	709,597	727,994	0	11,190	0	11,190	0	739,184	0	0	0	26,573	06/30/2036	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		09/25/2013	PAID ON PRINCIPAL		7,694	7,694	7,533	7,573	0	121	0	121	0	7,694	0	0	0	381	10/25/2019	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		08/12/2013	MATURED		8,025	8,025	8,025	7,986	0	39	0	39	0	8,025	0	0	0	308	08/12/2013	1
831641 EW 1	SBIC 2012-10A 2.766		09/10/2013	PAID ON PRINCIPAL		21,666	21,666	21,666	21,663	0	4	0	4	0	21,666	0	0	0	599	03/10/2022	1
0599999	Total - Bonds - U.S. Government					85,831,437	85,831,437	85,827,055	85,825,074	0	6,362	0	6,362	0	85,831,437	0	0	0	605,298	XXX	XXX
<b>Bonds - All Other Government</b>																					
803854 FL 7	SASKATCHEWAN (PROVINCE) 7.375	A	07/15/2013	MATURED		2,100,000	2,100,000	2,544,087	2,133,096	0	(33,096)	0	(33,096)	0	2,100,000	0	0	0	154,875	07/15/2013	1FE
067070 AC 6	BARBADOS GOVT OF (144A) 7.250	F	07/11/2013	CANTOR FITZGERALD		1,926,954	1,921,000	1,842,665	1,871,259	0	2,067	0	2,067	0	1,873,326	0	53,628	53,628	81,629	12/15/2021	3FE
1099999	Total - Bonds - All Other Government					4,026,954	4,021,000	4,386,752	4,004,355	0	(31,029)	0	(31,029)	0	3,973,326	0	53,628	53,628	236,504	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
011770 P5 7	ALASKA GENERAL OBLIGAT 5.250		08/01/2013	MATURED		2,500,000	2,500,000	2,845,175	2,523,925	0	(23,925)	0	(23,925)	0	2,500,000	0	0	0	131,250	08/01/2013	1FE
419791 ZR 2	HAWAII GENERAL OBLIG R 5.250		09/01/2013	REDEEMED		2,550,000	2,550,000	2,768,178	2,567,340	0	(17,340)	0	(17,340)	0	2,550,000	0	0	0	133,875	09/01/2014	1FE
546415 TQ 3	LOUISIANA GENERAL OBLI 5.000		08/01/2013	MATURED		395,000	395,000	419,016	398,251	0	(3,251)	0	(3,251)	0	395,000	0	0	0	19,750	08/01/2013	1FE
882720 V3 6	TEXAS GO REF (TAXABLE) 3.820		08/01/2013	MATURED		635,000	635,000	635,000	635,000	0	0	0	0	0	635,000	0	0	0	24,257	08/01/2013	1FE
93974A WU 4	WASHINGTON GENERAL OBL 5.000		07/01/2013	MATURED		5,000,000	5,000,000	5,575,450	5,035,150	0	(35,150)	0	(35,150)	0	5,000,000	0	0	0	250,000	07/01/2013	1FE
93974C LJ 7	WASHINGTON GO MOTOR VE 5.000		07/16/2013	BAS-MERRILL LYNCH		29,043	25,000	26,203	25,848	0	(62)	0	(62)	0	25,787	0	3,256	3,256	1,208	08/01/2028	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					11,109,043	11,105,000	12,269,022	11,185,514	0	(79,727)	0	(79,727)	0	11,105,787	0	3,256	3,256	560,340	XXX	XXX

**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 Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
167501	Q4 0		08/02/2013	RBC CAPITAL MARKETS.....		5,263,550	5,000,000	5,600,450	5,125,550	0	(38,600)	0	(38,600)	0	5,086,950	0	176,600	176,600	170,833	12/01/2014	1FE.....
167501	Q5 7		07/26/2013	CITIGROUP GLOBAL MARK.....		11,823,281	11,230,000	12,473,723	11,491,098	0	(78,049)	0	(78,049)	0	11,413,049	0	410,232	410,232	374,333	12/01/2015	1FE.....
545896	X2 3		07/01/2013	MATURED.....		1,000,000	1,000,000	1,125,010	1,015,220	0	(15,220)	0	(15,220)	0	1,000,000	0	0	0	50,000	07/01/2013	1FE.....
561824	TH 6		07/01/2013	REDEEMED.....		1,600,000	1,600,000	1,633,712	1,602,192	0	(2,192)	0	(2,192)	0	1,600,000	0	0	0	80,000	07/01/2019	1FE.....
561824	TJ 2		07/01/2013	REDEEMED.....		1,600,000	1,600,000	1,625,504	1,601,664	0	(1,664)	0	(1,664)	0	1,600,000	0	0	0	80,000	07/01/2020	1FE.....
561824	TK 9		07/01/2013	REDEEMED.....		1,600,000	1,600,000	1,617,328	1,601,104	0	(1,104)	0	(1,104)	0	1,600,000	0	0	0	80,000	07/01/2021	1FE.....
621196	VA 9		07/01/2013	REDEEMED.....		2,000,000	2,000,000	2,008,620	2,000,520	0	(520)	0	(520)	0	2,000,000	0	0	0	100,000	07/01/2022	1FE.....
810453	J3 5		07/01/2013	MATURED.....		2,100,000	2,100,000	2,295,720	2,112,621	0	(12,621)	0	(12,621)	0	2,100,000	0	0	0	105,000	07/01/2013	1FE.....
852631	U7 3		07/15/2013	MATURED.....		1,600,000	1,600,000	1,766,864	1,615,056	0	(15,056)	0	(15,056)	0	1,600,000	0	0	0	84,000	07/15/2013	1FE.....
2499999				Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....		28,586,831	27,730,000	30,146,930	28,165,025	0	(165,026)	0	(165,026)	0	27,999,999	0	586,832	586,832	1,124,167	XXX...	XXX...
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
04057P	BQ 0		09/01/2013	REDEEMED.....		5,990,000	5,990,000	6,501,218	6,031,333	0	(41,333)	0	(41,333)	0	5,990,000	0	0	0	314,475	09/01/2015	1FE.....
139883	AA 0		09/26/2013	REDEEMED.....		122,211	122,211	122,211	122,211	0	0	0	0	0	122,211	0	0	0	3,580	12/01/2027	1.....
181000	JP 6		07/01/2013	MATURED.....		7,090,000	7,090,000	7,760,714	7,130,697	0	(40,697)	0	(40,697)	0	7,090,000	0	0	0	372,225	07/01/2013	1FE.....
246343	FA 0		07/01/2013	REDEEMED.....		2,640,000	2,640,000	2,823,929	2,650,718	0	(10,718)	0	(10,718)	0	2,640,000	0	0	0	138,600	07/01/2014	1FE.....
246343	FF 9		07/01/2013	REDEEMED.....		2,025,000	2,025,000	2,166,082	2,033,222	0	(8,222)	0	(8,222)	0	2,025,000	0	0	0	106,313	07/01/2014	1FE.....
343136	TT 4		08/23/2013	REDEEMED.....		20,200,000	20,000,000	22,117,200	20,575,400	0	(403,800)	0	(403,800)	0	20,171,600	0	28,400	28,400	1,144,444	07/01/2014	1FE.....
343136	TV 9		08/23/2013	REDEEMED.....		5,050,000	5,000,000	5,369,200	5,081,350	0	(38,750)	0	(38,750)	0	5,042,600	0	7,400	7,400	286,111	07/01/2016	1FE.....
349250	KT 6		07/01/2013	REDEEMED.....		1,675,000	1,675,000	2,028,844	1,919,198	0	(244,198)	0	(244,198)	0	1,675,000	0	0	0	117,250	07/01/2018	2FE.....
452226	W2 5		07/24/2013	REDEEMED.....		10,000,000	10,000,000	10,738,300	10,053,300	0	(51,300)	0	(51,300)	0	10,002,000	0	(2,000)	(2,000)	319,375	06/15/2014	1FE.....
455066	FD 7		07/01/2013	REDEEMED.....		4,130,000	4,130,000	4,388,745	4,145,198	0	(15,198)	0	(15,198)	0	4,130,000	0	0	0	216,825	07/01/2018	1FE.....
455066	FE 5		07/01/2013	REDEEMED.....		4,400,000	4,400,000	4,645,652	4,414,476	0	(14,476)	0	(14,476)	0	4,400,000	0	0	0	231,000	07/01/2019	1FE.....
455066	FF 2		07/01/2013	REDEEMED.....		4,685,000	4,685,000	4,914,846	4,698,680	0	(13,680)	0	(13,680)	0	4,685,000	0	0	0	245,963	07/01/2020	1FE.....
455167	ZY 5		08/01/2013	MATURED.....		9,130,000	9,130,000	9,965,395	9,185,784	0	(55,784)	0	(55,784)	0	9,130,000	0	0	0	456,500	08/01/2013	1FE.....
57604P	MG 6		08/01/2013	MATURED.....		7,270,000	7,270,000	8,286,491	7,341,173	0	(71,173)	0	(71,173)	0	7,270,000	0	0	0	399,850	08/01/2013	1FE.....
60636M	CW 5		08/15/2013	MATURED.....		5,855,000	5,855,000	6,429,727	5,897,273	0	(42,273)	0	(42,273)	0	5,855,000	0	0	0	307,388	08/15/2013	1FE.....
64465M	3D 5		08/15/2013	MATURED.....		2,840,000	2,840,000	3,132,861	2,865,390	0	(25,390)	0	(25,390)	0	2,840,000	0	0	0	142,000	08/15/2013	1FE.....
645788	SL 5		09/01/2013	REDEEMED.....		7,115,000	7,115,000	7,725,609	7,170,995	0	(55,995)	0	(55,995)	0	7,115,000	0	0	0	355,750	09/01/2018	1FE.....
649839	KA 4		07/01/2013	REDEEMED.....		135,000	135,000	151,253	140,044	0	(5,044)	0	(5,044)	0	135,000	0	0	0	7,594	07/01/2016	1FE.....
64985W	4P 6		08/12/2013	REDEEMED.....		5,860,000	5,860,000	6,350,775	5,887,835	0	(27,190)	0	(27,190)	0	5,860,645	0	(645)	(645)	192,892	06/15/2015	1FE.....
64985W	4R 2		08/12/2013	REDEEMED.....		8,525,000	8,525,000	8,553,985	8,553,985	0	(9,037)	0	(9,037)	0	8,544,949	0	(19,949)	(19,949)	67,490	06/15/2016	1FE.....
64985W	2G 8		08/09/2013	REDEEMED.....		1,110,000	1,110,000	1,110,000	1,110,000	0	0	0	0	0	1,110,000	0	0	0	61,450	07/15/2015	1FE.....
746180	6M 5		07/01/2013	MATURED.....		2,510,000	2,510,000	2,662,033	2,516,796	0	(6,796)	0	(6,796)	0	2,510,000	0	0	0	138,050	07/01/2013	1FE.....
771902	FH 1		07/08/2013	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	25,907	08/15/2032	1FE.....
786005	RT 7		08/15/2013	REDEEMED.....		7,725,000	7,725,000	8,229,983	7,768,569	0	(43,569)	0	(43,569)	0	7,725,000	0	0	0	386,250	08/15/2020	1FE.....

QE052

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
786005 SA 7	SACRAMENTO MUD ELEC S2	5.000	REDEEMED	08/15/2013			3,390,000	3,390,000	3,611,604	3,409,120	0	(19,120)	0	(19,120)	0	3,390,000	0	0	0	169,500	08/15/2020	1FE
915137 QM 8	UNIV OF TEXAS FING SYS	5.250	REDEEMED	08/15/2013			7,500,000	7,500,000	7,981,425	7,534,425	0	(34,425)	0	(34,425)	0	7,500,000	0	0	0	393,750	08/15/2018	1FE
915137 QN 6	UNIV OF TEXAS FING SYS	5.250	REDEEMED	08/15/2013			7,000,000	7,000,000	7,395,010	7,030,240	0	(30,240)	0	(30,240)	0	7,000,000	0	0	0	367,500	08/15/2019	1FE
977123 SD 1	WISCONSIN TRANSN REV S	5.000	MATURED	07/01/2013			11,170,000	11,170,000	12,248,687	11,235,903	0	(65,903)	0	(65,903)	0	11,170,000	0	0	0	558,500	07/01/2013	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313	2.360	PAID ON PRINCIPAL	09/15/2013			5,630	5,630	5,601	5,578	0	52	0	52	0	5,630	0	0	0	111	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353	2.770	PAID ON PRINCIPAL	09/15/2013			328,204	328,204	326,140	325,391	0	2,814	0	2,814	0	328,204	0	0	0	6,386	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413	2.784	PAID ON PRINCIPAL	09/15/2013			419,862	419,862	418,878	416,545	0	3,318	0	3,318	0	419,862	0	0	0	7,852	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			2,493	2,493	2,441	2,457	0	36	0	36	0	2,493	0	0	0	101	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			1,576	1,576	1,543	1,554	0	23	0	23	0	1,576	0	0	0	57	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			130	130	127	128	0	2	0	2	0	130	0	0	0	5	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			6,249	6,249	6,117	6,138	0	111	0	111	0	6,249	0	0	0	216	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			1,619	1,619	1,585	1,588	0	31	0	31	0	1,619	0	0	0	66	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			1,723	1,723	1,687	1,706	0	18	0	18	0	1,723	0	0	0	63	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			41	41	40	40	0	1	0	1	0	41	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			10,747	10,747	10,522	10,595	0	152	0	152	0	10,747	0	0	0	349	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			87	87	85	86	0	1	0	1	0	87	0	0	0	3	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			37,706	37,706	36,915	37,105	0	601	0	601	0	37,706	0	0	0	1,427	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			26,816	26,816	26,253	26,424	0	392	0	392	0	26,816	0	0	0	997	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			109,364	109,364	107,069	107,636	0	1,728	0	1,728	0	109,364	0	0	0	3,978	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU	5.000	PAID ON PRINCIPAL	09/15/2013			169,684	169,684	168,623	169,011	0	673	0	673	0	169,684	0	0	0	5,417	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			36	36	35	35	0	0	0	0	0	36	0	0	0	1	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			47,889	47,889	46,883	47,331	0	558	0	558	0	47,889	0	0	0	1,840	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			292	292	286	287	0	5	0	5	0	292	0	0	0	11	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			99,564	99,564	97,474	97,684	0	1,879	0	1,879	0	99,564	0	0	0	4,086	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			5,740	5,740	5,619	5,646	0	94	0	94	0	5,740	0	0	0	187	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			10,430	10,430	10,211	10,290	0	139	0	139	0	10,430	0	0	0	354	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			8,478	8,478	8,300	8,344	0	134	0	134	0	8,478	0	0	0	273	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU	5.500	PAID ON PRINCIPAL	09/15/2013			926	926	907	911	0	15	0	15	0	926	0	0	0	34	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU	5.000	PAID ON PRINCIPAL	09/15/2013			260,090	260,090	258,464	258,990	0	1,100	0	1,100	0	260,090	0	0	0	8,358	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU	5.000	PAID ON PRINCIPAL	09/15/2013			169,889	169,889	168,827	169,213	0	675	0	675	0	169,889	0	0	0	5,562	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU	4.000	PAID ON PRINCIPAL	09/15/2013			17,136	17,136	16,483	16,689	0	447	0	447	0	17,136	0	0	0	419	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU	4.000	PAID ON PRINCIPAL	09/15/2013			14,112	14,112	13,365	13,765	0	347	0	347	0	14,112	0	0	0	381	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU	4.000	PAID ON PRINCIPAL	09/15/2013			227,376	227,376	215,332	222,274	0	5,101	0	5,101	0	227,376	0	0	0	6,005	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU	4.000	PAID ON PRINCIPAL	09/15/2013			318,633	318,633	301,756	311,287	0	7,346	0	7,346	0	318,633	0	0	0	8,351	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU	4.000	PAID ON PRINCIPAL	09/15/2013			22,260	22,260	21,081	21,779	0	481	0	481	0	22,260	0	0	0	591	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU	4.000	PAID ON PRINCIPAL	09/15/2013			63,138	63,138	59,794	61,722	0	1,416	0	1,416	0	63,138	0	0	0	1,686	05/15/2019	1

QE05.3



**SCHEDULE D - PART 4**

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

QE054

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312967	PC	0	FHLMC GOLD PASSTHRU	4.000	09/15/2013	PAID ON PRINCIPAL		162,712	154,094	159,226	0	3,486	0	3,486	0	162,712	0	0	0	4,029	05/15/2019	1
31292G	6L	5	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		1,607	1,691	1,806	0	(199)	0	(199)	0	1,607	0	0	0	.81	10/15/2029	1
31292G	6T	8	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		2,406	2,531	2,720	0	(314)	0	(314)	0	2,406	0	0	0	.121	11/15/2029	1
31292G	7H	3	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		1,604	1,687	1,816	0	(213)	0	(213)	0	1,604	0	0	0	.78	12/15/2029	1
31292H	EV	2	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		54	57	62	0	(8)	0	(8)	0	54	0	0	0	.2	08/15/2030	1
31292H	G5	7	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		3,677	4,291	4,151	0	(474)	0	(474)	0	3,677	0	0	0	.179	01/15/2031	1
31292H	M2	7	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		3,485	3,668	3,867	0	(382)	0	(382)	0	3,485	0	0	0	.163	11/15/2031	1
31292H	P9	9	FHLMC GOLD PASSTHRU	5.500	09/15/2013	PAID ON PRINCIPAL		1,842	1,803	1,809	0	33	0	33	0	1,842	0	0	0	.67	03/15/2032	1
31292H	QQ	0	FHLMC GOLD PASSTHRU	5.500	09/15/2013	PAID ON PRINCIPAL		480	470	471	0	9	0	9	0	480	0	0	0	.17	04/15/2032	1
31292H	XK	5	FHLMC GOLD PASSTHRU	5.500	09/15/2013	PAID ON PRINCIPAL		60,794	59,518	59,874	0	920	0	920	0	60,794	0	0	0	2,224	07/15/2033	1
31293E	N4	8	FHLMC GOLD PASSTHRU	6.000	09/15/2013	PAID ON PRINCIPAL		14,809	13,955	13,968	0	841	0	841	0	14,809	0	0	0	.592	12/15/2028	1
31293M	FE	7	FHLMC GOLD PASSTHRU	5.500	09/15/2013	PAID ON PRINCIPAL		117	114	114	0	3	0	3	0	117	0	0	0	.5	03/15/2029	1
31293Q	2V	4	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		480	505	527	0	(48)	0	(48)	0	480	0	0	0	.22	06/15/2029	1
31293V	FH	0	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		157	165	178	0	(22)	0	(22)	0	157	0	0	0	.8	08/15/2029	1
31293W	ZQ	6	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		41	43	49	0	(7)	0	(7)	0	41	0	0	0	.2	10/15/2029	1
31293W	6X	3	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		242	255	261	0	(19)	0	(19)	0	242	0	0	0	.12	10/15/2029	1
31293X	EG	9	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		82	86	89	0	(7)	0	(7)	0	82	0	0	0	.4	10/15/2029	1
31293X	RH	3	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		29	30	32	0	(3)	0	(3)	0	29	0	0	0	.1	10/15/2029	1
31293Y	DY	9	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		202	212	230	0	(28)	0	(28)	0	202	0	0	0	.10	11/15/2029	1
31293Y	GV	2	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		71	75	84	0	(12)	0	(12)	0	71	0	0	0	.4	11/15/2029	1
31293Y	KN	5	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		187	197	213	0	(26)	0	(26)	0	187	0	0	0	.9	11/15/2029	1
31293Y	LG	9	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		45	47	52	0	(7)	0	(7)	0	45	0	0	0	.2	11/15/2029	1
31293Y	LV	6	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		195	205	218	0	(23)	0	(23)	0	195	0	0	0	.10	11/15/2029	1
31293Y	L6	1	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		9	10	11	0	(2)	0	(2)	0	9	0	0	0	.0	12/15/2029	1
31293Y	Q8	2	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		156	164	182	0	(26)	0	(26)	0	156	0	0	0	.8	12/15/2029	1
31293Y	RF	5	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		151	158	168	0	(18)	0	(18)	0	151	0	0	0	.8	12/15/2029	1
31294B	NE	1	FHLMC GOLD PASSTHRU	7.500	09/15/2013	PAID ON PRINCIPAL		20	21	25	0	(4)	0	(4)	0	20	0	0	0	.1	12/15/2029	1
31294B	5Y	7	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		171	180	193	0	(22)	0	(22)	0	171	0	0	0	.8	01/15/2030	1
31294G	Q9	8	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		53	56	60	0	(7)	0	(7)	0	53	0	0	0	.3	06/15/2030	1
31298E	3C	7	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		4,657	4,901	5,008	0	(352)	0	(352)	0	4,657	0	0	0	.202	01/15/2029	1
31298Q	GD	4	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		7,742	8,149	9,105	0	(1,362)	0	(1,362)	0	7,742	0	0	0	.361	06/15/2031	1
31298S	UV	4	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		113	119	131	0	(17)	0	(17)	0	113	0	0	0	.5	01/15/2031	1
31298V	ZF	7	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		114	120	127	0	(13)	0	(13)	0	114	0	0	0	.5	10/15/2031	1
31298V	ZH	3	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		36	38	39	0	(3)	0	(3)	0	36	0	0	0	.2	10/15/2031	1
31287M	FB	1	FHLMC GOLD PASSTHRU	5.500	09/15/2013	PAID ON PRINCIPAL		54	53	52	0	1	0	1	0	54	0	0	0	.2	12/15/2031	1
31287P	E9	0	FHLMC GOLD PASSTHRU	7.000	09/15/2013	PAID ON PRINCIPAL		196	206	223	0	(27)	0	(27)	0	196	0	0	0	.9	02/15/2032	1

**SCHEDULE D - PART 4**

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31287P S2 0	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		3,367	3,367	3,296	3,312	0	56	0	56	0	3,367	0	0	0	138	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		123	123	129	138	0	(15)	0	(15)	0	123	0	0	0	6	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		91	91	96	99	0	(9)	0	(9)	0	91	0	0	0	4	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		19	19	18	18	0	0	0	0	0	19	0	0	0	1	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		103	103	108	110	0	(7)	0	(7)	0	103	0	0	0	5	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		1,235	1,235	1,302	1,374	0	(139)	0	(139)	0	1,235	0	0	0	58	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		315	315	331	343	0	(28)	0	(28)	0	315	0	0	0	14	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		686	686	722	792	0	(106)	0	(106)	0	686	0	0	0	30	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		120	120	126	135	0	(16)	0	(16)	0	120	0	0	0	5	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		527	527	555	611	0	(85)	0	(85)	0	527	0	0	0	24	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		75	75	79	81	0	(5)	0	(5)	0	75	0	0	0	4	07/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		189	189	199	221	0	(32)	0	(32)	0	189	0	0	0	9	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		301	301	317	357	0	(56)	0	(56)	0	301	0	0	0	14	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		4,352	4,352	4,261	4,275	0	78	0	78	0	4,352	0	0	0	142	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		2,512	2,512	2,460	2,470	0	43	0	43	0	2,512	0	0	0	85	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		337	337	330	329	0	7	0	7	0	337	0	0	0	13	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		79	79	77	77	0	1	0	1	0	79	0	0	0	3	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		946	946	996	983	0	(37)	0	(37)	0	946	0	0	0	44	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		13	13	12	12	0	0	0	0	0	13	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		3,367	3,367	3,296	3,317	0	50	0	50	0	3,367	0	0	0	127	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		849	849	831	835	0	14	0	14	0	849	0	0	0	31	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		335	335	327	326	0	9	0	9	0	335	0	0	0	11	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		3,234	3,234	3,167	3,185	0	49	0	49	0	3,234	0	0	0	120	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		1,508	1,508	1,477	1,482	0	26	0	26	0	1,508	0	0	0	57	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		3,662	3,662	3,585	3,604	0	58	0	58	0	3,662	0	0	0	150	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		2,890	2,890	2,829	2,853	0	37	0	37	0	2,890	0	0	0	119	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		84,460	84,460	86,255	85,621	0	(1,161)	0	(1,161)	0	84,460	0	0	0	3,095	12/15/2023	1
31294M GB 1	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		451,382	451,382	450,783	450,797	0	586	0	586	0	451,382	0	0	0	9,886	05/15/2026	1
3128G9 MN 6	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		1,855	1,855	1,938	1,867	0	(13)	0	(13)	0	1,855	0	0	0	68	02/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		1,603	1,603	1,687	1,792	0	(189)	0	(189)	0	1,603	0	0	0	78	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		847	847	829	831	0	16	0	16	0	847	0	0	0	31	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		2,902	2,902	3,054	3,293	0	(391)	0	(391)	0	2,902	0	0	0	137	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		1,008	1,008	1,061	1,115	0	(107)	0	(107)	0	1,008	0	0	0	45	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU		09/15/2013	PAID ON PRINCIPAL		210	210	221	235	0	(25)	0	(25)	0	210	0	0	0	10	05/15/2031	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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		09/15/2013	PAID ON PRINCIPAL		185	185	195	207	0	(22)	0	(22)	0	185	0	0	0	9	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		09/15/2013	PAID ON PRINCIPAL		8,308	8,308	8,804	9,419	0	(1,110)	0	(1,110)	0	8,308	0	0	0	373	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		09/15/2013	PAID ON PRINCIPAL		233	233	246	261	0	(28)	0	(28)	0	233	0	0	0	11	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		09/15/2013	PAID ON PRINCIPAL		131	131	138	147	0	(16)	0	(16)	0	131	0	0	0	6	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2013	PAID ON PRINCIPAL		49,090	49,090	48,061	48,320	0	770	0	770	0	49,090	0	0	0	1,778	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		09/15/2013	PAID ON PRINCIPAL		468,299	468,299	415,908	436,554	0	31,745	0	31,745	0	468,299	0	0	0	12,142	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		09/15/2013	PAID ON PRINCIPAL		457,113	457,113	450,354	451,685	0	5,428	0	5,428	0	457,113	0	0	0	16,517	12/15/2036	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		09/15/2013	PAID ON PRINCIPAL		25,041	25,041	24,005	24,005	0	1,036	0	1,036	0	25,041	0	0	0	63	08/15/2043	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		09/15/2013	PAID ON PRINCIPAL		81,857	81,857	81,448	81,512	0	345	0	345	0	81,857	0	0	0	1,912	02/15/2026	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500		09/15/2013	PAID ON PRINCIPAL		48,756	48,756	49,068	49,068	0	(312)	0	(312)	0	48,756	0	0	0	102	06/15/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2013	PAID ON PRINCIPAL		75,458	75,458	75,296	75,291	0	168	0	168	0	75,458	0	0	0	3,368	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2013	PAID ON PRINCIPAL		231,315	231,315	228,135	229,519	0	1,797	0	1,797	0	231,315	0	0	0	9,969	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2013	PAID ON PRINCIPAL		597,247	597,247	589,035	592,405	0	4,842	0	4,842	0	597,247	0	0	0	26,601	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		09/15/2013	PAID ON PRINCIPAL		110,867	110,867	108,581	109,934	0	934	0	934	0	110,867	0	0	0	4,626	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		09/15/2013	PAID ON PRINCIPAL		94,037	94,037	97,211	94,705	0	(667)	0	(667)	0	94,037	0	0	0	3,366	11/15/2017	1
31393P MY 7	FHR 2600 LA CMO 5.000		09/15/2013	PAID ON PRINCIPAL		275,591	275,591	290,060	279,935	0	(4,344)	0	(4,344)	0	275,591	0	0	0	9,135	11/15/2017	1
31394R YV 5	FHR 2769 CY CMO 5.000		09/15/2013	PAID ON PRINCIPAL		362,049	362,049	360,465	361,066	0	983	0	983	0	362,049	0	0	0	13,186	03/15/2024	1
31406G 5S 4	FN (10/1 ARM #810057 4.944		09/25/2013	PAID ON PRINCIPAL		295,295	295,295	298,017	295,817	0	(522)	0	(522)	0	295,295	0	0	0	9,681	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.071		09/25/2013	PAID ON PRINCIPAL		145,939	145,939	147,215	146,409	0	(471)	0	(471)	0	145,939	0	0	0	4,325	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.961		09/25/2013	PAID ON PRINCIPAL		531,255	531,255	521,958	524,987	0	6,267	0	6,267	0	531,255	0	0	0	18,421	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.609		09/25/2013	PAID ON PRINCIPAL		550,658	550,658	550,976	549,050	0	1,609	0	1,609	0	550,658	0	0	0	17,340	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.777		09/25/2013	PAID ON PRINCIPAL		105,260	105,260	105,589	105,113	0	147	0	147	0	105,260	0	0	0	2,984	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.946		09/25/2013	PAID ON PRINCIPAL		126,865	126,865	127,061	126,840	0	25	0	25	0	126,865	0	0	0	4,187	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.954		09/25/2013	PAID ON PRINCIPAL		404,045	404,045	400,383	401,192	0	2,853	0	2,853	0	404,045	0	0	0	13,818	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.678		09/25/2013	PAID ON PRINCIPAL		173,466	173,466	170,734	171,888	0	1,578	0	1,578	0	173,466	0	0	0	5,442	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.383		09/25/2013	PAID ON PRINCIPAL		667,331	667,331	664,308	663,364	0	3,968	0	3,968	0	667,331	0	0	0	11,076	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.395		09/25/2013	PAID ON PRINCIPAL		112,191	112,191	111,643	111,875	0	316	0	316	0	112,191	0	0	0	1,892	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		09/25/2013	PAID ON PRINCIPAL		7,518	7,518	7,484	7,480	0	38	0	38	0	7,518	0	0	0	127	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.422		09/25/2013	PAID ON PRINCIPAL		20,734	20,734	20,590	20,620	0	114	0	114	0	20,734	0	0	0	381	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.341		09/25/2013	PAID ON PRINCIPAL		18,283	18,283	18,201	18,164	0	119	0	119	0	18,283	0	0	0	332	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		09/25/2013	PAID ON PRINCIPAL		168,321	168,321	167,164	166,861	0	1,460	0	1,460	0	168,321	0	0	0	2,312	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.475		09/25/2013	PAID ON PRINCIPAL		6,236	6,236	6,181	6,169	0	67	0	67	0	6,236	0	0	0	102	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		09/25/2013	PAID ON PRINCIPAL		369,077	369,077	368,731	363,212	0	5,865	0	5,865	0	369,077	0	0	0	5,896	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2013	PAID ON PRINCIPAL		8,723	8,723	9,021	8,919	0	(197)	0	(197)	0	8,723	0	0	0	413	12/25/2041	1
3138AE LY 7	FNMA PASS TH #A1242 3.500		09/25/2013	PAID ON PRINCIPAL		277,632	277,632	276,829	276,880	0	752	0	752	0	277,632	0	0	0	6,390	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686 7.500		09/25/2013	PAID ON PRINCIPAL		92	92	92	91	0	0	0	0	0	92	0	0	0	5	09/25/2022	1

QE05.6

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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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
31367L 5S 0	FNMA PASS TH #172857	7.500	09/25/2013	PAID ON PRINCIPAL		119	119	119	119	0	0	0	0	0	119	0	0	0	0	.6	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941	7.500	09/25/2013	PAID ON PRINCIPAL		61	61	61	61	0	0	0	0	0	61	0	0	0	0	.3	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589	7.500	09/25/2013	PAID ON PRINCIPAL		39	39	39	39	0	0	0	0	0	39	0	0	0	0	.2	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590	7.500	09/25/2013	PAID ON PRINCIPAL		62	62	62	62	0	0	0	0	0	62	0	0	0	0	.3	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607	7.500	09/25/2013	PAID ON PRINCIPAL		66	66	66	66	0	0	0	0	0	66	0	0	0	0	.3	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910	7.500	09/25/2013	PAID ON PRINCIPAL		269	269	269	268	0	1	0	1	0	269	0	0	0	0	.13	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911	7.500	09/25/2013	PAID ON PRINCIPAL		226	226	226	226	0	0	0	0	0	226	0	0	0	0	.11	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186	7.500	09/25/2013	PAID ON PRINCIPAL		131	131	131	131	0	0	0	0	0	131	0	0	0	0	.7	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308	7.500	09/25/2013	PAID ON PRINCIPAL		31	31	32	35	0	(4)	0	(4)	0	31	0	0	0	0	.2	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272	6.000	09/25/2013	PAID ON PRINCIPAL		38,566	38,566	38,211	38,290	0	276	0	276	0	38,566	0	0	0	0	1,543	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404	6.000	09/25/2013	PAID ON PRINCIPAL		3,677	3,677	3,626	3,640	0	37	0	37	0	3,677	0	0	0	0	.153	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436	7.500	09/25/2013	PAID ON PRINCIPAL		141	141	147	162	0	(20)	0	(20)	0	141	0	0	0	0	.7	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196	6.000	09/25/2013	PAID ON PRINCIPAL		4,110	4,110	4,287	4,211	0	(101)	0	(101)	0	4,110	0	0	0	0	.165	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235	6.000	09/25/2013	PAID ON PRINCIPAL		4,857	4,857	5,066	4,981	0	(123)	0	(123)	0	4,857	0	0	0	0	.192	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307	6.000	09/25/2013	PAID ON PRINCIPAL		11,239	11,239	11,721	11,542	0	(303)	0	(303)	0	11,239	0	0	0	0	.449	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342	6.000	09/25/2013	PAID ON PRINCIPAL		677	677	706	696	0	(19)	0	(19)	0	677	0	0	0	0	.27	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693	5.500	09/25/2013	PAID ON PRINCIPAL		95,892	95,892	95,712	95,675	0	217	0	217	0	95,892	0	0	0	0	3,461	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908	5.000	09/25/2013	PAID ON PRINCIPAL		613,751	613,751	616,916	614,551	0	(800)	0	(800)	0	613,751	0	0	0	0	20,242	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911	5.000	09/25/2013	PAID ON PRINCIPAL		53,294	53,294	53,202	53,166	0	128	0	128	0	53,294	0	0	0	0	1,750	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	09/25/2013	PAID ON PRINCIPAL		58,821	58,821	58,950	58,774	0	47	0	47	0	58,821	0	0	0	0	1,760	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954	4.500	09/25/2013	PAID ON PRINCIPAL		362,585	362,585	351,764	356,760	0	5,825	0	5,825	0	362,585	0	0	0	0	10,791	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983	5.500	09/25/2013	PAID ON PRINCIPAL		5,624	5,624	5,614	5,611	0	13	0	13	0	5,624	0	0	0	0	.206	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569	6.500	09/25/2013	PAID ON PRINCIPAL		2,383	2,383	2,233	2,280	0	103	0	103	0	2,383	0	0	0	0	.93	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317	10.500	09/25/2013	PAID ON PRINCIPAL		10,967	10,967	11,875	11,245	0	(277)	0	(277)	0	10,967	0	0	0	0	.687	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319	11.500	09/25/2013	PAID ON PRINCIPAL		760	760	836	791	0	(31)	0	(31)	0	760	0	0	0	0	.58	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635	6.500	09/25/2013	PAID ON PRINCIPAL		838	838	785	801	0	37	0	37	0	838	0	0	0	0	.36	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372	6.500	09/25/2013	PAID ON PRINCIPAL		512	512	480	491	0	21	0	21	0	512	0	0	0	0	.21	11/25/2025	1
31375Q XL 3	FNMA PASS TH #341883	7.000	09/25/2013	PAID ON PRINCIPAL		183	183	178	179	0	3	0	3	0	183	0	0	0	0	.9	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282	7.000	09/25/2013	PAID ON PRINCIPAL		175	175	171	172	0	3	0	3	0	175	0	0	0	0	.8	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457	5.500	09/25/2013	PAID ON PRINCIPAL		1,820,040	1,820,040	1,816,633	1,815,670	0	4,370	0	4,370	0	1,820,040	0	0	0	0	66,049	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540	6.500	09/25/2013	PAID ON PRINCIPAL		196	196	197	196	0	(0)	0	(0)	0	196	0	0	0	0	.8	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454	6.000	09/25/2013	PAID ON PRINCIPAL		3,591	3,591	3,746	3,624	0	(33)	0	(33)	0	3,591	0	0	0	0	.142	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249	5.500	09/25/2013	PAID ON PRINCIPAL		72	72	66	68	0	4	0	4	0	72	0	0	0	0	.3	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	09/25/2013	PAID ON PRINCIPAL		2,306	2,306	2,405	2,369	0	(63)	0	(63)	0	2,306	0	0	0	0	.92	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828	6.000	09/25/2013	PAID ON PRINCIPAL		1,647	1,647	1,718	1,661	0	(14)	0	(14)	0	1,647	0	0	0	0	.65	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899	5.500	09/25/2013	PAID ON PRINCIPAL		3,677	3,677	3,772	3,733	0	(56)	0	(56)	0	3,677	0	0	0	0	.136	09/25/2017	1

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QE05 8

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 Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31385W 2N 8	FNMA PASS TH #555281 6.000		09/25/2013	PAID ON PRINCIPAL		30,301	30,301	31,106	31,319	0	(1,018)	0	(1,018)	0	30,301	0	0	0	1,216	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592 5.500		09/25/2013	PAID ON PRINCIPAL		68,179	68,179	68,051	68,027	0	152	0	152	0	68,179	0	0	0	2,471	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276 6.000		09/25/2013	PAID ON PRINCIPAL		1,499	1,499	1,563	1,534	0	(35)	0	(35)	0	1,499	0	0	0	63	03/25/2016	1
31386T QH 1	FNMA PASS TH #572956 6.000		09/25/2013	PAID ON PRINCIPAL		78	78	82	81	0	(2)	0	(2)	0	78	0	0	0	3	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499 6.500		09/25/2013	PAID ON PRINCIPAL		3,877	3,877	3,835	3,829	0	47	0	47	0	3,877	0	0	0	168	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780 6.000		09/25/2013	PAID ON PRINCIPAL		1,204	1,204	1,256	1,235	0	(31)	0	(31)	0	1,204	0	0	0	49	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704 6.000		09/25/2013	PAID ON PRINCIPAL		369	369	385	381	0	(11)	0	(11)	0	369	0	0	0	15	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142 6.000		09/25/2013	PAID ON PRINCIPAL		87	87	91	90	0	(3)	0	(3)	0	87	0	0	0	4	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251 6.000		09/25/2013	PAID ON PRINCIPAL		487	487	507	500	0	(13)	0	(13)	0	487	0	0	0	20	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724 6.000		09/25/2013	PAID ON PRINCIPAL		1,144	1,144	1,194	1,168	0	(24)	0	(24)	0	1,144	0	0	0	46	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466 5.500		09/25/2013	PAID ON PRINCIPAL		60,034	60,034	59,377	59,593	0	441	0	441	0	60,034	0	0	0	2,250	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032 6.000		09/25/2013	PAID ON PRINCIPAL		259	259	270	264	0	(6)	0	(6)	0	259	0	0	0	11	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219 6.000		09/25/2013	PAID ON PRINCIPAL		1,230	1,230	1,283	1,270	0	(40)	0	(40)	0	1,230	0	0	0	49	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725 6.000		09/25/2013	PAID ON PRINCIPAL		5,964	5,964	6,220	6,140	0	(176)	0	(176)	0	5,964	0	0	0	233	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		09/25/2013	PAID ON PRINCIPAL		71,793	71,793	71,490	71,548	0	244	0	244	0	71,793	0	0	0	2,110	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		09/25/2013	PAID ON PRINCIPAL		361,970	361,970	371,868	365,879	0	(3,909)	0	(3,909)	0	361,970	0	0	0	11,686	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		09/25/2013	PAID ON PRINCIPAL		42,290	42,290	42,042	42,114	0	176	0	176	0	42,290	0	0	0	1,264	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		09/25/2013	PAID ON PRINCIPAL		56,231	56,231	56,125	56,103	0	127	0	127	0	56,231	0	0	0	2,137	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		09/25/2013	PAID ON PRINCIPAL		12,449	12,449	12,426	12,426	0	23	0	23	0	12,449	0	0	0	449	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		09/25/2013	PAID ON PRINCIPAL		112,266	112,266	112,056	112,015	0	251	0	251	0	112,266	0	0	0	4,324	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		09/25/2013	PAID ON PRINCIPAL		9,095	9,095	9,078	9,073	0	22	0	22	0	9,095	0	0	0	334	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		09/25/2013	PAID ON PRINCIPAL		31,297	31,297	31,238	31,236	0	61	0	61	0	31,297	0	0	0	1,084	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		09/25/2013	PAID ON PRINCIPAL		191,236	191,236	183,736	186,560	0	4,675	0	4,675	0	191,236	0	0	0	6,292	07/25/2034	1
31402H VV 0	FNMA PASS TH #729728 5.500		09/25/2013	PAID ON PRINCIPAL		171,815	171,815	171,492	171,402	0	413	0	413	0	171,815	0	0	0	5,935	07/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		09/25/2013	PAID ON PRINCIPAL		111,012	111,012	110,804	110,759	0	253	0	253	0	111,012	0	0	0	4,241	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		09/25/2013	PAID ON PRINCIPAL		79,240	79,240	76,665	78,141	0	1,099	0	1,099	0	79,240	0	0	0	2,123	09/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		09/25/2013	PAID ON PRINCIPAL		434	434	433	433	0	1	0	1	0	434	0	0	0	16	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		09/25/2013	PAID ON PRINCIPAL		679,378	679,378	678,099	677,757	0	1,621	0	1,621	0	679,378	0	0	0	24,856	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		09/25/2013	PAID ON PRINCIPAL		102,836	102,836	102,233	102,434	0	402	0	402	0	102,836	0	0	0	2,948	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		09/25/2013	PAID ON PRINCIPAL		9,811	9,811	9,753	9,770	0	40	0	40	0	9,811	0	0	0	287	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		09/25/2013	PAID ON PRINCIPAL		95,428	95,428	94,869	95,036	0	392	0	392	0	95,428	0	0	0	2,728	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		09/25/2013	PAID ON PRINCIPAL		28,195	28,195	28,256	28,178	0	16	0	16	0	28,195	0	0	0	846	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		09/25/2013	PAID ON PRINCIPAL		46,719	46,719	46,445	46,525	0	194	0	194	0	46,719	0	0	0	1,469	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		09/25/2013	PAID ON PRINCIPAL		853,852	853,852	799,952	821,396	0	32,456	0	32,456	0	853,852	0	0	0	26,062	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		09/25/2013	PAID ON PRINCIPAL		52,233	52,233	51,927	52,020	0	213	0	213	0	52,233	0	0	0	1,582	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		09/25/2013	PAID ON PRINCIPAL		65,065	65,065	65,208	65,022	0	44	0	44	0	65,065	0	0	0	2,005	12/25/2018	1

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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 Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2013	PAID ON PRINCIPAL		16,293	16,293	16,283	16,266	0	28	0	28	0	16,293	0	0	0	548	03/25/2034	1.....
31404Y YE 6	FNMA PASS TH #782909 5.000		09/25/2013	PAID ON PRINCIPAL		156,556	156,556	150,318	152,615	0	3,941	0	3,941	0	156,556	0	0	0	5,082	06/25/2034	1.....
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2013	PAID ON PRINCIPAL		394,865	394,865	391,281	392,227	0	2,638	0	2,638	0	394,865	0	0	0	12,656	06/25/2035	1.....
31410F V3 6	FNMA PASS TH #888134 5.000		09/25/2013	PAID ON PRINCIPAL		2,005,549	2,005,549	1,935,527	1,953,573	0	51,976	0	51,976	0	2,005,549	0	0	0	66,392	02/25/2037	1.....
31410K PV 0	FNMA PASS TH #889736 5.000		09/25/2013	PAID ON PRINCIPAL		234,398	234,398	220,517	223,647	0	10,751	0	10,751	0	234,398	0	0	0	7,770	12/25/2033	1.....
31359H WH 3	FNR 1994-79 Z CMO 7.000		09/25/2013	PAID ON PRINCIPAL		22,125	22,125	22,718	22,780	0	(655)	0	(655)	0	22,125	0	0	0	1,025	04/25/2024	1.....
31393T Z8 2	FNR 2003-106 C CMO 4.500		09/25/2013	PAID ON PRINCIPAL		489,509	489,509	463,503	480,766	0	8,742	0	8,742	0	489,509	0	0	0	14,612	11/25/2023	1.....
31393U TY 9	FNR 2003-134 ZA CMO 5.000		09/25/2013	PAID ON PRINCIPAL		130,009	130,009	125,281	126,466	0	3,542	0	3,542	0	130,009	0	0	0	4,746	12/25/2023	1.....
31393U Z6 3	FNR 2004-1 DY CMO 4.500		09/25/2013	PAID ON PRINCIPAL		1,071,525	1,071,525	1,000,202	1,049,697	0	21,828	0	21,828	0	1,071,525	0	0	0	32,031	02/25/2024	1.....
31393X PG 6	FNR 2004-16 LB CMO 4.500		09/25/2013	PAID ON PRINCIPAL		1,359,515	1,359,515	1,283,042	1,332,156	0	27,359	0	27,359	0	1,359,515	0	0	0	40,531	04/25/2024	1.....
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/25/2013	PAID ON PRINCIPAL		317,000	317,000	308,183	308,749	0	8,251	0	8,251	0	317,000	0	0	0	11,170	05/25/2043	1.....
64988P KV 7	NEW YORK MTG AGY REV H 5.500		08/29/2013	REDEEMED		4,860,000	4,860,000	4,874,872	4,860,000	0	0	0	0	0	4,860,000	0	0	0	253,925	04/01/2031	1FE.....
676907 MP 0	OHIO HSG FIN AGY MTG R 4.500		09/01/2013	REDEEMED		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	9,000	03/01/2014	1FE.....
676907 MR 6	OHIO HSG FIN AGY MTG R 4.550		09/01/2013	REDEEMED		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	8,645	03/01/2015	1FE.....
676907 MT 2	OHIO HSG FIN AGY MTG R 4.625		09/01/2013	REDEEMED		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	8,556	03/01/2016	1FE.....
3138NJ AA 6	FN FN0000 3.584		09/25/2013	PAID ON PRINCIPAL		19,725	19,725	18,991	19,091	0	634	0	634	0	19,725	0	0	0	475	09/25/2020	1.....
3199999	Total - Bonds - U.S. Special Revenue & Assessment					222,211,927	221,961,927	234,015,195	223,291,173	0	(1,092,453)	0	(1,092,453)	0	222,198,721	0	13,207	13,207	8,519,547	XXX...	XXX...

**Bonds - Industrial and Miscellaneous**

00163X AM 2	AMB PROPERTY LP 5.900		08/15/2013	MATURED		1,000,000	1,000,000	999,040	999,818	0	182	0	182	0	1,000,000	0	0	0	59,000	08/15/2013	2FE.....
032355 A* 0	AMTRUST FINANCIAL CORP 11.780		08/27/2013	RECOVERABLE ON BONDS		839,010	839,010	0	0	0	0	0	0	0	0	839,010	839,010	0	0	10/20/2012	6*.....
038521 C# 5	ARAMARK CORP EXT TLB 3.775		09/27/2013	PAID ON PRINCIPAL		311,313	311,313	311,313	311,313	0	0	0	0	0	311,313	0	0	0	6,303	07/26/2016	4FE.....
06406H BK 4	BANK OF NEW YORK MELLO 5.125		08/27/2013	MATURED		1,000,000	1,000,000	1,039,340	1,006,418	0	(6,418)	0	(6,418)	0	1,000,000	0	0	0	51,250	08/27/2013	1FE.....
699490 AA 6	BANQ PARIBAS NY 6.950	R.	07/22/2013	MATURED		3,250,000	3,250,000	3,739,501	3,284,681	0	(34,681)	0	(34,681)	0	3,250,000	0	0	0	225,875	07/22/2013	1FE.....
086516 AJ 0	BEST BUY CO INC 7.250		07/15/2013	MATURED		2,000,000	2,000,000	1,996,480	1,999,502	0	498	0	498	0	2,000,000	0	0	0	145,000	07/15/2013	3FE.....
086516 AK 7	BEST BUY CO INC 3.750		07/11/2013	CITIGROUP GLOBAL MARK		1,020,000	1,000,000	1,002,260	935,280	66,177	(237)	0	65,939	0	1,001,219	0	18,781	18,781	31,354	03/15/2016	3FE.....
090572 AN 8	BIO-RAD LABORATORIES I 8.000		09/30/2013	REDEEMED		9,890,400	9,510,000	9,842,250	9,719,863	0	(81,138)	0	(81,138)	0	9,638,725	0	251,675	251,675	792,500	09/15/2016	3FE.....
055921 AB 6	BMC SOFTWARE INC 4.250		09/10/2013	TENDERED		990,000	1,000,000	1,018,740	1,017,840	0	(1,126)	0	(1,126)	0	1,016,713	0	(26,713)	(26,713)	70,451	02/15/2022	2FE.....
055921 AC 4	BMC SOFTWARE INC 4.500		09/10/2013	TENDERED		990,000	1,000,000	992,320	992,387	0	397	0	397	0	992,784	0	(2,784)	(2,784)	61,750	12/01/2022	2FE.....
05568B AA 6	BNSF 2006-1 TRUST 5.720		07/15/2013	REDEEMED		614	614	614	614	0	0	0	0	0	614	0	0	0	35	01/15/2024	1FE.....
101137 AB 3	BOSTON SCIENTIFIC 5.450		09/12/2013	REDEEMED		83,147	80,000	60,700	73,701	0	2,877	0	2,877	0	76,579	0	6,569	6,569	3,234	06/15/2014	2FE.....
101137 AJ 6	BOSTON SCIENTIFIC 4.500		09/12/2013	REDEEMED		3,156,180	3,000,000	2,990,820	2,996,074	0	1,174	0	1,174	0	2,997,248	0	158,932	158,932	156,375	01/15/2015	2FE.....
110122 AL 2	BRISTOL-MYERS SQUIBB 5.250		08/15/2013	MATURED		1,000,000	1,000,000	1,001,650	1,000,149	0	(149)	0	(149)	0	1,000,000	0	0	0	52,500	08/15/2013	1FE.....
16675H AL 6	CHEVRON CORP ESOP (144 7.327		07/01/2013	REDEEMED		219,406	211,896	227,763	214,821	0	(1,443)	0	(1,443)	0	213,379	0	6,027	6,027	15,526	01/01/2014	1FE.....
172909 AF 0	CIRCUS CIRCUS 7.625		07/15/2013	MATURED		1,000,000	1,000,000	1,030,000	1,015,644	0	(15,644)	0	(15,644)	0	1,000,000	0	0	0	76,250	07/15/2013	5FE.....
172967 EU 1	CITIGROUP INC 6.500		08/19/2013	MATURED		1,000,000	1,000,000	1,008,130	1,001,093	0	(1,093)	0	(1,093)	0	1,000,000	0	0	0	65,000	08/19/2013	1FE.....
20605P AB 7	CONCHO RESOURCES 7.000		08/02/2013	BARCLAYS CAPITAL INC.		1,603,420	1,456,000	1,608,880	1,608,880	0	(11,842)	0	(11,842)	0	1,597,038	0	6,382	6,382	57,188	01/15/2021	3FE.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20605P AE 1	CONCHO RESOURCES 5.500		07/12/2013	J P MORGAN CHASE SECU		1,012,500	1,000,000	1,018,750	1,018,750	0	(270)	0	(270)	0	1,018,480	0	(5,980)	(5,980)	29,944	04/01/2023	3FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		09/10/2013	REDEEMED		16,425	16,425	16,425	16,425	0	0	0	0	0	16,425	0	0	0	.661	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2013	REDEEMED		11,987	11,987	13,815	13,691	0	(1,704)	0	(1,704)	0	11,987	0	0	0	.555	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		09/10/2013	REDEEMED		29,756	29,756	29,756	29,756	0	0	0	0	0	29,756	0	0	0	1,490	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		09/10/2013	REDEEMED		37,580	37,580	38,501	38,501	0	(921)	0	(921)	0	37,580	0	0	0	1,388	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		09/10/2013	REDEEMED		30,330	30,330	30,330	30,330	0	0	0	0	0	30,330	0	0	0	1,199	01/10/2034	2FE
23918K D* 6	DAVITA INC TLB 4.500		09/30/2013	PAID ON PRINCIPAL		12,500	12,500	12,597	12,541	25	(66)	0	(41)	0	12,500	0	0	0	.427	10/20/2016	3
25470X AB 1	DISH DBS CORP 7.875		08/12/2013	BAS-MERRILL LYNCH		2,825,000	2,500,000	2,436,675	2,452,211	0	3,701	0	3,701	0	2,455,912	0	369,088	369,088	188,125	09/01/2019	3FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		08/15/2013	REDEEMED		.432	.432	.432	.432	0	0	0	0	0	.432	0	0	0	.6148	03/01/2019	1
39121J A* 1	GREAT RIVER ENERGY 5.810		07/01/2013	REDEEMED		325,581	325,581	325,581	325,581	0	0	0	0	0	325,581	0	0	0	18,916	07/01/2021	1
39121J AH 3	GREAT RIVER ENERGY (14 4.478		07/01/2013	REDEEMED		168,000	168,000	168,000	168,000	0	0	0	0	0	168,000	0	0	0	7,523	07/01/2030	1FE
423074 AJ 2	HJ HEINZ CO 5.350		07/08/2013	REDEEMED		2,001,920	2,000,000	1,999,300	1,999,865	0	.78	0	.78	0	1,999,943	0	1,977	1,977	104,919	07/15/2013	3FE
44108E BA 5	HOST HOTELS & RESORTS 6.750		09/30/2013	REDEEMED		80,900	80,000	58,400	61,644	0	3,237	0	3,237	0	64,881	0	16,019	16,019	4,485	06/01/2016	2FE
457030 AG 9	INGLES MARKETS INC 8.875		07/01/2013	REDEEMED		6,731,029	6,445,000	6,484,734	6,478,905	0	(19,694)	0	(19,694)	0	6,459,211	0	271,818	271,818	359,085	05/15/2017	4FE
46051M AA 0	INTERNATIONAL TRANSMIS 4.450		07/15/2013	MATURED		2,000,000	2,000,000	1,910,040	1,991,398	0	8,602	0	8,602	0	2,000,000	0	0	0	89,000	07/15/2013	1FE
44565# AE 1	JB HUNT TRANSPORT INC 6.080		07/26/2013	REDEEMED		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	76,000	07/26/2014	2
478366 AM 9	JOHNSON CONTROLS 4.875		09/15/2013	MATURED		2,000,000	2,000,000	2,035,500	2,002,953	0	(2,953)	0	(2,953)	0	2,000,000	0	0	0	97,500	09/15/2013	2FE
46625H JH 4	JP MORGAN CHASE 3.200		06/28/2013	BNY MELLON CAPITAL MA		0	0	0	0	0	2	0	2	0	2	0	(2)	(2)	0	01/25/2023	1FE
52736R BB 7	LEVI STRAUSS 7.625		07/24/2013	BAS-MERRILL LYNCH		1,102,500	1,000,000	1,012,500	1,009,036	0	(859)	0	(859)	0	1,008,177	0	94,323	94,323	53,799	05/15/2020	4FE
538034 AC 3	LIVE NATION ENTERTAINM 8.125		09/12/2013	REDEEMED		1,908,725	1,750,000	1,778,750	1,769,692	0	(3,758)	0	(3,758)	0	1,765,935	0	142,790	142,790	117,305	05/15/2018	4FE
538034 A* 0	LIVE NATION TLB 4.500		08/16/2013	PAID ON PRINCIPAL		483,763	483,763	481,344	482,189	0	1,574	0	1,574	0	483,763	0	0	0	13,787	11/07/2016	3FE
56808R AB 2	MARINA DISTRICT 9.500		08/23/2013	REDEEMED		149,350	145,000	146,852	146,342	1,051	(70)	0	.981	0	147,323	0	2,027	2,027	8,188	10/15/2015	4FE
64021# AA 5	NEIMAN MARCUS TL 4.000		08/29/2013	PAID ON PRINCIPAL		347,003	347,003	312,338	315,360	0	31,643	0	31,643	0	347,003	0	0	0	7,417	05/16/2018	4FE
64952W AA 1	NEW YORK LIFE GLOBAL F 5.375		09/15/2013	MATURED		5,000,000	5,000,000	4,983,100	4,998,062	0	1,938	0	1,938	0	5,000,000	0	0	0	268,750	09/15/2013	1FE
62912X AB 0	NGPL PIPECO LLC (144A) 7.119		08/30/2013	RBC CAPITAL MARKETS		617,500	650,000	617,500	620,295	0	3,313	0	3,313	0	623,607	0	(6,107)	(6,107)	33,420	12/15/2017	4FE
629377 BR 2	NRG ENERGY 7.625		09/12/2013	VARIOUS		4,232,500	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	232,500	232,500	241,670	05/15/2019	3FE
629377 BU 5	NRG ENERGY INC 6.625		09/12/2013	BARCLAYS CAPITAL INC.		493,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(6,250)	(6,250)	32,481	03/15/2023	3FE
68233L AD 1	ONCOR 2003-1 A4 5.420		08/15/2013	REDEEMED		151,658	151,658	151,623	151,636	0	22	0	22	0	151,658	0	0	0	8,220	08/15/2017	1FE
695114 BW 7	PACIFICORP 5.450		09/15/2013	MATURED		2,000,000	2,000,000	2,106,500	2,009,158	0	(9,158)	0	(9,158)	0	2,000,000	0	0	0	109,000	09/15/2013	1FE
723456 AK 5	PINNACLE ENTERTAINMENT 8.625		08/17/2013	REDEEMED		3,129,390	3,000,000	3,080,970	3,042,154	0	(10,469)	0	(10,469)	0	3,031,685	0	97,705	97,705	270,250	08/01/2017	3FE
74153W BK 4	PRICOA GLOBAL FUNDING 5.300		09/27/2013	MATURED		1,000,000	1,000,000	998,210	999,691	0	309	0	309	0	1,000,000	0	0	0	53,000	09/27/2013	1FE
74432Q AB 1	PRUDENTIAL FINANCIAL I 4.500		07/15/2013	MATURED		2,000,000	2,000,000	1,957,393	1,996,534	0	3,466	0	3,466	0	2,000,000	0	0	0	90,000	07/15/2013	2FE
76009N AH 3	RENT-A-CENTER 6.625		07/29/2013	BARCLAYS CAPITAL INC.		2,295,150	2,145,000	2,198,588	2,193,250	0	(4,168)	0	(4,168)	0	2,189,082	0	106,068	106,068	101,053	11/15/2020	3FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R.	08/29/2013	REDEEMED		426,834	355,000	391,873	387,186	0	(2,473)	0	(2,473)	0	384,713	0	42,121	42,121	18,519	03/01/2019	1FE
77340R AH 0	ROCKIES EXPRESS PIPELI 3.900		09/13/2013	MORGAN STANLEY		2,000,000	2,000,000	1,991,880	1,972,980	19,794	2,197	0	21,991	0	1,994,971	0	5,029	5,029	72,150	04/15/2015	3FE
776696 AB 2	ROPER INDUSTRIES 6.625		08/15/2013	MATURED		2,000,000	2,000,000	1,999,520	1,999,740	0	260	0	260	0	2,000,000	0	0	0	132,500	08/15/2013	2FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
817565 BM 5	SERVICE CORP INTERNATI 7.625		09/24/2013	WELLS FARGO SECURITIE.....		2,839,600	2,480,000	1,960,300	2,104,083	0	35,805	0	35,805	0	2,139,888	0	699,712	699,712	186,999	10/01/2018	4FE.....
817565 BQ 6	SERVICE CORP INTERNATI 6.750		09/24/2013	JEFFERIES & CO INC.....		651,175	610,000	481,900	553,203	0	17,182	0	17,182	0	570,385	0	80,791	80,791	40,718	04/01/2015	4FE.....
14041@ AA 8	SHERWIN WILLIAMS - CPS 8.773		09/30/2013	REDEEMED.....		1,309,768	1,309,768	1,309,768	1,309,768	0	0	0	0	0	1,309,768	0	0	0	114,910	09/30/2020	1.....
220027 AF 3	SIMON PROPERTY GROUP ( 7.180		09/01/2013	MATURED.....		2,000,000	2,000,000	2,135,140	2,010,978	0	(10,978)	0	(10,978)	0	2,000,000	0	0	0	143,600	09/01/2013	1FE.....
858495 AC 8	STEINWAY MUSIC (144A) 7.000		07/15/2013	REDEEMED.....		883,000	883,000	871,963	880,819	0	947	0	947	0	881,766	0	1,234	1,234	53,912	03/01/2014	4FE.....
88732J AK 4	TIME WARNER CABLE 6.200		07/01/2013	MATURED.....		3,000,000	3,000,000	2,993,640	2,999,287	0	713	0	713	0	3,000,000	0	0	0	186,000	07/01/2013	2FE.....
890027 A* 6	TOMKINS LLC TERM A-2 L 3.750		09/30/2013	PAID ON PRINCIPAL.....		53,443	53,443	53,376	53,410	0	33	0	33	0	53,443	0	0	0	1,533	09/29/2015	3FE.....
890027 A@ 4	TOMKINS LLC TERM B-2 L 3.750		09/30/2013	PAID ON PRINCIPAL.....		5,346	5,346	5,364	5,350	10	(14)	0	(4)	0	5,346	0	0	0	153	09/29/2016	3FE.....
907818 DB 1	UNION PACIFIC CO 7.875		08/20/2013	EXCHANGED.....		1,823,236	1,418,000	1,724,316	1,637,544	0	(20,383)	0	(20,383)	0	1,617,162	0	206,074	206,074	122,834	01/15/2019	2FE.....
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2013	REDEEMED.....		33,483	33,483	33,483	33,483	0	0	0	0	0	33,483	0	0	0	1,702	01/02/2029	1.....
90783X AA 9	UNION PACIFIC PASS THR 6.176		07/02/2013	REDEEMED.....		16,022	16,022	16,022	16,022	0	0	0	0	0	16,022	0	0	0	990	01/02/2031	1FE.....
914744 AA 5	UNIVERSITY OF NOTRE DA 4.141		09/01/2013	MATURED.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	828,200	09/01/2013	1FE.....
92976W BA 3	WACHOVIA CORP 5.700		08/01/2013	MATURED.....		500,000	500,000	499,182	499,873	0	127	0	127	0	500,000	0	0	0	28,500	08/01/2013	1FE.....
931422 AD 1	WALGREEN CO 4.875		08/01/2013	MATURED.....		1,000,000	1,000,000	996,090	999,459	0	541	0	541	0	1,000,000	0	0	0	48,750	08/01/2013	2FE.....
94403* AZ 9	WAWA INC 6.040		09/09/2013	REDEEMED.....		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	8,053	09/09/2018	2FE.....
966387 AF 9	WHITING PETROLEUM CORP 6.500		09/13/2013	WELLS FARGO SECURITIE.....		2,115,000	2,000,000	2,138,750	2,132,322	0	(19,345)	0	(19,345)	0	2,112,977	0	2,023	2,023	92,806	10/01/2018	3FE.....
97381W AC 8	WINDSTREAM CORP 8.125		08/01/2013	MATURED.....		1,000,000	1,000,000	1,032,500	1,005,466	0	(5,466)	0	(5,466)	0	1,000,000	0	0	0	81,250	08/01/2013	4FE.....
716442 AG 3	PETRO CANADA 4.000	A..	07/15/2013	MATURED.....		1,000,000	1,000,000	892,160	989,967	0	10,033	0	10,033	0	1,000,000	0	0	0	40,000	07/15/2013	2FE.....
92658T AM 0	VIDEOTRON LTEE 9.125	A..	07/02/2013	REDEEMED.....		104,563	100,000	98,432	98,971	0	76	0	76	0	99,047	0	5,516	5,516	4,993	04/15/2018	3FE.....
92658T AM 0	VIDEOTRON LTEE 9.125	A..	07/02/2013	REDEEMED.....		1,160,649	1,110,000	1,147,957	1,135,814	0	(4,867)	0	(4,867)	0	1,130,946	0	29,703	29,703	55,427	04/15/2018	3FE.....
04542B MS 8	ABFC 2005-AQ1 A4 5.010		09/25/2013	PAID ON PRINCIPAL.....		212,865	212,865	207,543	204,237	0	8,628	0	8,628	0	212,865	0	0	0	7,088	06/25/2035	1FM.....
004375 CE 9	ACCR 2004-4 A2C .678		09/25/2013	PAID ON PRINCIPAL.....		33,153	33,153	31,868	31,868	0	1,285	0	1,285	0	33,153	0	0	0	0	01/25/2035	1FE.....
004375 CF 6	ACCR 2004-4 A2D .528		09/25/2013	PAID ON PRINCIPAL.....		755,550	755,550	643,634	656,566	0	98,984	0	98,984	0	755,550	0	0	0	2,799	01/26/2035	1FM.....
007036 QM 1	ARMT 2005-8 4A21 CMO 5.009		09/25/2013	PAID ON PRINCIPAL.....		358,939	358,939	326,283	316,284	0	42,655	0	42,655	0	358,939	0	0	0	12,486	07/25/2035	1FM.....
00213F AY 5	ASG 2011-3 A70 CMO (14 2.485		09/28/2013	PAID ON PRINCIPAL.....		667,068	667,068	650,808	652,247	0	14,821	0	14,821	0	667,068	0	0	0	11,436	12/28/2035	1FM.....
07386H SW 2	BALTA 2005-4 22A2 CMO 2.858		09/25/2013	PAID ON PRINCIPAL.....		286,158	286,158	151,664	123,171	0	162,987	0	162,987	0	286,158	0	0	0	5,505	05/25/2035	1FM.....
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.728		09/26/2013	PAID ON PRINCIPAL.....		321,409	321,409	304,937	304,542	0	16,868	0	16,868	0	321,409	0	0	0	6,094	07/26/2036	1FM.....
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.115		09/25/2013	PAID ON PRINCIPAL.....		2,701	2,701	2,600	2,551	0	150	0	150	0	2,701	0	0	0	56	03/25/2033	1FM.....
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.874		09/25/2013	PAID ON PRINCIPAL.....		25,177	25,177	24,432	24,338	0	840	0	840	0	25,177	0	0	0	478	05/25/2033	1FM.....
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2013	PAID ON PRINCIPAL.....		59,067	59,067	57,165	57,770	0	1,297	0	1,297	0	59,067	0	0	0	1,783	09/25/2018	1FM.....
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.152		09/25/2013	PAID ON PRINCIPAL.....		347,176	347,176	323,398	328,268	0	18,908	0	18,908	0	347,176	0	0	0	12,971	07/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.104		09/25/2013	PAID ON PRINCIPAL.....		66,124	66,124	63,024	46,517	0	19,607	0	19,607	0	66,124	0	0	0	1,309	11/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.104		09/25/2013	WRITTEN OFF.....		3	3,592	3,424	2,527	0	(119)	0	(119)	0	2,408	0	(2,405)	(2,405)	84	11/25/2035	1FM.....
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		09/25/2013	PAID ON PRINCIPAL.....		756,386	756,386	753,136	754,061	0	2,325	0	2,325	0	756,386	0	0	0	23,533	11/25/2020	2FM.....
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL.....		142,847	142,847	143,003	142,756	0	91	0	91	0	142,847	0	0	0	5,148	07/25/2020	1FM.....
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL.....		494,585	494,585	491,159	491,670	(0)	2,915	0	2,915	0	494,585	0	0	0	16,969	10/25/2020	1FM.....

QE05.11



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		495,203	495,203	458,062	442,384	0	52,819	0	52,819	0	495,203	0	0	0	20,242	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 2.919		08/25/2013	PAID ON PRINCIPAL		16,166	16,166	13,226	12,836	0	3,330	0	3,330	0	16,166	0	0	0	314	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.637		09/25/2013	PAID ON PRINCIPAL		153,069	153,069	94,903	85,780	0	67,289	0	67,289	0	153,069	0	0	0	2,917	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.637		09/25/2013	WRITTEN OFF		3	35,213	21,832	19,734	0	2,060	0	2,060	0	21,793	0	(21,790)	(21,790)	640	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.201		09/25/2013	PAID ON PRINCIPAL		270,686	270,686	194,894	164,034	0	106,651	0	106,651	0	270,686	0	0	0	10,041	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.201		09/25/2013	WRITTEN OFF		3	49,949	35,963	30,269	0	(310)	0	(310)	0	29,958	0	(29,955)	(29,955)	1,840	06/25/2047	1FM
161546 FW 1	CFAB 2003-4 1A6 4.429		08/25/2013	PAID ON PRINCIPAL		214,427	214,427	211,914	213,318	0	1,109	0	1,109	0	214,427	0	0	0	5,889	10/25/2014	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		109,556	109,556	108,576	108,707	0	849	0	849	0	109,556	0	0	0	4,218	11/25/2033	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.906		09/25/2013	PAID ON PRINCIPAL		262,894	262,894	225,286	233,103	0	29,791	0	29,791	0	262,894	0	0	0	9,096	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.906		09/25/2013	WRITTEN OFF		6	32,754	28,068	29,042	(0)	67	963	(896)	0	28,146	0	(28,140)	(28,140)	1,166	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		656,167	656,167	652,903	653,559	0	2,607	0	2,607	0	656,167	0	0	0	20,837	08/25/2035	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		652,750	652,750	584,211	571,891	0	80,859	0	80,859	0	652,750	0	0	0	20,938	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		403,227	403,227	367,896	371,517	0	31,710	0	31,710	0	403,227	0	0	0	15,645	06/25/2036	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		118,862	118,862	79,637	62,529	0	56,333	0	56,333	0	118,862	0	0	0	4,550	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		09/25/2013	PAID ON PRINCIPAL		28,603	28,603	19,798	13,442	0	15,161	0	15,161	0	28,603	0	0	0	1,185	11/26/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.673		09/25/2013	PAID ON PRINCIPAL		4,375	4,375	3,250	3,608	0	767	0	767	0	4,375	0	0	0	175	06/25/2032	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.676		07/25/2013	PAID ON PRINCIPAL		2,684	2,684	1,994	2,213	0	471	0	471	0	2,684	0	0	0	88	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		60,280	60,280	62,503	63,635	441	(3,796)	0	(3,355)	0	60,280	0	0	0	2,612	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		293,147	293,147	292,329	293,111	0	36	0	36	0	293,147	0	0	0	10,099	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		192,265	192,265	165,348	166,331	0	25,934	0	25,934	0	192,265	0	0	0	5,771	08/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2013	WRITTEN OFF		1	475	409	411	0	(5)	0	(5)	0	406	0	(405)	(405)	18	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		280,224	280,224	280,486	279,894	0	330	0	330	0	280,224	0	0	0	9,828	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		479,014	479,014	389,976	388,870	0	90,144	0	90,144	0	479,014	0	0	0	18,267	02/25/2037	3FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2013	WRITTEN OFF		6	804,231	654,742	652,885	0	5,412	0	5,412	0	658,298	0	(658,292)	(658,292)	28,924	02/25/2037	3FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		09/25/2013	PAID ON PRINCIPAL		14,813	14,813	14,542	14,542	0	271	0	271	0	14,813	0	0	0	65	07/25/2043	1FE
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.149		09/25/2013	PAID ON PRINCIPAL		632,393	632,393	546,413	507,789	0	124,603	0	124,603	0	632,393	0	0	0	22,426	01/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.149		09/25/2013	WRITTEN OFF		6	201,585	174,177	161,865	0	(8,619)	0	(8,619)	0	153,247	0	(153,241)	(153,241)	6,694	01/25/2037	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		293,528	293,528	207,715	208,574	0	84,954	0	84,954	0	293,528	0	0	0	11,898	03/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/25/2013	WRITTEN OFF		3	164,131	116,147	116,627	0	2,824	0	2,824	0	119,451	0	(119,448)	(119,448)	6,417	03/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		378,755	378,755	311,431	304,854	0	73,900	0	73,900	0	378,755	0	0	0	14,175	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		486,966	486,966	488,440	485,441	0	1,525	0	1,525	0	486,966	0	0	0	15,579	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.743		09/25/2013	PAID ON PRINCIPAL		42,327	42,327	40,461	40,169	0	2,159	0	2,159	0	42,327	0	0	0	824	06/25/2033	1FM
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		07/25/2013	PAID ON PRINCIPAL		58,063	58,063	57,794	54,840	0	3,224	0	3,224	0	58,063	0	0	0	1,863	07/25/2035	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		558,978	558,978	489,979	473,340	0	85,639	0	85,639	0	558,978	0	0	0	20,982	09/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		45,963	45,963	45,697	42,428	0	3,534	0	3,534	0	45,963	0	0	0	1,740	09/25/2035	1FM

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		153,873	153,873	137,716	128,053	0	25,819	0	25,819	0	153,873	0	0	0	6,003	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/25/2013	WRITTEN OFF		3	27,180	24,326	22,619	0	920	0	920	0	23,539	0	(23,536)	(23,536)	1,136	12/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		279,087	279,087	240,586	240,586	0	38,501	0	38,501	0	279,087	0	0	0	11,214	03/25/2036	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		09/25/2013	PAID ON PRINCIPAL		5,358	5,358	5,381	5,151	264	(57)	0	207	0	5,358	0	0	0	172	05/25/2032	3FM
126673 TD 4	CWL 2004-S1 A3 5.115		09/25/2013	PAID ON PRINCIPAL		261,128	261,128	237,627	243,728	0	17,400	0	17,400	0	261,128	0	0	0	8,889	02/25/2035	1FM
12668T AB 0	CWL 2007-BC1 2A1 .238		09/25/2013	PAID ON PRINCIPAL		913,213	913,213	791,198	871,788	0	41,425	0	41,425	0	913,213	0	0	0	1,538	05/25/2037	1FM
294751 DC 3	EQABS 2003-4 AF6 4.833		09/25/2013	PAID ON PRINCIPAL		168,741	168,741	168,741	168,422	0	318	0	318	0	168,741	0	0	0	5,526	10/25/2034	1FM
29977K AA 1	EVER 2013-2 A (CMO) 3.000		09/25/2013	PAID ON PRINCIPAL		531,799	531,799	527,471	527,471	0	4,329	0	4,329	0	531,799	0	0	0	3,784	06/25/2043	1FE
32029A AE 7	FFML 2006-FF18 A2D .388		09/25/2013	PAID ON PRINCIPAL		222,524	222,524	101,166	108,183	0	114,341	0	114,341	0	222,524	0	0	0	606	12/25/2037	1FM
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		09/25/2013	PAID ON PRINCIPAL		157,335	157,335	153,992	155,678	0	1,657	0	1,657	0	157,335	0	0	0	4,969	09/25/2018	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2013	PAID ON PRINCIPAL		63,448	63,448	45,762	26,428	0	37,019	0	37,019	0	63,448	0	0	0	2,369	04/25/2036	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2013	WRITTEN OFF		3	8,038	5,797	3,348	0	(968)	0	(968)	0	2,380	0	(2,377)	(2,377)	298	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 7.000		09/25/2013	PAID ON PRINCIPAL		431,236	431,236	369,789	334,849	0	96,387	0	96,387	0	431,236	0	0	0	19,822	09/25/2037	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		09/25/2013	PAID ON PRINCIPAL		133,868	133,868	115,796	116,447	0	17,421	0	17,421	0	133,868	0	0	0	4,045	07/25/2033	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.153		09/25/2013	PAID ON PRINCIPAL		317,190	317,190	241,263	252,851	0	64,339	0	64,339	0	317,190	0	0	0	2,542	07/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.436		09/25/2013	PAID ON PRINCIPAL		101,244	101,244	97,953	96,269	0	4,975	0	4,975	0	101,244	0	0	0	2,401	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.133		09/25/2013	PAID ON PRINCIPAL		256,757	256,757	242,636	240,064	0	16,694	0	16,694	0	256,757	0	0	0	5,570	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		419,970	419,970	413,670	404,915	0	15,055	0	15,055	0	419,970	0	0	0	15,538	03/25/2035	1FM
36242D 6C 2	GSR 2005-5F 2A8 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		1,860,655	1,860,655	1,780,996	1,823,892	0	36,763	0	36,763	0	1,860,655	0	0	0	68,532	06/25/2035	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		2,099,925	2,099,925	2,003,181	1,999,411	0	100,514	0	100,514	0	2,099,925	0	0	0	86,134	05/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		162,367	162,367	133,953	124,461	0	37,906	0	37,906	0	162,367	0	0	0	6,452	08/25/2037	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		09/25/2013	WRITTEN OFF		2	38,923	32,112	29,836	0	(860)	0	(860)	0	28,977	0	(28,975)	(28,975)	1,708	08/25/2037	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A 349		09/26/2013	PAID ON PRINCIPAL		546,445	546,445	491,800	489,852	0	56,593	0	56,593	0	546,445	0	0	0	1,330	11/26/2036	1FM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO 3.782		09/25/2013	PAID ON PRINCIPAL		612,247	612,247	626,023	620,232	2,160	(10,145)	0	(7,985)	0	612,247	0	0	0	18,655	02/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.140		09/25/2013	PAID ON PRINCIPAL		391,938	391,938	362,115	369,740	0	22,198	0	22,198	0	391,938	0	0	0	13,442	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.717		09/25/2013	PAID ON PRINCIPAL		120,136	120,136	85,393	84,215	0	35,921	0	35,921	0	120,136	0	0	0	3,364	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.717		09/25/2013	WRITTEN OFF		6	29,019	20,627	20,342	0	770	0	770	0	21,112	0	(21,106)	(21,106)	810	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.727		09/25/2013	PAID ON PRINCIPAL		138,083	138,083	116,572	86,001	0	52,082	0	52,082	0	138,083	0	0	0	2,671	11/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.727		09/25/2013	WRITTEN OFF		3	11,766	9,933	7,328	0	894	0	894	0	8,222	0	(8,219)	(8,219)	243	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		1,088,032	1,088,032	1,014,028	1,004,147	0	83,886	0	83,886	0	1,088,032	0	0	0	38,531	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.031		09/25/2013	PAID ON PRINCIPAL		103,610	103,610	101,133	87,346	0	16,264	0	16,264	0	103,610	0	0	0	3,566	04/25/2037	1FM
46640B AC 8	JPMMT 2013-2 A2 (CMO) 3.500		09/25/2013	PAID ON PRINCIPAL		555,495	555,495	562,525	562,525	0	(7,030)	0	(7,030)	0	555,495	0	0	0	4,094	05/25/2043	1FE
55265K YZ 9	MASTR 2003-11 3A2 CMO 4.500		09/25/2013	PAID ON PRINCIPAL		61,181	61,181	60,149	60,695	0	486	0	486	0	61,181	0	0	0	1,779	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		09/25/2013	PAID ON PRINCIPAL		44,548	44,548	44,172	44,375	0	173	0	173	0	44,548	0	0	0	1,265	03/25/2018	1FM
59020U S3 0	MLMI 2005-HE2 A2C .554		08/26/2013	PAID ON PRINCIPAL		494,307	494,307	281,755	362,506	0	131,801	0	131,801	0	494,307	0	0	0	1,754	09/25/2036	1FM
61758M AA 5	MSRR 2009-R2 1A1A (CMO 6.000		09/26/2013	PAID ON PRINCIPAL		298,470	298,470	300,522	297,142	0	1,329	0	1,329	0	298,470	0	0	0	11,778	04/26/2036	1FM

QE05.13

**SCHEDULE D - PART 4**

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

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
69121P DE 0	OWNIT 2006-2 A2B 5.632		09/25/2013	PAID ON PRINCIPAL		105,272	105,272	88,889	75,954	0	29,318	0	29,318	0	105,272	0	0	0	2,884	01/25/2037	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.647		09/18/2013	PAID ON PRINCIPAL		1,283,242	1,283,242	1,335,374	1,333,479	0	(50,237)	0	(50,237)	0	1,283,242	0	0	0	50,297	12/18/2037	4FM
73316P EL 0	POPLR 2005-B M1 .658		09/25/2013	PAID ON PRINCIPAL		433,000	433,000	407,696	421,267	0	11,733	0	11,733	0	433,000	0	0	0	1,988	08/25/2035	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		54,666	54,666	54,512	54,567	0	99	0	99	0	54,666	0	0	0	1,822	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		09/25/2013	PAID ON PRINCIPAL		294,361	294,361	294,660	294,505	0	(144)	0	(144)	0	294,361	0	0	0	10,291	10/25/2020	1FM
760985 WR 8	RAMP 2003-RZ3 M1 4.620		07/25/2013	PAID ON PRINCIPAL		10,111	10,111	10,107	6,688	3,397	27	0	3,424	0	10,111	0	0	0	273	06/25/2033	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .454		08/26/2013	PAID ON PRINCIPAL		150,112	150,112	124,593	145,635	0	4,477	0	4,477	0	150,112	0	0	0	426	10/25/2035	1FM
75406V AC 7	RASC 2006-KS5 A3 .338		09/25/2013	PAID ON PRINCIPAL		546,274	546,274	382,392	423,108	0	123,166	0	123,166	0	546,274	0	0	0	1,319	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		411,125	411,125	391,596	397,003	0	14,122	0	14,122	0	411,125	0	0	0	15,460	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		119,486	119,486	106,521	104,545	0	14,940	0	14,940	0	119,486	0	0	0	4,727	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2013	WRITTEN OFF		3	9,050	8,068	7,918	0	(18)	0	(18)	0	7,900	0	(7,897)	(7,897)	386	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		368,038	368,038	349,061	315,413	0	52,625	0	52,625	0	368,038	0	0	0	14,384	01/25/2037	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		09/25/2013	PAID ON PRINCIPAL		1,172,186	1,174,384	1,173,704	1,173,704	(0)	(1,518)	0	(1,518)	0	1,172,186	0	0	0	31,139	09/25/2041	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		09/25/2013	PAID ON PRINCIPAL		598,825	598,825	614,084	608,171	3,856	(13,202)	0	(9,346)	0	598,825	0	0	0	13,622	03/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		09/25/2013	PAID ON PRINCIPAL		492,376	492,376	506,224	505,707	0	(13,331)	0	(13,331)	0	492,376	0	0	0	10,476	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		09/25/2013	PAID ON PRINCIPAL		425,955	425,955	444,791	444,360	0	(18,405)	0	(18,405)	0	425,955	0	0	0	9,949	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		09/25/2013	PAID ON PRINCIPAL		112,676	112,676	114,634	114,634	0	(1,959)	0	(1,959)	0	112,676	0	0	0	1,124	05/25/2043	1FE
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		09/25/2013	PAID ON PRINCIPAL		133,804	133,804	135,989	135,989	0	(2,185)	0	(2,185)	0	133,804	0	0	0	1,290	05/25/2043	1FE
81745C AB 9	SEMT 2013-7 A2 (CMO) 3.000		09/25/2013	PAID ON PRINCIPAL		105,988	105,988	106,685	106,685	0	(697)	0	(697)	0	105,988	0	0	0	767	06/25/2043	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		54,224	54,224	54,927	54,566	0	(342)	0	(342)	0	54,224	0	0	0	1,839	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.497		09/25/2013	PAID ON PRINCIPAL		1,048	1,048	954	949	0	99	0	99	0	1,048	0	0	0	16	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.207		09/25/2013	PAID ON PRINCIPAL		3,467	3,467	3,130	3,171	0	296	0	296	0	3,467	0	0	0	49	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		09/25/2013	PAID ON PRINCIPAL		164,231	164,231	160,279	162,153	0	2,078	0	2,078	0	164,231	0	0	0	4,875	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2013	PAID ON PRINCIPAL		28,763	28,763	28,849	28,749	(0)	14	0	14	0	28,763	0	0	0	901	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		09/25/2013	PAID ON PRINCIPAL		32,798	32,798	32,204	32,517	0	282	0	282	0	32,798	0	0	0	947	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		64,665	64,665	65,069	64,742	0	(78)	0	(78)	0	64,665	0	0	0	2,181	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.684		09/25/2013	PAID ON PRINCIPAL		41,990	41,990	25,877	18,304	0	23,687	0	23,687	0	41,990	0	0	0	785	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.684		09/25/2013	WRITTEN OFF		3	8,387	5,169	3,656	0	749	0	749	0	4,405	0	(4,402)	(4,402)	151	10/25/2036	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		09/25/2013	PAID ON PRINCIPAL		38,318	38,318	37,537	37,734	0	584	0	584	0	38,318	0	0	0	1,298	12/25/2033	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		09/25/2013	PAID ON PRINCIPAL		184,747	184,747	181,023	181,180	(0)	3,567	0	3,567	0	184,747	0	0	0	6,077	09/25/2020	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		09/25/2013	PAID ON PRINCIPAL		1,952,318	1,952,318	1,839,236	1,823,736	0	128,582	0	128,582	0	1,952,318	0	0	0	75,111	05/25/2036	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		09/25/2013	PAID ON PRINCIPAL		2,097,506	2,097,506	2,001,682	1,995,481	0	102,025	0	102,025	0	2,097,506	0	0	0	85,508	07/25/2036	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		09/25/2013	PAID ON PRINCIPAL		193,526	193,526	178,104	171,265	0	22,261	0	22,261	0	193,526	0	0	0	6,926	04/25/2037	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		09/25/2013	WRITTEN OFF		3	21,309	19,611	18,858	0	217	0	217	0	19,075	0	(19,072)	(19,072)	789	04/25/2037	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.744		09/20/2013	PAID ON PRINCIPAL		279,115	279,115	219,105	175,992	0	103,123	0	103,123	0	279,115	0	0	0	5,015	10/20/2035	1FM
05947U LY 2	BACM 2003-2 A4 5.061		07/11/2013	PAID ON PRINCIPAL		908,592	908,592	913,144	907,709	0	883	0	883	0	908,592	0	0	0	34,359	03/11/2041	1FM

**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)
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		09/10/2013	PAID ON PRINCIPAL		47,523	47,523	47,996	47,910	0	(387)	0	(387)	0	47,523	0	0	0	1,112	01/10/2021	1FM
36828Q DN 3	GECMC 2004-C1 A3 4.596		09/10/2013	PAID ON PRINCIPAL		7,510,721	7,510,721	7,548,045	7,506,835	0	3,886	0	3,886	0	7,510,721	0	0	0	230,206	11/10/2038	1FM
361849 F4 9	GMACC 2004-C2 A3 5.134		09/10/2013	PAID ON PRINCIPAL		1,174,896	1,174,896	1,227,767	1,194,227	0	(19,330)	0	(19,330)	0	1,174,896	0	0	0	58,330	08/10/2038	1FM
46625M A6 6	JPMCC 2003-LN1 A2 4.920		08/15/2013	PAID ON PRINCIPAL		2,247,152	2,247,152	2,258,352	2,244,137	0	3,014	0	3,014	0	2,247,152	0	0	0	67,971	10/15/2037	1FM
46625Y DD 2	JPMCC 2004-CB X A5 4.654		09/12/2013	PAID ON PRINCIPAL		200,270	200,270	204,151	201,297	0	(1,027)	0	(1,027)	0	200,270	0	0	0	6,647	01/12/2037	1FM
52108H XM 1	LBUBS 2003-C8 A4 5.124		08/15/2013	PAID ON PRINCIPAL		1,905,353	1,905,353	1,914,822	1,905,211	0	143	0	143	0	1,905,353	0	0	0	64,017	11/15/2032	1FM
52108H ZY 3	LBUBS 2004-C2 A4 4.367		09/15/2013	PAID ON PRINCIPAL		6,098,266	6,098,266	6,128,389	6,099,887	0	(1,621)	0	(1,621)	0	6,098,266	0	0	0	178,522	03/15/2036	1FM
03063P AC 6	AMCAR 2010-3 A3 1.140		08/08/2013	PAID ON PRINCIPAL		531,733	531,733	532,730	532,730	0	(997)	0	(997)	0	531,733	0	0	0	2,738	04/08/2015	1FE
03064M AC 2	AMCAR 2011-1 A3 1.390		09/08/2013	PAID ON PRINCIPAL		1,290,377	1,290,377	1,295,186	1,295,186	0	(4,809)	0	(4,809)	0	1,290,377	0	0	0	8,988	09/08/2015	1FE
03065C AA 7	AMCAR 2013-4 A1 .250		08/19/2013	TRAVELERS MMLP		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	528	08/08/2014	1
14313M AA 2	CARMX 2013-2 A1 .210		09/16/2013	PAID ON PRINCIPAL		7,483,759	7,483,759	7,483,759	7,483,759	0	0	0	0	0	7,483,759	0	0	0	4,029	05/15/2014	6*
14313N AA 0	CARMX 2013-3 A1 .230		08/19/2013	TRAVELERS MMLP		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	773	08/15/2014	1
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		09/15/2013	PAID ON PRINCIPAL		360,715	360,715	369,282	367,868	0	(7,152)	0	(7,152)	0	360,715	0	0	0	13,569	07/15/2037	5AM
31679G AA 7	FITAT 2013-1 A1 .250		09/16/2013	PAID ON PRINCIPAL		1,861,445	1,861,445	1,861,445	1,861,445	0	0	0	0	0	1,861,445	0	0	0	336	09/15/2014	1
31679G AA 7	FITAT 2013-1 A1 .250		09/18/2013	TRAVELERS MMLP		11,138,555	11,138,555	11,138,555	11,138,555	0	0	0	0	0	11,138,555	0	0	0	2,166	09/15/2014	1
34530D AA 7	FORDO 2013-C A1 (144A) .220		08/15/2013	PAID ON PRINCIPAL		1,454,492	1,454,492	1,454,492	1,454,492	0	0	0	0	0	1,454,492	0	0	0	142	08/15/2014	1
34530D AA 7	FORDO 2013-C A1 (144A) .220		08/19/2013	TRAVELERS MMLP		4,545,508	4,545,508	4,545,508	4,545,508	0	0	0	0	0	4,545,508	0	0	0	556	08/15/2014	1
393505 F5 6	GT 1998-4 A6 6.530		09/01/2013	PAID ON PRINCIPAL		65,334	65,334	67,335	66,577	0	(1,242)	0	(1,242)	0	65,334	0	0	0	2,836	04/01/2030	4AM
43812X AA 3	HAROT 2013-3 A1 .220		08/15/2013	PAID ON PRINCIPAL		1,855,245	1,855,245	1,855,245	1,855,245	0	0	0	0	0	1,855,245	0	0	0	249	08/15/2014	1
43812X AA 3	HAROT 2013-3 A1 .220		08/19/2013	TRAVELERS MMLP		13,144,755	13,144,755	13,144,755	13,144,755	0	0	0	0	0	13,144,755	0	0	0	2,089	08/15/2014	1
44890L AA 2	HART 2013-B A1 .250		07/18/2013	TRAVELERS MMLP		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,458	07/15/2014	1FE
44890Q AA 1	HART 2013-C A1 .220		09/24/2013	TRAVELERS MMLP		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	367	09/15/2014	1
525170 BD 7	LMH 1998-1 2A1 6.545		09/15/2013	PAID ON PRINCIPAL		84,959	84,959	77,687	71,487	0	13,471	0	13,471	0	84,959	0	0	0	3,921	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		09/15/2013	WRITTEN OFF		3	2,933	2,682	2,468	0	(33)	0	(33)	0	2,435	0	(2,432)	(2,432)	129	07/15/2028	6FE
58768W AA 7	MBART 2013-1 A1 .220		08/15/2013	PAID ON PRINCIPAL		2,827,223	2,827,223	2,827,223	2,827,223	0	0	0	0	0	2,827,223	0	0	0	259	08/15/2014	1
58768W AA 7	MBART 2013-1 A1 .220		08/19/2013	TRAVELERS MMLP		8,172,777	8,172,777	8,172,777	8,172,777	0	0	0	0	0	8,172,777	0	0	0	949	08/15/2014	1
55292L AA 2	MTBAT 2013-1A A1 (144A) .250		09/24/2013	TRAVELERS MMLP		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	347	09/15/2014	1
65477L AA 8	NAROT 2013-B A1 .210		08/15/2013	PAID ON PRINCIPAL		1,802,154	1,802,154	1,802,154	1,802,154	0	0	0	0	0	1,802,154	0	0	0	168	08/15/2014	1
65477L AA 8	NAROT 2013-B A1 .210		08/19/2013	TRAVELERS MMLP		9,697,846	9,697,846	9,697,846	9,697,846	0	0	0	0	0	9,697,846	0	0	0	1,131	08/15/2014	1
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450		09/10/2013	PAID ON PRINCIPAL		570,350	570,350	570,278	570,150	0	201	0	201	0	570,350	0	0	0	9,313	12/10/2033	1FE
68619A BJ 5	ORGN 2005-A A3 4.970		09/15/2013	PAID ON PRINCIPAL		137,060	137,060	111,514	130,524	0	6,536	0	6,536	0	137,060	0	0	0	4,572	10/15/2021	1FE
80282F AE 7	SDART 2010-A A3 (144A) 1.830		09/15/2013	PAID ON PRINCIPAL		5,914,837	5,914,837	5,956,195	5,953,830	0	(38,993)	0	(38,993)	0	5,914,837	0	0	0	72,098	11/17/2014	1FE
80282W AB 6	SDART 2012-3 A2 .830		09/15/2013	PAID ON PRINCIPAL		634,248	634,248	635,437	635,420	0	(1,172)	0	(1,172)	0	634,248	0	0	0	3,512	04/15/2015	1FE
80283H AA 0	SDART 2013-4 A1 .250		08/15/2013	PAID ON PRINCIPAL		2,094,863	2,094,863	2,094,863	2,094,863	0	0	0	0	0	2,094,863	0	0	0	422	07/15/2014	1
80283H AA 0	SDART 2013-4 A1 .250		08/19/2013	TRAVELERS MMLP		8,905,137	8,905,137	8,905,137	8,905,137	0	0	0	0	0	8,905,137	0	0	0	2,041	07/15/2014	1
3899999	Total - Bonds - Industrial & Miscellaneous					318,203,392	316,543,936	313,845,959	312,854,957	97,174	2,737,859	963	2,834,070	0	315,689,027	0	2,514,365	2,514,365	8,443,966	XXX	XXX

QE05.15

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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.							
8399997.	Total - Bonds - Part 4.....					669,969,583	667,193,300	680,490,913	665,326,098	97,174	1,375,986	963	1,472,197	0	666,798,295	0	3,171,288	3,171,288	19,489,822	XXX	XXX
8399999.	Total - Bonds.....					669,969,583	667,193,300	680,490,913	665,326,098	97,174	1,375,986	963	1,472,197	0	666,798,295	0	3,171,288	3,171,288	19,489,822	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
989701 50 3	ZIONS BANCORP SERIES C 9.50%.....		09/16/2013	ISSUE CALLED at 25.000%.....	20,000,000	500,000	25.00	460,000	460,000	0	0	0	0	0	460,000	0	40,000	40,000	36,154	XXX	P3LFE..
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					500,000	XXX	460,000	460,000	0	0	0	0	0	460,000	0	40,000	40,000	36,154	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					500,000	XXX	460,000	460,000	0	0	0	0	0	460,000	0	40,000	40,000	36,154	XXX	XXX
8999999.	Total - Preferred Stocks.....					500,000	XXX	460,000	460,000	0	0	0	0	0	460,000	0	40,000	40,000	36,154	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
57776J 10 0	MAXLINEAR INC - CLASS A.....		09/04/2013	CITIGROUP GLOBAL MKTS.....	2,207,000	18,465	XXX	17,908	0	0	0	0	0	17,908	0	557	557	0	XXX	L.....	
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		09/09/2013	CITIGROUP GLOBAL MKTS.....	19,680,000	384,359	XXX	377,856	0	0	0	0	0	377,856	0	6,503	6,503	0	XXX	L.....	
872590 10 4	T MOBILE US INC.....		09/27/2013	CITIGROUP GLOBAL MKTS.....	31,861,000	807,538	XXX	789,918	0	0	0	0	0	789,918	0	17,619	17,619	0	XXX	L.....	
87612G 10 1	TARGA RESOURCES CORP.....		07/08/2013	VARIOUS.....	4,400,000	297,775	XXX	298,307	0	0	15,255	(15,255)	0	283,052	0	14,723	14,723	0	XXX	L.....	
G037AX 10 1	AMBARELLA INC.....		07/15/2013	VARIOUS.....	2,654,000	46,839	XXX	45,649	0	0	982	(982)	0	44,667	0	2,173	2,173	0	XXX	L.....	
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					1,554,976	XXX	1,529,637	0	0	16,237	(16,237)	0	1,513,401	0	41,576	41,576	0	XXX	XXX	
9799997	Total - Common Stocks - Part 4.....					1,554,976	XXX	1,529,637	0	0	16,237	(16,237)	0	1,513,401	0	41,576	41,576	0	XXX	XXX	
9799999.	Total - Common Stocks.....					1,554,976	XXX	1,529,637	0	0	16,237	(16,237)	0	1,513,401	0	41,576	41,576	0	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....					2,054,976	XXX	1,989,637	460,000	0	0	16,237	(16,237)	0	1,973,401	0	81,576	81,576	36,154	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					672,024,559	XXX	682,480,550	665,786,098	97,174	1,375,986	17,200	1,455,960	0	668,771,696	0	3,252,863	3,252,863	19,525,976	XXX	XXX

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

QE05.16

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

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

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

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

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

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	25,877,828	25,877,828	10/01/2013....
	REPO - HSBC A TREASURY.....		1.....	2,723,898	2,723,898	10/01/2013....
	REPO - RBS A TREASURY.....		1.....	25,877,828	25,877,828	10/01/2013....
0199999	U.S. Government - Issuer Obligations.....			54,479,554	54,479,554	...XXX.....
0599999	Total - U.S. Government.....			54,479,554	54,479,554	...XXX.....
6199999	Total - Issuer Obligations.....			54,479,554	54,479,554	...XXX.....
6599999	Subtotal - Bonds.....			54,479,554	54,479,554	...XXX.....
9999999	Totals.....			54,479,554	54,479,554	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(114,352,087) Book/Adjusted Carrying Value \$.....(114,352,087)
- Average balance for the year to date: Fair Value \$.....82,208,108 Book/Adjusted Carrying Value \$.....82,208,108
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....54,479,554 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**



**THE TRAVELERS INDEMNITY COMPANY**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....1,296,157	.....4,109,209	.....2,862,847	XXX..
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(8,448,101)	.....(10,056,055)	.....(6,907,956)	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....2,000,000	.....2,000,000	.....2,000,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(355,714)	.....(8,230,862)	.....(225,943)	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....27,417,765	.....14,674,769	.....17,446,483	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(8,546,040)	.....(11,836,118)	.....(11,343,512)	XXX..
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....1,417,679	.....2,021,738	.....2,262	XXX..
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....(66,203)	.....130,034	.....5,000	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(566,633,771)	.....(533,123,923)	.....(546,719,545)	XXX..
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....6,947,310	.....7,832,341	.....5,927,794	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX..
HSBC.....	Miami,FL.....	.....0.000	.....0	.....0	.....1,126,834	.....871,872	.....1,045,922	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....16,220,024	.....14,804,488	.....(6,093,551)	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....6,120,850	.....1,887,537	.....2,168,909	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....18,634	.....18,634	.....18,634	XXX..
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....139,010	.....279,229	.....261,530	XXX..
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....170,365	.....76,362	.....202,989	XXX..
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....50,979	.....44,081	.....63,062	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....5,515,413	.....5,785,403	.....6,212,899	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(514,586,937)	.....(507,689,390)	.....(532,050,303)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(514,586,937)	.....(507,689,390)	.....(532,050,303)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(514,586,937)	.....(507,689,390)	.....(532,050,303)	XXX..

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
JOHNS HOPKINS UNIVERSITY A.....		09/09/2013	0.070	10/09/2013	19,500,000	.796	.0
UNIVERSITY OF MICHIGAN SER-B.....		08/06/2013	0.080	10/07/2013	10,500,000	1,260	.0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					30,000,000	2,056	.0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					30,000,000	2,056	.0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					30,000,000	2,056	.0
8399999. Subtotals - Bonds.....					30,000,000	2,056	.0
8699999. Total - Cash Equivalents.....					30,000,000	2,056	.0

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	(11,417)	0	0	61,097
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(4,679)	0	0	74,599
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	(44,958)	0	0	392,514
11. Georgia.....GA	0	0	0	0	(4,599)	0	0	378,129
12. Hawaii.....HI	0	0	0	0	(2,009)	0	0	4,629
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	(1,357)	0	0	59,235
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	(134)	0	0	807
21. Maryland.....MD	0	0	0	0	(1,751)	0	0	11,772
22. Massachusetts.....MA	0	0	0	0	(9,131)	0	0	86,755
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(10,932)	0	0	143,673
25. Mississippi.....MS	0	0	0	0	0	0	1	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(6,595)	0	0	86,420
30. New Hampshire.....NH	0	0	0	0	(1,197)	0	0	5,988
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	(7,572)	0	0	126,124
33. New York.....NY	0	0	15,000	1	(209,272)	741,584	2	1,083,084
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(11,394)	0	0	50,145
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(6,581)	0	0	33,330
39. Pennsylvania.....PA	0	0	34,500	5	(16,500)	185,000	15	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(4,573)	0	0	32,319
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(13,386)	0	0	111,736
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(3,659)	0	0	19,884
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	49,500	6	(371,695)	926,584	18	2,762,240

**DETAILS OF WRITE-INS**

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



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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(25,761)	0	0	138,772
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	(1,443)	0	0	63,013
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(9,392)	0	0	103,169
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(1,503)	0	0	19,699
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	110	2	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(38,099)	210	3	324,653

**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	(1,240)	0	0	6,638
2. Alaska.....AK	0	0	0	0	(1,034)	0	0	9,679
3. Arizona.....AZ	0	0	0	0	(1,761)	0	0	9,489
4. Arkansas.....AR	0	0	0	0	(4,233)	0	0	35,408
5. California.....CA	0	0	0	0	(39,451)	0	0	184,425
6. Colorado.....CO	0	0	0	0	(26,734)	0	0	177,072
7. Connecticut.....CT	0	0	0	0	(26,514)	0	0	422,726
8. Delaware.....DE	0	0	0	0	(2,559)	0	0	10,356
9. District of Columbia.....DC	0	0	0	0	(2,859)	0	0	9,838
10. Florida.....FL	0	0	0	0	(5,728)	0	0	50,005
11. Georgia.....GA	0	0	0	0	(29,721)	0	0	2,443,730
12. Hawaii.....HI	0	0	0	0	(453)	0	0	1,044
13. Idaho.....ID	0	0	0	0	(3,781)	0	0	23,075
14. Illinois.....IL	0	0	0	0	(56,836)	0	0	287,964
15. Indiana.....IN	0	0	0	0	(661)	250,000	1	28,862
16. Iowa.....IA	0	0	0	0	(6,968)	0	0	48,511
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(11,118)	0	0	68,828
19. Louisiana.....LA	0	0	0	0	(22,745)	0	0	291,351
20. Maine.....ME	0	0	0	0	(945)	0	0	5,704
21. Maryland.....MD	0	0	0	0	(5,733)	0	0	38,536
22. Massachusetts.....MA	0	0	0	0	(30,571)	0	0	290,440
23. Michigan.....MI	0	0	0	0	(60,369)	0	0	296,412
24. Minnesota.....MN	0	0	0	0	(7,851)	0	0	103,188
25. Mississippi.....MS	0	0	0	0	(3,050)	0	0	21,844
26. Missouri.....MO	0	0	0	0	(15,124)	0	0	100,172
27. Montana.....MT	0	0	0	0	(3,380)	97,500	1	30,796
28. Nebraska.....NE	0	0	0	0	(1,982)	0	0	13,946
29. Nevada.....NV	0	0	0	0	(1,600)	0	0	20,969
30. New Hampshire.....NH	0	0	0	0	(5,005)	0	0	25,036
31. New Jersey.....NJ	0	0	0	0	(26,706)	0	0	191,712
32. New Mexico.....NM	0	0	0	0	(6,502)	0	0	108,307
33. New York.....NY	0	0	0	0	(259,073)	1	1	1,251,149
34. North Carolina.....NC	0	0	0	0	(13,918)	0	0	74,200
35. North Dakota.....ND	0	0	0	0	(279)	0	0	11,282
36. Ohio.....OH	0	0	0	0	(74,276)	0	0	326,884
37. Oklahoma.....OK	0	0	0	0	(4,447)	0	0	42,448
38. Oregon.....OR	0	0	0	0	(6,822)	0	0	34,551
39. Pennsylvania.....PA	0	0	0	0	(34,986)	0	0	387,232
40. Rhode Island.....RI	0	0	0	0	(1,873)	0	0	16,943
41. South Carolina.....SC	0	0	0	0	(7,387)	0	0	41,337
42. South Dakota.....SD	0	0	0	0	801	0	0	66,454
43. Tennessee.....TN	0	0	0	0	(25,102)	0	0	133,919
44. Texas.....TX	0	0	0	0	(693,167)	0	0	523,906
45. Utah.....UT	0	0	0	0	(6,264)	0	0	44,267
46. Vermont.....VT	0	0	0	0	(4,500)	0	0	75,299
47. Virginia.....VA	0	0	0	0	(1,930)	0	0	16,108
48. Washington.....WA	0	0	0	0	(63,103)	0	0	295,179
49. West Virginia.....WV	0	0	0	0	(8,044)	0	0	213,695
50. Wisconsin.....WI	0	0	0	0	(13,931)	0	0	75,711
51. Wyoming.....WY	0	0	0	0	(1,764)	0	0	15,214
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(1,633,279)	347,501	3	9,001,842

**DETAILS OF WRITE-INS**

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



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

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(1)	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	(2)	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(3)	0	0	0

**DETAILS OF WRITE-INS**

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

**NONE**



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2013

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [  ] No [  ]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [  ] 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: ..... \$.....154,857
- 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