

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

NAIC Group Code 3548 3548 NAIC Company Code 24767 Employer's ID Number 41-0406690
(Current Period) (Prior Period)

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

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

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

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

DIRECTORS

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

STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

23rd day of July, 2013
Notary Public
My Commission Expires January 31, 2016



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,206,058,970	0	10,206,058,970	10,845,612,797
2. Stocks:				
2.1 Preferred stocks.....	1,000,000	0	1,000,000	3,041,551
2.2 Common stocks.....	3,996,378,898	12,475,681	3,983,903,217	3,787,395,559
3. Mortgage loans on real estate:				
3.1 First liens.....	42,900,000	0	42,900,000	43,900,000
3.2 Other than first liens.....	0	0	0	1,125,000
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	78,455,885	0	78,455,885	80,162,348
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	686,497,154	0	686,497,154	647,740,328
4.3 Properties held for sale (less \$.....0 encumbrances).....	1,900,000	0	1,900,000	0
5. Cash (\$.....58,141,739), cash equivalents (\$.....0) and short-term investments (\$.....75,229,790).....	133,371,529	0	133,371,529	225,480,280
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	849,666,870	26,181,170	823,485,700	835,562,789
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	21,093,039	0	21,093,039	67,700,576
11. Aggregate write-ins for invested assets.....	(64,785)	0	(64,785)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,017,257,560	38,656,851	15,978,600,709	16,537,656,444
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	123,134,437	0	123,134,437	127,567,529
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	605,816,481	41,691,893	564,124,588	524,716,770
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....29,616,222 earned but unbilled premiums).....	1,061,232,100	8,998,867	1,052,233,233	989,668,171
15.3 Accrued retrospective premiums.....	23,256,919	1,086,549	22,170,370	28,316,222
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	32,209,054	0	32,209,054	66,542,390
16.2 Funds held by or deposited with reinsured companies.....	18,805,787	0	18,805,787	16,663,416
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	20,936,170	0	20,936,170	0
18.2 Net deferred tax asset.....	484,336,464	110,579,063	373,757,401	380,659,640
19. Guaranty funds receivable or on deposit.....	300,503	0	300,503	806,106
20. Electronic data processing equipment and software.....	77,390	0	77,390	143,327
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,116,786	15,116,786	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	6,376,130
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	72,469,473	3,414,496	69,054,977	82,648,007
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,474,949,123	219,544,505	18,255,404,619	18,761,764,152
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,474,949,123	219,544,505	18,255,404,619	18,761,764,152

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(64,785)	0	(64,785)	(64,785)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(64,785)	0	(64,785)	(64,785)
2501. Equities and deposits in pools and associations.....	21,462,769	0	21,462,769	25,311,472
2502. Real estate operating fund.....	18,165,038	0	18,165,038	20,474,185
2503. Amounts receivable under high deductible policies.....	15,299,241	2,942,200	12,357,041	15,984,774
2598. Summary of remaining write-ins for Line 25 from overflow page.....	17,542,424	472,296	17,070,128	20,877,576
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	72,469,473	3,414,496	69,054,977	82,648,007

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....950,959,151).....	7,693,845,243	7,710,930,540
2. Reinsurance payable on paid losses and loss adjustment expenses.....	254,886,628	319,038,306
3. Loss adjustment expenses.....	1,720,840,214	1,735,754,840
4. Commissions payable, contingent commissions and other similar charges.....	104,052,352	146,752,975
5. Other expenses (excluding taxes, licenses and fees).....	112,164,451	144,612,180
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	92,172,016	86,212,163
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	24,629,510
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....396,021,253 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.....	2,288,543,461	2,231,148,979
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	14,065,387	12,880,997
12. Ceded reinsurance premiums payable (net of ceding commissions).....	89,397,518	96,017,096
13. Funds held by company under reinsurance treaties.....	1,102,402	1,109,308
14. Amounts withheld or retained by company for account of others.....	59,126,901	61,052,051
15. Remittances and items not allocated.....	5,803,600	10,479,016
16. Provision for reinsurance (including \$.....0 certified).....	47,459,996	47,459,996
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	25,078,799	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	3,420,616	24,684,287
20. Derivatives.....	0	0
21. Payable for securities.....	998,600	9,162,884
22. Payable for securities lending.....	21,093,039	67,700,576
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	31,565,201	31,474,768
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,565,616,425	12,761,100,471
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,565,616,425	12,761,100,471
29. Aggregate write-ins for special surplus funds.....	26,988,551	28,567,037
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,404,417,110	2,713,714,111
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,689,788,194	6,000,663,680
38. Totals (Page 2, Line 28, Col. 3).....	18,255,404,619	18,761,764,152

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	15,135,964	16,781,314
2503. Interest deposit liability.....	600,321	600,321
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(27,291,085)	(29,026,867)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	31,565,201	31,474,768
2901. Special surplus from retroactive reinsurance.....	25,988,551	27,567,037
2902. Guaranty surplus fund.....	1,000,000	1,000,000
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	26,988,551	28,567,037
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....506,827,552).....	497,050,386	582,768,762	1,120,898,858
1.2 Assumed..... (written \$.....2,473,454,335).....	2,415,146,254	2,387,793,368	4,832,697,392
1.3 Ceded..... (written \$.....439,672,761).....	433,393,401	515,426,664	986,094,649
1.4 Net..... (written \$.....2,540,609,126).....	2,478,803,239	2,455,135,467	4,967,501,601
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,350,969,074):			
2.1 Direct.....	200,546,889	111,469,306	303,824,331
2.2 Assumed.....	1,228,513,723	1,350,098,734	2,735,787,575
2.3 Ceded.....	159,067,842	97,503,578	242,614,264
2.4 Net.....	1,269,992,770	1,364,064,462	2,796,997,642
3. Loss adjustment expenses incurred.....	292,205,918	283,984,360	563,496,824
4. Other underwriting expenses incurred.....	783,066,922	788,076,846	1,593,827,747
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,345,265,610	2,436,125,668	4,954,322,214
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	133,537,629	19,009,799	13,179,388
INVESTMENT INCOME			
9. Net investment income earned.....	287,212,623	298,175,412	669,435,340
10. Net realized capital gains (losses) less capital gains tax of \$.....9,551,740.....	20,560,164	5,969,589	6,854,460
11. Net investment gain (loss) (Lines 9 + 10).....	307,772,786	304,145,001	676,289,799
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(4,114,387) amount charged off \$.....1,446,975).....	(5,561,362)	(5,962,746)	(11,868,936)
13. Finance and service charges not included in premiums.....	10,098,469	11,491,610	21,836,849
14. Aggregate write-ins for miscellaneous income.....	21,639,833	7,370,630	8,299,790
15. Total other income (Lines 12 through 14).....	26,176,940	12,899,494	18,267,704
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	467,487,356	336,054,293	707,736,891
17. Dividends to policyholders.....	4,954,989	4,998,414	9,976,096
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	462,532,366	331,055,880	697,760,794
19. Federal and foreign income taxes incurred.....	92,563,145	55,639,436	102,999,600
20. Net income (Line 18 minus Line 19) (to Line 22).....	369,969,222	275,416,444	594,761,195
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,000,663,680	5,713,603,754	5,713,603,754
22. Net income (from Line 20).....	369,969,222	275,416,444	594,761,195
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....19,008,555.....	193,926,813	135,254,015	269,523,204
25. Change in net unrealized foreign exchange capital gain (loss).....	(32,255,540)	(2,020,194)	14,436,781
26. Change in net deferred income tax.....	(16,382,024)	(29,451,142)	(37,265,778)
27. Change in nonadmitted assets.....	25,204,703	27,000,979	23,834,221
28. Change in provision for reinsurance.....	0	0	(13,507,584)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	(6,722,113)	(6,722,113)
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(850,000,000)	(208,000,000)	(558,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,338,660)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(310,875,487)	191,477,988	287,059,927
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,689,788,194	5,905,081,742	6,000,663,680
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	22,194,277	2,791,022	3,396,923
1402. Change in COLI cash values.....	450,894	656,619	1,213,990
1403. Fines and penalties of regulatory authorities.....	(44,369)	(50,760)	(88,620)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(960,969)	3,973,749	3,777,498
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	21,639,833	7,370,630	8,299,790
3701. Prior period adjustment.....	(1,338,660)	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(1,338,660)	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,433,823,571	2,420,305,918	4,928,988,713
2. Net investment income.....	338,032,859	345,279,757	761,354,869
3. Miscellaneous income.....	26,176,940	12,899,494	18,267,704
4. Total (Lines 1 through 3).....	2,798,033,370	2,778,485,169	5,708,611,286
5. Benefit and loss related payments.....	1,319,038,779	1,357,134,417	2,760,257,127
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,158,241,011	1,158,801,919	2,179,372,187
8. Dividends paid to policyholders.....	3,770,599	3,479,016	8,557,407
9. Federal and foreign income taxes paid (recovered) net of \$.....25,843,148 tax on capital gains (losses).....	147,680,565	66,080,617	60,042,140
10. Total (Lines 5 through 9).....	2,628,730,954	2,585,495,969	5,008,228,862
11. Net cash from operations (Line 4 minus Line 10).....	169,302,416	192,989,200	700,382,424
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,236,990,061	669,689,543	1,360,996,931
12.2 Stocks.....	38,968,508	10,038,221	128,996,703
12.3 Mortgage loans.....	2,125,000	0	525,000
12.4 Real estate.....	0	17,216,873	67,101,221
12.5 Other invested assets.....	73,503,035	34,062,702	154,948,582
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(91,813)	(163,581)	482
12.7 Miscellaneous proceeds.....	64,643,417	(4,009,592)	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,416,138,208	726,834,166	1,712,568,919
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	625,634,878	550,807,463	1,446,816,891
13.2 Stocks.....	24,218,293	30,200,215	64,062,383
13.3 Mortgage loans.....	0	0	300,000
13.4 Real estate.....	55,227,946	53,650,950	86,699,419
13.5 Other invested assets.....	52,020,796	80,586,958	157,333,947
13.6 Miscellaneous applications.....	8,164,284	47,346,675	97,778,358
13.7 Total investments acquired (Lines 13.1 to 13.6).....	765,266,196	762,592,262	1,852,990,999
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	650,872,012	(35,758,096)	(140,422,080)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	850,000,000	208,000,000	558,000,000
16.6 Other cash provided (applied).....	(62,283,179)	(29,353,041)	42,446,808
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(912,283,179)	(237,353,041)	(515,553,192)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(92,108,751)	(80,121,938)	44,407,152
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	225,480,280	181,073,128	181,073,128
19.2 End of period (Line 18 plus Line 19.1).....	133,371,529	100,951,189	225,480,280
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Interest payment received in securities.....	603,191	112,464	267,856
20.0002 Stock distributions from limited partnerships.....	0	90,818	18,305,435
20.0003 Exchange of bonds.....	0	0	2,236,490
20.0004 Exchange of stock.....	0	34,150	1,903,750

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

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

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

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

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

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2013)			
Present value of cash flows is less than amortized cost	\$ 50,498,839	\$ 150,184	\$ 56,070,820
(OTTI recognized in the quarter ending June 30, 2013)			
Present value of cash flows is less than amortized cost	\$ 4,614,675	\$ 79,756	\$ 4,693,467

NOTES TO FINANCIAL STATEMENTS

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

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

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	\$ 5,495,997
2. 12 Months or Longer	\$ 254,347

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

1. Less than 12 Months	\$ 193,106,994
2. 12 Months or Longer	\$ 17,472,698

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

E. Repurchase Agreements and/or Securities Lending Transactions:

Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 9 - Income Taxes**

No significant change.

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

On June 24, 2013, the Company sold \$351.3 million of securities to its affiliate, The Travelers Indemnity Company.

Note 11 - Debt

No significant change.

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

A. Defined Benefit Plan:

Not applicable.

B. Defined Contribution Plan:

Not applicable.

C. Multiemployer Plan:

Not applicable.

D. Consolidated/Holding Company Plans:

No significant change.

E. Postemployment Benefits and Compensated Absences:

Not applicable.

F. Impact of Medicare Modernization Act of Postretirement Benefits:

Not applicable.

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

Through June 30, 2013, the Company paid dividends totaling \$850 million to its parent company, the Travelers Companies, Inc. as follows:

(in thousands)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20	\$ 100,000	\$ -	\$ 100,000
June 24	150,000	600,000	750,000

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 14,206,250	\$ 700	\$ 14,206,950
Common stock	411,624,026	-	-	411,624,026
Total assets at fair value	\$ 411,624,026	\$ 14,206,250	\$ 700	\$ 425,830,976

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

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

Description	Beginning Balance at 3/31/2013	Transfer into Level 3	Transfer out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2013
Bonds	\$ 700	\$ -	\$ -	\$ (71)	\$ 71	\$ -	\$ -	\$ -	\$ -	\$ 700
Common Stock	1,046,882	-	-	-	-	-	-	(1,046,882)	-	-
Total	\$ 1,047,582	\$ -	\$ -	\$ (71)	\$ 71	\$ -	\$ -	\$ (1,046,882)	\$ -	\$ 700

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

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

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

The Company held level 3 common stock where the fair value estimate is determined by an internal fund manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. The Company sold these securities during the quarter.

(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.

(At June 30, 2013) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 75,229,790	\$ 75,229,790	\$ 29,670,444	\$ 45,559,346	\$ -	\$ -
Long term bonds	10,649,556,801	10,206,058,970	498,734,213	10,124,743,568	26,079,020	-
Preferred stock	1,768,800	1,000,000	1,768,800	-	-	-
Common stock	411,624,026	411,624,026	411,624,026	-	-	-
Mortgage loans	-	42,900,000	-	-	-	42,900,000

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

D. Not Practicable to Estimate Fair Value

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

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

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2013 to June 30, 2013, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$91,671,000, resulting from better than expected loss and DCC development primarily in the other liability – occurrence, special property, and homeowners lines, and from lower estimates for adjusting and other expenses.

The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2004 – 2010 and reflected more favorable legal and judicial environments than what the Company previously expected. This improvement was partially offset by unfavorable development in environmental reserves for “prior” accident years. The improvement in the special property line was driven by better than expected development for catastrophe and non-catastrophe claims in accident years 2010 – 2012. The improvement in the homeowners line was driven primarily by better than expected development for catastrophe and non-catastrophe claims in accident years 2011 and 2012. Lastly, the improvement in adjusting and other expense reserves was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies, and these policies are subject to premium adjustments.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. Not applicable.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

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

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

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

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

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

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....

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

- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

PART 1 - FINANCIAL

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

PART 1 - INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....27,930,521

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,435,485,261	\$3,584,754,871
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$68,715,395	\$54,748,386
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,504,200,656	\$3,639,503,257
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....21,093,039
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....21,093,039
16.3 Total payable for securities lending reporting on the liability page:	\$.....21,093,039

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
UBS	1 North Wacker 31st Floor Chicago, IL 60606	Future Account Agreements
RBC Dexia	155 Wellington Street W Toronto, ON M5V 3L3	Custodial account for Canadian Branch

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

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

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

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

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

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

18.2 If no, list exceptions:

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

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	.....0.000	.....5.000 %	.....0	.....0	...41,407,628	...41,407,628	.....0	.....0	.....228,068	.....228,068
Total.....	.....XXX..	.....XXX.....	.....0	.....0	...41,407,628	...41,407,628	.....0	.....0	.....228,068	.....228,068

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	A0-0000000.....	COVEA RISKS SA.....	FRA.....	NO.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama.....	AL.....L.....	3,044,762	3,756,378	1,542,768	2,900,514	64,275,473	69,162,174
2. Alaska.....	AK.....L.....	2,069,697	2,129,328	290,611	1,908,488	9,522,631	9,446,808
3. Arizona.....	AZ.....L.....	2,503,494	2,286,794	1,325,478	3,188,527	42,584,888	44,051,981
4. Arkansas.....	AR.....L.....	1,980,798	2,597,222	307,545	596,902	21,787,524	20,919,164
5. California.....	CA.....L.....	40,263,297	42,289,760	27,229,190	36,290,954	284,573,131	305,984,087
6. Colorado.....	CO.....L.....	11,475,515	10,244,586	2,168,669	5,470,746	71,229,433	80,075,959
7. Connecticut.....	CT.....L.....	5,421,015	5,188,914	2,257,142	2,347,767	51,562,981	58,206,784
8. Delaware.....	DE.....L.....	562,931	477,139	518,220	442,137	7,551,513	8,985,479
9. District of Columbia.....	DC.....L.....	1,451,048	1,365,198	328,567	602,699	15,119,671	17,758,446
10. Florida.....	FL.....L.....	21,213,347	24,576,806	9,280,844	23,106,897	114,674,772	127,067,786
11. Georgia.....	GA.....L.....	3,744,906	3,866,188	2,941,393	2,141,359	54,541,596	59,152,504
12. Hawaii.....	HI.....L.....	674,686	589,164	696,644	1,049,920	9,108,650	9,756,531
13. Idaho.....	ID.....L.....	398,141	423,301	369,573	205,286	3,351,362	4,123,600
14. Illinois.....	IL.....L.....	16,679,070	18,052,733	7,497,853	13,514,149	188,782,540	212,823,380
15. Indiana.....	IN.....L.....	3,885,774	3,131,224	7,072,713	2,005,569	31,233,523	45,803,414
16. Iowa.....	IA.....L.....	2,984,873	3,103,141	11,972,644	5,519,024	31,059,065	40,088,679
17. Kansas.....	KS.....L.....	7,056,828	5,871,028	661,800	2,406,060	37,560,364	38,137,061
18. Kentucky.....	KY.....L.....	1,905,811	1,724,807	1,969,397	3,879,154	24,036,403	28,652,510
19. Louisiana.....	LA.....L.....	14,936,720	18,466,203	19,154,120	11,064,110	89,394,632	89,833,308
20. Maine.....	ME.....L.....	406,933	618,851	382,926	471,080	4,903,294	5,912,361
21. Maryland.....	MD.....L.....	3,568,382	3,815,229	2,000,827	4,886,868	55,142,072	65,811,920
22. Massachusetts.....	MA.....L.....	4,792,856	5,477,119	14,008,183	5,199,645	112,499,476	139,913,573
23. Michigan.....	MI.....L.....	8,096,359	8,109,847	2,166,080	5,743,021	82,612,458	90,905,357
24. Minnesota.....	MN.....L.....	4,725,434	5,377,452	2,815,087	3,794,937	91,831,036	103,661,384
25. Mississippi.....	MS.....L.....	3,181,094	3,728,814	5,862,754	629,794	26,246,431	37,019,962
26. Missouri.....	MO.....L.....	4,752,934	4,633,679	1,937,635	10,672,458	64,655,411	63,773,257
27. Montana.....	MT.....L.....	2,763,335	3,417,690	5,464,466	1,495,161	11,764,973	10,471,949
28. Nebraska.....	NE.....L.....	1,611,121	1,600,479	1,036,795	1,222,249	22,455,071	25,107,160
29. Nevada.....	NV.....L.....	1,926,309	2,041,012	829,589	3,065,702	34,138,087	37,633,104
30. New Hampshire.....	NH.....L.....	414,648	455,167	489,274	431,636	13,958,691	16,190,853
31. New Jersey.....	NJ.....L.....	9,766,378	10,116,047	10,774,499	6,765,097	134,684,797	131,172,762
32. New Mexico.....	NM.....L.....	15,417,122	12,373,393	2,731,321	5,247,385	46,988,711	43,482,395
33. New York.....	NY.....L.....	40,218,117	48,277,634	17,383,313	33,801,337	333,321,609	353,089,110
34. North Carolina.....	NC.....L.....	4,323,984	4,440,949	762,219	821,074	38,164,225	37,126,522
35. North Dakota.....	ND.....L.....	11,080,621	8,270,584	5,080,271	3,320,723	15,883,412	13,152,321
36. Ohio.....	OH.....L.....	6,664,853	6,993,123	9,004,175	2,471,437	56,422,654	91,473,288
37. Oklahoma.....	OK.....L.....	11,275,416	12,303,027	6,093,192	2,894,808	43,643,631	36,610,284
38. Oregon.....	OR.....L.....	1,459,826	1,877,162	545,767	1,425,744	13,095,368	14,505,835
39. Pennsylvania.....	PA.....L.....	18,878,777	18,469,258	6,549,912	8,848,969	144,890,076	126,287,827
40. Rhode Island.....	RI.....L.....	1,030,391	1,035,893	388,202	16,372	17,824,851	20,507,672
41. South Carolina.....	SC.....L.....	1,443,312	1,577,907	1,412,257	939,537	23,374,261	26,555,381
42. South Dakota.....	SD.....L.....	1,117,993	984,821	401,417	162,183	14,729,279	13,579,201
43. Tennessee.....	TN.....L.....	2,511,892	2,837,749	1,590,092	2,965,917	39,857,417	44,055,772
44. Texas.....	TX.....L.....	86,256,218	82,813,709	47,728,320	48,860,316	353,678,942	337,492,009
45. Utah.....	UT.....L.....	3,250,448	3,916,441	2,306,827	923,444	22,020,882	23,386,983
46. Vermont.....	VT.....L.....	156,673	162,002	613,286	249,271	6,241,639	7,980,173
47. Virginia.....	VA.....L.....	4,718,603	5,116,311	4,479,404	5,250,921	51,462,903	62,830,528
48. Washington.....	WA.....L.....	2,760,071	4,342,709	4,177,255	4,731,970	53,395,359	74,133,708
49. West Virginia.....	WV.....L.....	4,959,692	4,959,353	1,100,511	2,564,291	21,954,113	19,858,120
50. Wisconsin.....	WI.....L.....	7,743,871	10,282,046	1,742,660	3,858,062	57,134,538	63,990,218
51. Wyoming.....	WY.....L.....	9,228,561	9,018,272	2,282,706	6,042,358	22,026,412	20,385,410
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	1,300	1,200	0	0	4,958	6,671
54. Puerto Rico.....	PR.....L.....	(51,602)	203,419	962,803	152,364	3,545,592	4,493,115
55. US Virgin Islands.....	VI.....L.....	36,090	57,723	36,973	128,598	763,597	558,286
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....L.....	81,334,836	85,757,629	33,065,263	61,017,372	347,937,664	348,074,438
58. Aggregate Other Alien.....	OT.....XXX.....	2,751,991	4,806,722	3,322,400	3,089,472	36,936,492	43,272,781
59. Totals.....	(a).....54.....	506,827,552	530,410,336	299,113,832	362,801,834	3,572,140,533	3,824,491,347

DETAILS OF WRITE-INS

58001. Singapore.....	XXX.....	1,241,915	795,388	19,758	397,613	4,151,873	1,020,510
58002. Other Alien Combined.....	XXX.....	1,024,778	1,517,100	203,172	644,674	18,061,365	23,091,077
58003. Bermuda.....	XXX.....	486,693	881,342	2,768,860	0	5,237,304	6,026,101
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	(1,395)	1,612,892	330,610	2,047,185	9,485,950	13,135,093
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	2,751,991	4,806,722	3,322,400	3,089,472	36,936,492	43,272,781

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

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Aprilgrange Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Syndicate Management Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... St. Paul Surety Europe Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Jago Dedicated Limited (11.1%)	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. 8527512 Canada Inc.	Canada	
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Insurance Company of Canada *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	

Notes:

* Denotes affiliated insurer

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

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

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

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					UA Combined Investment Company Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	67.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	DS	UA Combined Investment Company Limited	O/B	88.900	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	11.100	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735211				Castle Pines Fidelity Realty, Inc.	MD	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	DS	Castle Pines Fidelity Realty, Inc.	O/M	1.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1631820				Fidelity Castle Pines Limited Partnership	MD	DS	Castle Pines Fidelity Associates Limited Partnership	O/M	50.000	The Travelers Companies, Inc.	0106
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MD	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MD	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Solicitors Professional Indemnity Limited	GBR	NIA	Travelers London Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	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.....	06-1008174				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Coronation Insurance Company Limited.....	CAN.....	IA.....	Travelers Insurance Company of Canada.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	30,716,099	50,456,057	164.3	40.8
2. Allied lines.....	8,653,320	3,791,749	43.8	(68.4)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	3,185	0.0	0.0
5. Commercial multiple peril.....	4,015,211	(1,753,217)	(43.7)	(83.8)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	24,392,945	11,827,260	48.5	39.5
9. Inland marine.....	18,749,294	12,428,435	66.3	3.7
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(511,603)	0.0	129,876.2
11.2. Medical professional liability - claims-made.....	0	258,577	0.0	0.0
12. Earthquake.....	853,838	347,334	40.7	46.1
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.....	23,013	(143,310)	(622.7)	(66.2)
16. Workers' compensation.....	(239,577)	(1,957,601)	817.1	(3,050.6)
17.1 Other liability-occurrence.....	269,936,948	51,186,971	19.0	22.9
17.2 Other liability-claims made.....	24,033,754	8,044,643	33.5	(14.9)
17.3 Excess workers' compensation.....	0	2,005,414	0.0	0.0
18.1 Products liability-occurrence.....	35,911,531	15,385,662	42.8	42.3
18.2 Products liability-claims made.....	757,765	(3,798,117)	(501.2)	(453.0)
19.1, 19.2 Private passenger auto liability.....	0	(9,922)	0.0	0.0
19.3, 19.4 Commercial auto liability.....	49,174,130	26,326,749	53.5	67.1
21. Auto physical damage.....	15,234,560	9,834,646	64.6	37.5
22. Aircraft (all perils).....	0	7,092,852	0.0	0.0
23. Fidelity.....	10,735,424	6,929,984	64.6	52.0
24. Surety.....	630,978	3,595,248	569.8	(471.1)
26. Burglary and theft.....	541,151	(1,960,313)	(362.2)	42.0
27. Boiler and machinery.....	1,391,520	523,491	37.6	(4.8)
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,538,483	642,714	41.8	68.2
35. Totals.....	497,050,386	200,546,889	40.3	19.1
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	1,538,483	642,714	41.8	68.2
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).....	1,538,483	642,714	41.8	68.2

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	16,995,975	30,582,074	32,219,072
2. Allied lines.....	4,232,134	8,167,580	7,415,666
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	1,278,302	4,034,225	5,726,443
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	15,018,601	24,458,739	48,950,640
9. Inland marine.....	9,485,460	17,823,511	18,246,417
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.....	208,406	614,918	1,226,495
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	12,314	25,395	29,141
16. Workers' compensation.....	(9,683)	(236,576)	1,257,174
17.1 Other liability-occurrence.....	148,513,486	294,789,714	280,667,592
17.2 Other liability-claims made.....	10,497,736	18,185,977	23,148,795
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	16,915,503	31,047,402	35,882,719
18.2 Products liability-claims made.....	315,951	758,408	990,818
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	24,743,570	51,776,675	46,231,985
21. Auto physical damage.....	7,617,637	14,870,582	14,941,202
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	3,729,122	7,598,186	10,341,643
24. Surety.....	141,353	326,896	945,500
26. Burglary and theft.....	160,105	306,720	530,774
27. Boiler and machinery.....	577,058	1,351,119	1,294,209
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	105,021	346,008	364,051
35. Totals.....	260,538,053	506,827,552	530,410,336
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	105,021	346,008	364,051
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	105,021	346,008	364,051

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior.....	2,700,928	3,392,296	6,093,223	376,184	29,603	405,788	2,484,486	29,375	3,094,235	5,608,097	159,743	(239,082)	(79,339)
2. 2011.....	567,161	732,311	1,299,472	180,358	12,477	192,834	479,979	22,155	607,334	1,109,468	93,176	(90,346)	2,830
3. Subtotals 2011 + Prior.....	3,268,088	4,124,607	7,392,695	556,542	42,080	598,622	2,964,465	51,530	3,701,569	6,717,564	252,919	(329,428)	(76,509)
4. 2012.....	750,144	1,303,846	2,053,990	412,797	78,307	491,104	572,056	53,039	922,629	1,547,724	234,709	(249,871)	(15,162)
5. Subtotals 2012 + Prior.....	4,018,232	5,428,453	9,446,685	969,339	120,387	1,089,726	3,536,521	104,569	4,624,198	8,265,288	487,628	(579,299)	(91,671)
6. 2013.....	XXX	XXX	XXX	XXX	504,471	504,471	XXX	328,258	821,139	1,149,397	XXX	XXX	XXX
7. Totals.....	4,018,232	5,428,453	9,446,685	969,339	624,859	1,594,198	3,536,521	432,827	5,445,337	9,414,685	487,628	(579,299)	(91,671)
8. Prior Year-End's Surplus As Regards Policyholders	6,000,664										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....12.1 %	2. ....(10.7)%	3. ....(1.0)%
													Col. 13, Line 7 Line 8
													4. ....(1.5)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Statement for June 30, 2013 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	11,409,571	0	11,409,571	11,706,828
2505. COLI supplemental benefits trust.....	5,170,410	0	5,170,410	5,058,506
2506. Other assets.....	1,398,169	0	1,398,169	(1,917,324)
2507. Ceded deposit asset.....	405,299	0	405,299	1,122,080
2508. Other assets nonadmitted.....	472,296	472,296	0	0
2509. Assumed reinsurance receivable and payable.....	(115,210)	0	(115,210)	(9,853)
2510. Suspense, undistributed payments.....	(1,198,109)	0	(1,198,109)	4,917,339
2597. Summary of remaining write-ins for Line 25.....	17,542,424	472,296	17,070,128	20,877,576

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	559,783	561,236
2505. Federal excise tax-reins contracts.....	644	644
2506. Escheat liability.....	(602,741)	(575,802)
2507. Retroactive reinsurance reserve ceded.....	(27,248,772)	(29,012,946)
2597. Summary of remaining write-ins for Line 25.....	(27,291,085)	(29,026,867)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(960,969)	3,973,749	3,777,498
1497. Summary of remaining write-ins for Line 14.....	(960,969)	3,973,749	3,777,498

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. Cayman Islands.....	XXX	59,654	11,713	0	0	202,826	166,090
58005. Brazil.....	XXX	24,192	49,785	5,135	5,897	383,712	96,857
58006. Chile.....	XXX	21,747	16,427	14,499	34,337	833,449	876,808
58007. China.....	XXX	18,450	11,751	0	0	337,066	917,842
58008. Mexico.....	XXX	17,085	149,152	(9,992)	29,685	5,600	42,935
58009. Hong Kong.....	XXX	16,503	41,301	51,370	78,189	58,368	92,508
58010. Malaysia.....	XXX	14,204	7,734	0	1,001	37,300	41,580
58011. Indonesia.....	XXX	13,469	7,325	0	0	31,411	52,949
58012. United Arab Emirates.....	XXX	13,441	8,990	0	0	24,060	36,541
58013. Qatar.....	XXX	13,439	7,003	0	0	11,258	13,338
58014. United Kingdom.....	XXX	12,617	(89,635)	1,091	25,649	1,672,758	2,664,134
58015. Hungary.....	XXX	9,487	20,881	0	0	22,173	26,643
58016. Costa Rica.....	XXX	8,860	11,653	51,912	3,282	12,910	23,788
58017. Japan.....	XXX	8,303	16,823	0	0	134,493	205,324
58018. Colombia.....	XXX	6,847	5,987	0	8,816	15,016	15,571
58019. India.....	XXX	6,576	4,790	0	0	67,706	124,849
58020. Argentina.....	XXX	5,943	17,593	0	1,072,002	153,060	114,491
58021. Australia.....	XXX	5,278	15,240	4,220	0	110,388	225,095
58022. Germany.....	XXX	3,432	6,209	0	31,965	174,563	333,703
58023. Taiwan.....	XXX	2,554	5,757	0	0	41,431	55,057
58024. Korea, Republic of.....	XXX	2,382	619	0	0	27,479	25,081
58025. Dominican Republic.....	XXX	2,204	17,429	0	0	17,092	24,820
58026. Spain.....	XXX	2,160	0	0	0	10,201	34,710
58027. Turkey.....	XXX	1,708	4,246	0	0	9,939	14,692
58028. Russia.....	XXX	1,644	22,814	0	0	49,129	63,809
58029. Denmark.....	XXX	1,600	1,600	413	0	14,877	38,323
58030. Thailand.....	XXX	1,345	1,339	0	0	10,085	16,916
58031. Venezuela.....	XXX	1,292	2,111	0	0	11,697	22,867
58032. Bulgaria.....	XXX	971	699	0	0	1,226	1,688
58033. El Salvador.....	XXX	742	12,835	5,746	4,312	9,361	17,178
58034. Ireland.....	XXX	663	5,181	0	0	141,980	168,522
58035. Italy.....	XXX	399	15,927	0	0	33,981	72,407
58036. Israel.....	XXX	297	3,648	6,227	3,797	95,652	76,752
58037. Canal Zone.....	XXX	144	2,196	40,000	0	14,388	26,746
58038. France.....	XXX	97	(2,249)	77,103	0	2,969,117	2,187,381
58039. Switzerland.....	XXX	47	0	0	0	22,840	33,959
58040. Trinidad and Tobago.....	XXX	44	9,440	13,133	0	36,282	34,845
58041. Ecuador.....	XXX	44	1,939	0	0	1,542	2,236
58042. Turks and Caicos Islands.....	XXX	44	0	0	0	66	84
58043. Barbados.....	XXX	0	(350)	0	0	208,767	53,825
58044. Jamaica.....	XXX	0	(2,051)	(24,975)	285,000	103,091	1,212,607
58045. Belgium.....	XXX	0	309,085	(1,830)	0	98,688	457,692
58046. Norway.....	XXX	0	0	0	0	90,006	203,995
58047. Tunisia.....	XXX	0	0	0	0	70,642	75,228
58048. Niger.....	XXX	0	0	0	12,320	49,833	52,124
58049. Poland.....	XXX	0	2,877	0	0	38,944	45,328
58050. Guatemala.....	XXX	0	3,421	0	0	24,408	29,787
58051. Austria.....	XXX	0	(134)	0	0	20,601	31,567
58052. Czech Republic.....	XXX	0	0	0	0	19,003	32,379
58053. Sweden.....	XXX	0	619	0	0	18,514	37,821
58054. Albania.....	XXX	0	0	0	0	14,312	11,193
58055. Finland.....	XXX	0	0	0	719	12,025	16,152
58056. South Africa.....	XXX	0	0	0	0	11,524	27,838
58057. Philippines.....	XXX	0	4,590	0	0	9,956	27,568
58058. Honduras.....	XXX	0	(645)	0	0	8,240	236,244
58059. Guinea.....	XXX	0	0	0	0	8,225	8,226
58060. Cameroon.....	XXX	0	0	0	0	8,223	8,229
58061. West Indies.....	XXX	0	0	0	0	8,140	18,402
58062. New Zealand.....	XXX	0	0	0	0	8,039	20,633
58063. Vietnam.....	XXX	0	1,781	0	0	7,058	15,348
58064. Romania.....	XXX	0	1	0	0	6,733	15,501
58065. Morocco.....	XXX	0	0	0	0	5,538	9,279
58066. Saudi Arabia.....	XXX	0	3,463	0	0	5,312	10,206
58067. Tanzania.....	XXX	0	0	0	0	5,169	8,991
58068. Greece.....	XXX	0	0	0	0	5,090	11,601
58069. Malta.....	XXX	0	0	0	0	4,642	2,434
58070. Madagascar.....	XXX	0	0	0	0	4,449	6,729
58071. Ukraine.....	XXX	0	397	0	0	4,121	6,616
58072. Aruba.....	XXX	0	1	0	73,500	3,450	56,375
58073. Papua New Guinea.....	XXX	0	0	0	0	3,092	4,246
58074. Bolivia.....	XXX	0	2,752	0	0	2,663	2,534
58075. Virgin Islands, British.....	XXX	0	0	0	0	2,646	4,438
58076. Bahrain.....	XXX	0	0	0	0	1,727	2,763
58077. Mauritius.....	XXX	0	0	0	0	1,653	2,839
58078. Belize.....	XXX	0	0	0	0	1,312	17,745
58079. Macau.....	XXX	0	0	0	0	1,278	1,722
58080. Senegal.....	XXX	0	0	0	0	1,164	1,792
58081. Uruguay.....	XXX	0	0	0	0	900	1,120
58082. Bangladesh.....	XXX	0	0	0	0	832	939
58083. Haiti.....	XXX	0	19	0	0	752	2,840
58084. Latvia.....	XXX	0	0	0	0	652	957
58085. Ghana.....	XXX	0	0	0	0	595	1,244
58086. Laos.....	XXX	0	0	0	0	536	300
58087. Lebanon.....	XXX	0	0	0	0	498	742
58088. Kuwait.....	XXX	0	0	0	0	436	1,378
58089. Slovenia.....	XXX	0	0	0	0	429	651
58090. Cyprus.....	XXX	0	0	0	0	397	683
58091. Vatican City.....	XXX	0	0	0	0	388	1,263
58092. Kenya.....	XXX	0	0	0	0	366	704
58093. Sri Lanka.....	XXX	0	0	0	0	285	581
58094. Jordan.....	XXX	0	0	0	0	269	359
58095. Portugal.....	XXX	0	0	0	0	264	1,369
58096. Iceland.....	XXX	0	0	0	0	257	620
58097. Paraguay.....	XXX	0	0	0	0	254	278

Statement for June 30, 2013 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58098. Slovakia.....	XXX	0	0	0	0	230	479
58099. Swaziland.....	XXX	0	0	0	0	218	546
58100. Armenia.....	XXX	0	0	0	0	191	185
58101. Antigua.....	XXX	0	7	0	0	187	212
58102. Yugoslavia.....	XXX	0	0	0	0	176	237
58103. Algeria.....	XXX	0	0	0	0	143	296
58104. Guyana.....	XXX	0	0	0	0	125	221
58105. Congo.....	XXX	0	0	0	0	119	250
58106. Cambodia.....	XXX	0	0	0	0	71	163
58107. Ivory Coast.....	XXX	0	0	0	0	28	43
58108. Ethiopia.....	XXX	0	0	0	0	26	29
58109. Uganda.....	XXX	0	0	0	0	23	35
58110. St. Vincent & the Grenadines.....	XXX	0	0	0	0	21	26
58111. Anguilla.....	XXX	0	0	0	0	19	30
58112. Grenada.....	XXX	0	0	0	0	6	13
58113. Central African Republic.....	XXX	0	0	0	0	3	5
58114. Dominica.....	XXX	0	1	0	0	0	0
58115. Botswana.....	XXX	0	0	0	0	(3)	16
58116. French Polynesia.....	XXX	0	0	0	0	(4)	4
58117. Pakistan.....	XXX	0	375	0	0	(13)	768
58118. Netherlands Antilles.....	XXX	0	1	0	0	(61)	119
58119. Oman.....	XXX	0	0	0	0	(161)	20
58120. Fiji.....	XXX	0	0	0	0	(1,180)	(85)
58121. Mongolia.....	XXX	0	0	0	0	(1,931)	1,723
58122. Luxembourg.....	XXX	0	0	0	0	(5,889)	(51)
58123. Nicaragua.....	XXX	0	11,806	0	0	(7,742)	31,301
58124. Egypt.....	XXX	(3,688)	141	0	0	2,047	4,343
58125. Peru.....	XXX	(7,151)	6	0	0	8,301	10,937
58126. Afghanistan.....	XXX	(94,195)	366,455	0	271,650	488,292	947,418
58127. Netherlands.....	XXX	(196,269)	482,022	96,558	105,064	289,838	342,664
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(1,395)	1,612,892	330,610	2,047,185	9,485,950	13,135,093

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	727,902,676	708,325,294
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	48,559,700	72,777,249
2.2 Additional investment made after acquisition.....	6,668,246	13,922,170
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	33,605,463
5. Deduct amounts received on disposals.....	0	67,101,221
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	16,277,583	33,626,279
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	766,853,038	727,902,676
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	766,853,038	727,902,676

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	859,629,856	870,340,500
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	10,494,455	14,081,446
2.2 Additional investment made after acquisition.....	41,526,341	143,252,501
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	8,640	16,741
5. Unrealized valuation increase (decrease).....	14,008,097	(12,882,358)
6. Total gain (loss) on disposals.....	(31,605)	(493,640)
7. Deduct amounts received on disposals.....	73,503,035	154,948,582
8. Deduct amortization of premium and depreciation.....	9,089	17,334
9. Total foreign exchange change in book/adjusted carrying value.....	(468,027)	958,570
10. Deduct current year's other than temporary impairment recognized.....	1,988,763	677,989
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	849,666,870	859,629,856
12. Deduct total nonadmitted amounts.....	26,181,170	24,067,067
13. Statement value at end of current period (Line 11 minus Line 12).....	823,485,700	835,562,789

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	14,647,455,731	14,385,471,361
2. Cost of bonds and stocks acquired.....	649,853,171	1,510,879,273
3. Accrual of discount.....	3,008,373	7,045,967
4. Unrealized valuation increase (decrease).....	199,130,053	287,940,506
5. Total gain (loss) on disposals.....	14,060,252	11,644,743
6. Deduct consideration for bonds and stocks disposed of.....	1,275,958,569	1,489,993,634
7. Deduct amortization of premium.....	32,701,662	63,079,511
8. Total foreign exchange change in book/adjusted carrying value.....	(337,285)	826,455
9. Deduct current year's other than temporary impairment recognized.....	1,072,197	3,279,431
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,203,437,867	14,647,455,731
11. Deduct total nonadmitted amounts.....	12,475,681	11,405,824
12. Statement value at end of current period (Line 10 minus Line 11).....	14,190,962,186	14,636,049,907

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	9,775,967,483	1,575,080,710	2,251,449,754	(14,837,044)	9,775,967,483	9,084,761,395	0	9,833,464,252
2. Class 2 (a).....	1,009,643,655	13,788,327	38,196,299	(844,941)	1,009,643,655	984,390,741	0	1,066,463,897
3. Class 3 (a).....	117,071,614	0	26,048,698	(1,526,097)	117,071,614	89,496,820	0	95,430,459
4. Class 4 (a).....	21,071,786	0	3,108,139	633,111	21,071,786	18,596,758	0	29,541,673
5. Class 5 (a).....	10,033,234	0	2,449,431	281,625	10,033,234	7,865,428	0	1,373,883
6. Class 6 (a).....	94,750,564	0	617,235	2,044,289	94,750,564	96,177,618	0	14,071,315
7. Total Bonds.....	11,028,538,336	1,588,869,037	2,321,869,557	(14,249,056)	11,028,538,336	10,281,288,760	0	11,040,345,479
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	0	0	0	0	0	0	0	2,015,620
10. Class 3.....	1,000,000	0	0	0	1,000,000	1,000,000	0	1,000,000
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	16,855	0	28,092	11,237	16,855	0	0	25,931
14. Total Preferred Stock.....	1,016,855	0	28,092	11,237	1,016,855	1,000,000	0	3,041,551
15. Total Bonds and Preferred Stock.....	11,029,555,191	1,588,869,037	2,321,897,649	(14,237,819)	11,029,555,191	10,282,288,760	0	11,043,387,030

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	75,229,790	XXX.....	75,229,790	2,719	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	179,043,458	152,727,182
2. Cost of short-term investments acquired.....	2,144,213,497	3,112,512,727
3. Accrual of discount.....	57,475	124,313
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	230	(726)
6. Deduct consideration received on disposals.....	2,248,916,553	3,086,026,416
7. Deduct amortization of premium.....	0	69,569
8. Total foreign exchange change in book/adjusted carrying value.....	831,684	(224,052)
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	75,229,790	179,043,458
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	75,229,790	179,043,458

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	0
3.14	Section 1, Column 18, prior year.....	311,130
		(311,130)
		(311,130)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	0
3.24	Section 1, Column 19, prior year.....	311,130
		(311,130)
		(311,130)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	0
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	15,689,223	0
2. Cost of cash equivalents acquired.....	112,974,432	209,661,890
3. Accrual of discount.....	78,804	229,906
4. Unrealized valuation increase (decrease).....	108,356	157,703
5. Total gain (loss) on disposals.....	(116)	1,208
6. Deduct consideration received on disposals.....	128,850,700	194,361,484
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	(0)	15,689,223
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	(0)	15,689,223

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
23 warehouses and land located at.....					0	0	0	0
Trammell Crow Industrial Park.....					0	0	0	0
4700 Forest Street.....	Denver.....	CO.....	05/26/1993	Various.....	0	0	0	500,053
.....					0	0	0	0
39 warehouses and land located at.....					0	0	0	0
Various addresses.....	Saint Paul.....	MN.....	12/31/1990	Various.....	0	0	0	463,340
.....					0	0	0	0
6 warehouses and land located at.....					0	0	0	0
Hawthorne Business Center.....	Los Angeles.....	CA.....	12/31/1990	Various.....	0	0	0	278,505
.....					0	0	0	0
14 warehouses/office showrooms.....					0	0	0	0
and land located at.....					0	0	0	0
Plymouth Business Center.....	Plymouth.....	MN.....	04/01/1992	Various.....	0	0	0	628,104
.....					0	0	0	0
9 warehouses and land located at.....					0	0	0	0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	03/18/1994	Various.....	0	0	0	56,344
.....					0	0	0	0
8 warehouses and land located at.....					0	0	0	0
3835 Knight Road.....	Memphis.....	TN.....	12/10/1996	Various.....	0	0	0	445,486
.....					0	0	0	0
14 warehouses and land located at.....					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	12/20/1996	Various.....	0	0	0	12,980
.....					0	0	0	0
9 warehouses and land located at.....					0	0	0	0
4601 South Pinemount.....	Houston.....	TX.....	02/20/1997	Various.....	0	0	0	40,586
.....					0	0	0	0
12 warehouses and land located at.....					0	0	0	0
2042 West Winton.....	Hayward.....	CA.....	06/15/1998	Various.....	0	0	0	1,930
.....					0	0	0	0
1520 Broadmoor Blvd.....	Buford.....	GA.....	08/31/1998	Various.....	0	0	0	397
.....					0	0	0	0
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg.....	FL.....	03/22/2004	Various.....	0	0	0	126,399
.....					0	0	0	0
Commercial Office Properties:					0	0	0	0
buildings and land located at.....					0	0	0	0
12720 Hillcrest Road.....	Dallas.....	TX.....	12/31/1990	Various.....	0	0	0	187,165
.....					0	0	0	0
706 & 730 2nd Avenue South.....					0	0	0	0

QE01

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
733 Marquette Avenue.....					0	0	0	0
109 South 7th Street.....	Minneapolis.....	MIN.....	12/31/1991	Various.....	0	0	0	(1,418,233)
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA.....	05/30/2013	CA - Sunnyvale Business Center.....	48,559,700	0	48,559,700	0
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	28,960
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	117,295
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	273,493
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	1,041,861
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	17,588
4440 El Camino Real.....	Los Altos.....	CA.....	06/27/2012	Various.....	0	0	0	11,098
6061 South Willow Drive.....	Englewood.....	CO.....	12/31/1990	Various.....	0	0	0	880
Commercial Retail Properties buildings and land located at.....					0	0	0	0
1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	12/29/1993	Various.....	0	0	0	62,978
0199999. Totals.....					48,559,700	0	48,559,700	2,877,209
0399999. Totals.....					48,559,700	0	48,559,700	2,877,209

QE01.1

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

Oakbrook1.....	Oak Brook.....	IL.....		09/30/2008...	04/01/2013...	1,000,000	0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						1,000,000	0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
0599999. Total Mortgages.....						1,000,000	0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	.....2	.....0	.....37,818	.....0	.....1,365,697	.....9.8
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	.....2	.....0	.....816	.....0	.....322,448	.....7.0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....0	.....38,634	.....0	.....1,688,145	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Banc Fund VIII L.P.....	Chicago.....	IL.....	The Banc Funds Company, LLC.....		04/30/2008....	.....3	.....0	.....900,000	.....0	.....1,900,000	.....1.5
	Carlyle Europe Partners III, L.P.....	London.....	GBR.....	The Carlyle Group.....		02/01/2007....	.....3	.....0	.....236,246	.....0	.....3,867,328	.....0.3
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	.....3	.....0	.....(14,232)	.....0	.....3,868,624	.....0.1
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC.....	The Carlyle Group.....		11/06/2012....	.....3	.....0	.....1,125,563	.....0	.....10,662,188	.....1.3
	Element Partners II, L.P.....	Radnor.....	PA.....	Element Venture Partners.....		04/25/2008....	.....1	.....0	.....168,000	.....0	.....5,432,608	.....2.5
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	.....3	.....0	.....1,817,535	.....0	.....7,523,939	.....2.1
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		02/22/2008....	.....3	.....0	.....2,042,734	.....0	.....8,627,786	.....12.0
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009....	.....3	.....0	.....80,434	.....0	.....6,952,771	.....0.2
	Icon Venture Partners, LP.....	Menlo Park.....	CA.....	Icon Venture Partners.....		03/15/2013....	.....1	.....0	.....300,000	.....0	.....9,200,000	.....20.4
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	.....3	.....0	.....100,418	.....0	.....13,385,723	.....5.5
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	.....3	.....0	.....48,253	.....0	.....1,082,954	.....11.4
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	.....3	.....0	.....150,000	.....0	.....3,380,530	.....1.0
	Onex Partners III LP.....	Toronto.....	CAN.....	Onex Partners.....		09/30/2009....	.....3	.....0	.....722,534	.....0	.....1,653,978	.....0.3
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008....	.....1	.....0	.....1,666,667	.....0	.....11,600,000	.....8.4
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007....	.....3	.....0	.....55,360	.....0	.....2,295,472	.....0.8
	Trilantic Capital Partners IV L.P.....	New York.....	NY.....	Lehman Brothers.....		05/09/2007....	.....3	.....0	.....190,961	.....0	.....2,021,049	.....0.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....0	.....9,590,474	.....0	.....93,454,950	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Fog City Fund LLC.....	San Francisco.....	CA.....	Fog City Fund LLC.....		10/25/2000....	.....0	.....0	.....125,050	.....0	.....0	.....99.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								.....0	.....125,050	.....0	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	747 Third LLC.....	New York.....	NY.....	747 Third LLC.....		02/08/1995....	.....0	.....0	.....7,200	.....0	.....0	.....50.0
	777 Third LLC.....	New York.....	NY.....	777 Third LLC.....		02/08/1995....	.....0	.....0	.....9,200	.....0	.....0	.....49.5
	CWSP-I, LLC.....	Phoenix.....	AZ.....	Crown West.....		04/01/2004....	.....0	.....0	.....830,000	.....0	.....0	.....50.0
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	.....0	.....0	.....1,164,250	.....0	.....0	.....50.0
	Water Street LLC.....	New York.....	NY.....	Water Street.....		02/08/1995....	.....0	.....0	.....10,000	.....0	.....0	.....50.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....2,020,650	.....0	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Yorktown Energy Partners X, L.P.....	New York.....	NY.....	Yorktown Partners.....		05/17/2013....	.....0	.....522,519	.....0	.....0	.....19,477,481	.....1.3
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/19/2012....	.....0	.....0	.....1,554,910	.....0	.....23,171,415	.....0.5
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011....	.....0	.....0	.....750,503	.....0	.....5,156,078	.....0.3
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		05/07/2012....	.....0	.....0	.....663,040	.....0	.....17,851,920	.....1.1
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Gridiron Capital.....		09/27/2007....	.....3	.....0	.....333,332	.....0	.....2,753,637	.....6.5
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	.....2	.....0	.....(4,598,428)	.....0	.....15,265,620	.....3.0
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		05/08/2008....	.....2	.....0	.....116,312	.....0	.....1,286,336	.....5.9
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	.....3	.....0	.....382,035	.....0	.....12,286,684	.....3.2
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009....	.....0	.....0	.....651,742	.....0	.....1,313,030	.....0.5
	Natural Gas Partners VIII, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		12/31/2009....	.....0	.....0	.....63,165	.....0	.....143,828	.....0.8
	NGP Natural Resources X, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		10/12/2011....	.....0	.....0	.....2,765,764	.....0	.....15,708,994	.....0.8

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	SFC Energy Partners I-A, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		09/10/2007....	.....0	.....0	.....622,892	.....0	.....2,608,826	.....4.6
	SFC Energy Partners II, L.P.....	Denver.....	CO.....	SFC Energy Partners.....		03/31/2011....	.....0	.....0	.....934,769	.....0	.....15,553,984	.....3.0
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX.....	The Energy & Minerals Group.....		12/03/2012....	.....0	.....0	.....60,946	.....0	.....7,996,498	.....0.9
	TPF II, L.P.....	Omaha.....	NE.....	Tenaska Inc.....		03/21/2008....	.....0	.....0	.....106,547	.....0	.....7,130,052	.....1.2
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010....	.....0	.....0	.....1,560,147	.....0	.....3,789,595	.....2.9
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010....	.....0	.....0	.....1,383,601	.....0	.....1,543,321	.....1.6
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009....	.....0	.....0	.....(66,981)	.....0	.....191,813	.....0.9
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....522,519	.....7,284,296	.....0	.....153,229,112	.....XXX
3999999. Subtotal - Unaffiliated.....								.....522,519	.....18,934,053	.....0	.....248,372,207	.....XXX
4099999. Subtotal - Affiliated.....								.....0	.....125,050	.....0	.....0	.....XXX
4199999. Totals.....								.....522,519	.....19,059,103	.....0	.....248,372,207	.....XXX

SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																		
	Hancock Capital Partners IV, L.P.....	Boston.....	MA...	Distribution.....	04/04/2008	06/19/2013	.....1,317,365	.....0	.....0	.....0	.....0	.....0	.....1,317,365	.....1,317,365	.....0	.....0	.....0	.....0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA...	Distribution.....	12/29/2003	05/08/2013	.....52,934	.....0	.....0	.....0	.....0	.....0	.....52,934	.....52,934	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....1,370,298	.....0	.....0	.....0	.....0	.....1,370,298	.....1,370,298	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																		
	Carlyle Europe Partners II, L.P.....	London.....	GBR...	Distribution.....	12/13/2004	05/31/2013	.....556,420	.....0	.....0	.....0	.....0	.....0	.....556,420	.....590,262	.....33,842	.....0	.....33,842	.....0
	Carlyle Partners IV, L.P.....	Washington.....	DC...	Distribution.....	12/31/2004	06/07/2013	.....1,166,462	.....0	.....0	.....0	.....0	.....0	.....1,166,462	.....1,166,462	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC...	Distribution.....	11/06/2012	05/23/2013	.....81,262	.....0	.....0	.....0	.....0	.....0	.....81,262	.....81,262	.....0	.....0	.....0	.....0
	Eton Park Fund, L.P.....	New York.....	NY...	Distribution.....	11/01/2004	06/19/2013	.....120,297	.....0	.....0	.....0	.....0	.....0	.....120,297	.....120,297	.....0	.....0	.....0	.....0
	MTS Health Investors II, L.P.....	New York.....	NY...	Distribution.....	08/17/2007	05/14/2013	.....623,891	.....0	.....0	.....0	.....0	.....0	.....623,891	.....623,891	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY...	Distribution.....	04/30/2008	06/28/2013	.....424,232	.....0	.....0	.....0	.....0	.....0	.....424,232	.....424,232	.....0	.....0	.....0	.....0
	VMG Equity Partners, L.P.....	San Francisco.....	CA...	Distribution.....	05/29/2007	05/24/2013	.....(319)	.....0	.....0	.....0	.....0	.....0	.....(319)	.....(319)	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....2,972,244	.....0	.....0	.....0	.....0	.....2,972,244	.....3,006,086	.....33,842	.....0	.....33,842	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																		
	Upper Lakes Growth Capital LLC.....	Eden Prairie.....	MN...	Distribution.....	01/19/1999	06/0/2013..	.....396,000	.....0	.....0	.....0	.....0	.....0	.....396,000	.....396,000	.....0	.....0	.....0	.....0
	Vesbridge Partners, LP.....	Westborough.....	MA...	Distribution.....	03/08/2006	06/0/2013..	.....387,758	.....0	.....0	.....0	.....0	.....0	.....387,758	.....387,758	.....0	.....0	.....0	.....0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								.....783,758	.....0	.....0	.....0	.....0	.....783,758	.....783,758	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																		
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	06/27/2013	.....359,370	.....0	.....0	.....0	.....0	.....0	.....359,370	.....359,370	.....0	.....0	.....0	.....0
	BPG Investment Partnership VIII.....	Philadelphia.....	PA...	Distribution.....	08/18/2007	06/28/2013	.....14,707	.....0	.....0	.....0	.....0	.....0	.....14,707	.....14,707	.....0	.....0	.....0	.....0
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	06/27/2013	.....1,423,458	.....0	.....0	.....0	.....0	.....0	.....1,423,458	.....1,423,458	.....0	.....0	.....0	.....0
	Orion European Real Estate Fund II, C.V.....	Paris.....	FRA...	Distribution.....	04/29/2005	04/30/2013	.....1,042,080	.....0	.....0	.....0	.....0	.....0	.....1,042,080	.....1,042,080	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Orion European Real Estate Fund III, C.V.....	Paris.....	FRA..	Distribution.....	05/14/2009	05/31/2013	.....(4,273)	.....0	.....0	.....0	.....0	.....0	.....0	.....(4,273)	.....0	.....4,273	.....0	.....4,273	.....0
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL.....	Distribution.....	09/26/2007	05/28/2013	.....13,726,695	.....0	.....0	.....0	.....0	.....0	.....0	.....13,726,695	.....13,726,695	.....0	.....0	.....0	.....0
	RockBridg Hospitality Fund IV, L.P.....	Columbus.....	OH.....	Distribution.....	03/31/2008	04/29/2013	.....996,686	.....0	.....0	.....0	.....0	.....0	.....996,686	.....996,686	.....0	.....0	.....0	.....0	.....0
	Savanna Real Estate Fund I, L.P.....	New York.....	NY.....	Distribution.....	11/29/2007	06/17/2013	.....770,819	.....0	.....0	.....0	.....0	.....0	.....770,819	.....770,819	.....0	.....0	.....0	.....0	.....0
	Secured Capital Japan Real Estate Partners Asia, LP..	Los Angeles.....	CA.....	Distribution.....	03/30/2007	06/13/2013	.....182,058	.....0	.....0	.....0	.....0	.....0	.....182,058	.....182,058	.....0	.....0	.....0	.....0	.....0
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD.....	Distribution.....	11/25/2009	06/17/2013	.....322,703	.....0	.....0	.....0	.....0	.....0	.....322,703	.....322,703	.....0	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VI, LP.....	New York.....	NY.....	Distribution.....	12/23/2004	06/28/2013	.....1,294,716	.....0	.....0	.....0	.....0	.....0	.....1,294,716	.....1,294,716	.....0	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY.....	Distribution.....	05/03/2007	06/28/2013	.....2,839,915	.....0	.....0	.....0	.....0	.....0	.....2,839,915	.....2,839,915	.....0	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....22,968,934	.....0	.....0	.....0	.....0	.....0	.....22,968,934	.....22,973,207	.....4,273	.....0	.....4,273	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX.....	Distribution.....	12/31/2009	05/03/2013	.....190,262	.....0	.....0	.....0	.....0	.....0	.....190,262	.....190,262	.....0	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	Distribution.....	12/31/2009	06/11/2013	.....616,283	.....0	.....0	.....0	.....0	.....0	.....616,283	.....616,283	.....0	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	Distribution.....	07/31/2007	06/27/2013	.....467,828	.....0	.....0	.....0	.....0	.....0	.....467,828	.....467,828	.....0	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	Distribution.....	01/31/2011	05/29/2013	.....45,097	.....0	.....0	.....0	.....0	.....0	.....45,097	.....45,097	.....0	.....0	.....0	.....0	.....0
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX.....	Distribution.....	12/15/2004	06/28/2013	.....2,651,144	.....0	.....0	.....0	.....0	.....0	.....2,651,144	.....2,651,144	.....0	.....0	.....0	.....0	.....0
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT.....	Distribution.....	09/27/2007	05/20/2013	.....66,756	.....0	.....0	.....0	.....0	.....0	.....66,756	.....66,756	.....0	.....0	.....0	.....0	.....0
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Distribution.....	02/10/2010	06/28/2013	.....(5,802,122)	.....0	.....0	.....0	.....0	.....0	.....(5,802,122)	.....(5,802,122)	.....0	.....0	.....0	.....0	.....0
	Lighthouse Capital Partners VI, L.P.....	Boston.....	MA.....	Distribution.....	05/15/2007	06/14/2013	.....23,614	.....0	.....0	.....0	.....0	.....0	.....23,614	.....23,614	.....0	.....0	.....0	.....0	.....0
	Natural Gas Partners IX, L.P.....	Irving.....	TX.....	Distribution.....	12/31/2009	06/28/2013	.....2,309,016	.....0	.....0	.....0	.....0	.....0	.....2,309,016	.....2,309,016	.....0	.....0	.....0	.....0	.....0
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX.....	Distribution.....	08/03/2007	04/25/2013	.....412,500	.....0	.....0	.....0	.....0	.....0	.....412,500	.....412,500	.....0	.....0	.....0	.....0	.....0
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX.....	Distribution.....	12/03/2012	05/20/2013	.....(180)	.....0	.....0	.....0	.....0	.....0	.....(180)	.....(180)	.....0	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN.....	Distribution.....	11/02/2007	06/18/2013	.....825,982	.....0	.....0	.....0	.....0	.....0	.....825,982	.....825,982	.....0	.....0	.....0	.....0	.....0
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Distribution.....	10/05/2010	06/28/2013	.....131,037	.....0	.....0	.....0	.....0	.....0	.....131,037	.....131,037	.....0	.....0	.....0	.....0	.....0
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Distribution.....	12/31/2009	05/30/2013	.....(66,981)	.....0	.....0	.....0	.....0	.....0	.....(66,981)	.....(66,981)	.....0	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....1,870,236	.....0	.....0	.....0	.....0	.....0	.....1,870,236	.....1,870,236	.....0	.....0	.....0	.....0
3999999. Subtotal - Unaffiliated.....								.....29,181,712	.....0	.....0	.....0	.....0	.....0	.....29,181,712	.....29,219,827	.....38,115	.....0	.....38,115	.....0
4099999. Subtotal - Affiliated.....								.....783,758	.....0	.....0	.....0	.....0	.....0	.....783,758	.....783,758	.....0	.....0	.....0	.....0
4199999. Totals.....								.....29,965,470	.....0	.....0	.....0	.....0	.....0	.....29,965,470	.....30,003,585	.....38,115	.....0	.....38,115	.....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)
Bonds - U.S. Government									
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11.....		...06/20/2013	PAY IN KIND.....		.....127,640	.....127,640	.....0	1.....
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10.....		...06/20/2013	PAY IN KIND.....		.....82,180	.....82,180	.....0	1.....
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12.....		...06/20/2013	PAY IN KIND.....		.....21,937	.....21,937	.....0	1.....
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03.....		...06/20/2013	PAY IN KIND.....		.....41,208	.....41,208	.....0	1.....
36230S DW 1	G2 757317 4.317 2061 02.....		...06/20/2013	PAY IN KIND.....		.....56,647	.....56,647	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....					.....329,612	.....329,612	.....0	.....XXX.....
Bonds - All Other Government									
13509P DX 8	CANADA HOUSING TRUST 2.050 2018 06.....	C.....	...06/21/2013	VARIOUS.....		.....11,985,360	.....12,000,000	.....0	1FE.....
135087 A4 6	CANADA TREASURY BONDS 1.500 2017 09.....	C.....	...05/29/2013	CIBC WORLD MARKETS.....		.....10,016,900	.....10,000,000	.....38,630	1FE.....
135087 A8 7	CANADA TREASURY BONDS 1.250 2018 03.....	C.....	...05/29/2013	SCOTIA CAPITAL.....		.....5,939,400	.....6,000,000	.....19,315	1FE.....
135087 ZU 1	CANADA TREASURY BONDS 2.750 2022 06.....	C.....	...05/09/2013	TD SECURITIES.....		.....2,178,300	.....2,000,000	.....24,712	1FE.....
135087 ZX 5	CANADA TREASURY BONDS 1.000 2015 02.....	C.....	...05/30/2013	RBC CAPITAL MARKETS.....		.....13,981,520	.....14,000,000	.....46,795	1FE.....
40649C VB 9	HALTON REGIONAL MUNICIPA 1.800 2017 06.....	C.....	...05/08/2013	CIBC WORLD MARKETS.....		.....998,850	.....1,000,000	.....0	1FE.....
40649C VF 0	HALTON REGIONAL MUNICIPA 2.600 2021 06.....	C.....	...05/08/2013	CIBC WORLD MARKETS.....		.....999,640	.....1,000,000	.....0	1FE.....
563469 UA 1	MANITOBA (PROVINCE OF) 2.550 2023 06.....	C.....	...04/18/2013	NATIONAL BANK OF CANADA FINANCIAL.....		.....996,210	.....1,000,000	.....0	1FE.....
65355D A5 4	NIAGARA REGIONAL MUNICIP 2.650 2018 07.....	C.....	...06/26/2013	CIBC WORLD MARKETS.....		.....998,600	.....1,000,000	.....0	1FE.....
68323A BN 3	ONTARIO (PROVINCE OF) 2.850 2023 06.....	C.....	...06/12/2013	VARIOUS.....		.....2,958,560	.....3,000,000	.....15,851	1FE.....
68323A C3 0	ONTARIO (PROVINCE OF) 3.150 2015 09.....	C.....	...05/29/2013	TD SECURITIES.....		.....4,163,760	.....4,000,000	.....30,033	1FE.....
705464 EG 6	PEEL (REGIONAL MUNICIPAL 2.050 2017 06.....	C.....	...06/13/2013	BMO CAPITAL MARKETS.....		.....998,930	.....1,000,000	.....0	1FE.....
705464 EH 4	PEEL (REGIONAL MUNICIPAL 2.300 2018 06.....	C.....	...06/13/2013	BMO CAPITAL MARKETS.....		.....999,250	.....1,000,000	.....0	1FE.....
705464 EJ 0	PEEL (REGIONAL MUNICIPAL 2.550 2019 06.....	C.....	...06/13/2013	BMO CAPITAL MARKETS.....		.....998,230	.....1,000,000	.....0	1FE.....
705464 EK 7	PEEL (REGIONAL MUNICIPAL 2.800 2020 06.....	C.....	...06/13/2013	BMO CAPITAL MARKETS.....		.....999,240	.....1,000,000	.....0	1FE.....
74814Z DU 4	QUEBEC (PROVINCE OF) 4.500 2018 12.....	C.....	...06/12/2013	NATIONAL BANK OF CANADA FINANCIAL.....		.....3,336,090	.....3,000,000	.....5,918	1FE.....
803854 JS 8	SASKATCHEWAN (PROVINCE O 3.900 2020 07.....	C.....	...05/08/2013	NATIONAL BANK OF CANADA FINANCIAL.....		.....1,124,310	.....1,000,000	.....11,219	1FE.....
D20659 ZW 7	BUNDESobligation (P-2.5M 2.000 2016 02.....	D.....	...06/13/2013	MORGAN STANLEY DEAN WITTER.....		.....3,491,441	.....3,331,750	.....20,447	1FE.....
1099999.	Total - Bonds - All Other Government.....					.....67,164,591	.....66,331,750	.....212,920	.....XXX.....
Bonds - U.S. States, Territories and Possessions									
575827 KH 2	MASSACHUSETTS GENERAL OB .060 2015 08.....		...05/02/2013	GOLDMAN SACHS & CO.....		.....16,600,000	.....16,600,000	.....0	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....16,600,000	.....16,600,000	.....0	.....XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
439881 KF 9	HOPKINS ISD #270 GO S201 3.250 2029 02.....		...04/25/2013	PIPER JAFFRAY.....		.....8,099,680	.....8,000,000	.....0	1FE.....
498531 CC 4	KLEIN ISD GEN OBLIG REF 4.000 2032 02.....		...03/26/2013	RAYMOND JAMES & ASSOC.....		.....0	.....0	.....6,387	1FE.....
498531 CD 2	KLEIN ISD GEN OBLIG REF 4.000 2033 02.....		...03/26/2013	RAYMOND JAMES & ASSOC.....		.....0	.....0	.....3,400	1FE.....
498531 CF 7	KLEIN ISD GEN OBLIG REF 4.000 2034 02.....		...03/26/2013	RAYMOND JAMES & ASSOC.....		.....0	.....0	.....3,533	1FE.....
791298 VW 9	SAINT LOUIS CO GENERAL O 3.500 2033 02.....		...04/02/2013	PIPER JAFFRAY.....		.....5,071,000	.....5,000,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....13,170,680	.....13,000,000	.....13,320	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
130178 X6 8	CALIFORNIA ED FAC AUTH S 5.000 2039 11.....		...04/30/2013	GOLDMAN SACHS & CO.....		.....19,859,250	.....15,000,000	.....0	1FE.....
196632 SD 6	COLORADO SPRINGS UTILITI 5.000 2033 11.....		...04/02/2013	J P MORGAN CHASE SECURITIES INC.....		.....9,986,023	.....8,490,000	.....0	1FE.....

QE04

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)
45203H RD 6	ILLINOIS FIN AUTH (UNIV 5.000 2034 10.....		...05/07/2013	MORGAN STANLEY.....		.....4,087,930	.....3,500,000	.....0	1FE.....
594712 SN 2	MICHIGAN ST UNIVERSITY B 4.000 2031 08.....		...04/30/2013	BAS-MERRILL LYNCH.....		.....3,549,942	.....3,300,000	.....0	1FE.....
741765 FT 3	PRINCE WILLIAM CO WTR & 4.000 2029 07.....		...04/10/2013	TD SECURITIES.....		.....2,793,225	.....2,505,000	.....0	1FE.....
741765 FU 0	PRINCE WILLIAM CO WTR & 4.000 2030 07.....		...04/10/2013	TD SECURITIES.....		.....2,890,039	.....2,605,000	.....0	1FE.....
87354T CA 1	TACOMA REGL WATER SYS RE 4.000 2030 12.....		...04/03/2013	GOLDMAN SACHS & CO.....		.....6,550,336	.....6,155,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....49,716,745	.....41,555,000	.....0	XXX.....

Bonds - Industrial and Miscellaneous

02209S AP 8	ALTRIA GROUP INC 2.950 2023 05.....		...04/29/2013	BARCLAYS CAPITAL INC.....		.....998,450	.....1,000,000	.....0	2FE.....
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500 2021 11.....		...05/16/2013	PIERPONT SECURITIES.....		.....1,066,800	.....1,000,000	.....583	1FE.....
037833 AJ 9	APPLE INC 1.000 2018 05.....		...04/30/2013	GOLDMAN SACHS & CO.....		.....996,310	.....1,000,000	.....0	1FE.....
037833 AK 6	APPLE INC 2.400 2023 05.....		...04/30/2013	GOLDMAN SACHS & CO.....		.....998,670	.....1,000,000	.....0	1FE.....
19416Q EC 0	COLGATE-PALMOLIVE 2.100 2023 05.....		...04/29/2013	CITIGROUP GLOBAL MARKETS.....		.....985,050	.....1,000,000	.....0	1FE.....
224044 CA 3	COX COMMUNICATIONS INC (2.950 2023 06.....		...04/24/2013	J P MORGAN CHASE SECURITIES INC.....		.....995,600	.....1,000,000	.....0	2FE.....
256677 AC 9	DOLLAR GENERAL 3.250 2023 04.....		...04/25/2013	RBC CAPITAL MARKETS.....		.....1,000,150	.....1,000,000	.....1,715	2FE.....
260543 CF 8	DOW CHEMICAL CO 4.125 2021 11.....		...05/09/2013	CITIGROUP GLOBAL MARKETS.....		.....1,992,572	.....1,825,000	.....37,432	2FE.....
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08.....		...04/24/2013	STEPHENS INC.....		.....998,250	.....1,000,000	.....4,831	1FE.....
31620M AK 2	FIDELITY NATIONAL 3.500 2023 04.....		...04/10/2013	BAS-MERRILL LYNCH.....		.....992,080	.....1,000,000	.....0	2FE.....
302491 AQ 8	FMC CORP 5.200 2019 12.....		...04/23/2013	BAS-MERRILL LYNCH.....		.....2,322,680	.....2,000,000	.....37,844	2FE.....
302491 AR 6	FMC CORP 3.950 2022 02.....		...03/26/2013	KEYBANC CAPITAL MARK.....		.....0	.....0	.....658	2FE.....
427866 AT 5	HERSHEY COMPANY 2.625 2023 05.....		...05/14/2013	BAS-MERRILL LYNCH.....		.....997,400	.....1,000,000	.....0	1FE.....
000000 00 0	INVITATION HOMES - REVOL 3.750 2015 03.....		...06/24/2013	DEUTSCHE BANC.....		.....7,776,849	.....7,776,849	.....0	1Z.....
58933Y AF 2	MERCK & CO INC 2.800 2023 05.....		...05/15/2013	DEUTSCHE BANC.....		.....999,130	.....1,000,000	.....0	1FE.....
592179 JP 1	MET LIFE GLOBAL FUNDING 3.027 2020 06.....	C.....	...06/04/2013	SCOTIA CAPITAL.....		.....1,000,000	.....1,000,000	.....0	1FE.....
594918 AT 1	MICROSOFT CORP 2.375 2023 05.....		...04/25/2013	BAS-MERRILL LYNCH.....		.....996,640	.....1,000,000	.....0	1FE.....
654106 AC 7	NIKE INC 2.250 2023 05.....		...04/26/2013	VARIOUS.....		.....1,233,446	.....1,235,000	.....73	1FE.....
665772 CK 3	NORTHERN STATES POWER 2.600 2023 05.....		...05/13/2013	CREDIT SUISSE FIRST BOSTON.....		.....1,996,340	.....2,000,000	.....0	1FE.....
714290 AD 5	PERRIGO CO 2.950 2023 05.....		...05/10/2013	BAS-MERRILL LYNCH.....		.....997,170	.....1,000,000	.....0	2FE.....
74456Q BC 9	PUBLIC SERVICE ELECTRIC 2.375 2023 05.....		...05/07/2013	BNP PARIBAS.....		.....1,993,620	.....2,000,000	.....0	1FE.....
7591EP AJ 9	REGIONS FINANCIAL CORP 2.000 2018 05.....		...04/25/2013	MORGAN STANLEY.....		.....996,660	.....1,000,000	.....0	2FE.....
882508 AV 6	TEXAS INSTRUMENTS INC 1.000 2018 05.....		...05/01/2013	J P MORGAN CHASE SECURITIES INC.....		.....990,700	.....1,000,000	.....0	1FE.....
872540 AP 4	TJX COS INC 2.500 2023 05.....		...04/29/2013	DEUTSCHE BANC.....		.....999,110	.....1,000,000	.....0	1FE.....
891906 AA 7	TOTAL SYSTEM 2.375 2018 06.....		...05/15/2013	J P MORGAN CHASE SECURITIES INC.....		.....999,710	.....1,000,000	.....0	2FE.....
02580Z AM 8	AMERICAN EXPRESS CANADA 2.310 2018 03.....	C.....	...03/27/2013	CIBC WORLD MARKETS.....		.....0	.....0	.....47	1FE.....
06367V CT 0	BANK OF MONTREAL 2.840 2020 06.....	C.....	...05/30/2013	BANK OF MONTREAL.....		.....999,750	.....1,000,000	.....0	1FE.....
07813Z BD 5	BELL CANADA (CAD) 3.250 2020 06.....	C.....	...06/12/2013	SCOTIA CAPITAL.....		.....499,625	.....500,000	.....0	2FE.....
05590H AH 0	BMW CANADA INC 2.330 2018 05.....	C.....	...05/15/2013	RBC DOMINION GLOBAL MARKETS.....		.....999,810	.....1,000,000	.....0	1FE.....
13595Z LX 2	CANADIAN IMPERIAL BANK 1.750 2016 06.....	C.....	...05/01/2013	CIBC WORLD MARKETS.....		.....999,230	.....1,000,000	.....0	1FE.....
14911Z AP 6	CATERPILLAR FINANCIAL SE 2.290 2018 06.....	C.....	...05/23/2013	TD SECURITIES.....		.....1,000,740	.....1,000,000	.....0	1FE.....
36158Z CA 2	GENERAL ELEC CAP CAN 2.420 2018 05.....	C.....	...05/28/2013	RBC DOMINION GLOBAL MARKETS.....		.....749,963	.....750,000	.....0	1FE.....
47787Z AD 4	JOHN DEERE CANADA FUNDIN 1.950 2017 04.....	C.....	...04/10/2013	VARIOUS.....		.....599,824	.....600,000	.....32	1FE.....

QE04.1

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)
780086 DV 3	ROYAL BANK OF CANADA (CA 2.260 2018 03.....	C.....	..04/29/2013	RBC DOMINION GLOBAL MARKETS.....		.....1,007,580	.....1,000,000	.....3,158	1FE.....
780086 EW 0	ROYAL BANK OF CANADA (CA 2.070 2016 06.....	C.....	..06/12/2013	RBC DOMINION GLOBAL MARKETS.....		.....999,770	.....1,000,000	.....0	1FE.....
05545F AA 5	BHP BILLITON FINANCE 3.230 2023 05.....	C.....	..05/08/2013	CIBC WORLD MARKETS.....		.....2,252,303	.....2,250,000	.....0	1FE.....
05565Q CD 8	BP CAPITAL PLC 2.750 2023 05.....	F.....	..05/07/2013	MORGAN STANLEY.....		.....989,980	.....1,000,000	.....0	1FE.....
22303Q AP 5	COVIDIEN INTERNATIONAL 2.950 2023 06.....	E.....	..05/13/2013	BAS-MERRILL LYNCH.....		.....997,730	.....1,000,000	.....0	1FE.....
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 2023 04.....	F.....	..04/24/2013	GOLDMAN SACHS & CO.....		.....997,550	.....1,000,000	.....0	1FE.....
26824K AA 2	EADS FINANCE BV (144A) 2.700 2023 04.....	F.....	..05/01/2013	J P MORGAN CHASE SECURITIES INC.....		.....2,014,850	.....2,000,000	.....1,425	1FE.....
344419 AA 4	FEMSA 2.875 2023 05.....	F.....	..05/07/2013	CITIGROUP GLOBAL MARKETS.....		.....997,760	.....1,000,000	.....0	2FE.....
44328M BT 0	HSBC BANK PLC (144A) 1.500 2018 05.....	F.....	..05/08/2013	HSBC.....		.....998,130	.....1,000,000	.....0	1FE.....
485161 AR 4	KANSAS CITY SOUTHERN MEX 3.000 2023 05.....	E.....	..04/24/2013	BAS-MERRILL LYNCH.....		.....995,870	.....1,000,000	.....0	2FE.....
85771P AF 9	STATOIL ASA 3.150 2022 01.....	F.....	..04/22/2013	KGS-ALPHA CAPITAL MARKETS.....		.....201,235	.....188,000	.....1,513	1FE.....
85771P AK 8	STATOIL ASA 2.650 2024 01.....	F.....	..05/08/2013	MORGAN STANLEY.....		.....998,020	.....1,000,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....54,623,105	.....54,124,849	.....89,313	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....201,604,732	.....191,941,211	.....315,552	.....XXX.....
8399999.	Total - Bonds.....					.....201,604,732	.....191,941,211	.....315,552	.....XXX.....

Common Stocks - Industrial and Miscellaneous

QE04.2

02917T 10 4	AMERICAN REALTY CAPITAL PROP.....		..05/28/2013	VARIOUS.....	.....16,700,000	.....293,175	.....XXX.....	.....0	L.....
02927E 30 3	AMERICAN RESIDENTIAL PROPERTIES.....		..06/05/2013	VARIOUS.....	.....6,700,000	.....138,781	.....XXX.....	.....0	L.....
03748R 10 1	APARTMENT INVT & MGMT CO-A.....		..06/04/2013	VARIOUS.....	.....3,200,000	.....101,864	.....XXX.....	.....0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....		..06/24/2013	VARIOUS.....	.....2,350,000	.....315,734	.....XXX.....	.....0	L.....
09063H 10 7	BIOMED REALTY TRUST INC.....		..05/20/2013	ROBERT BAIRD ALGO.....	.....4,600,000	.....104,573	.....XXX.....	.....0	L.....
13466Y 10 5	CAMPUS CREST COMMUNITIES INC.....		..05/14/2013	OPPENHEIMER & CO.....	.....6,200,000	.....82,476	.....XXX.....	.....0	L.....
22025Y 40 7	CORRECTIONS CORP OF AMERICA.....		..05/15/2013	VARIOUS.....	.....10,900,000	.....419,556	.....XXX.....	.....0	L.....
253868 10 3	DIGITAL REALTY TRUST INC.....		..04/17/2013	STIFEL NICOLAUS & CO. INC.....	.....3,400,000	.....242,716	.....XXX.....	.....0	L.....
26884U 10 9	EPR PROPERTIES.....		..05/03/2013	RBC CAPITAL ALGO 235.....	.....2,600,000	.....150,304	.....XXX.....	.....0	L.....
283702 10 8	EL PASO PIPELINE PARTNERS LP.....		..06/24/2013	RBC CAPITAL MARKETS.....	.....25,000,000	.....1,021,075	.....XXX.....	.....0	L.....
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP.....		..06/06/2013	MERRILL LYNCH.....	.....17,000,000	.....1,000,037	.....XXX.....	.....0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		..06/11/2013	VARIOUS.....	.....15,100,000	.....865,430	.....XXX.....	.....0	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		..06/24/2013	DEUTSCHE BANK ALGO.....	.....80,000	.....12,297	.....XXX.....	.....0	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		..05/30/2013	BMO CAPITAL MARKETS (045) ALGO 1.....	.....12,400,000	.....259,038	.....XXX.....	.....0	L.....
421946 10 4	HEALTHCARE REALTY TRUST INC.....		..06/11/2013	MERRILL LYNCH ALGO.....	.....2,200,000	.....56,251	.....XXX.....	.....0	L.....
42217K 10 6	HEALTH CARE REIT INC.....		..05/03/2013	CITIGROUP ALGO.....	.....1,400,000	.....105,208	.....XXX.....	.....0	L.....
42225P 10 5	HEALTHCARE TRUST OF AMERICA - CL A.....		..05/08/2013	VARIOUS.....	.....11,800,000	.....147,067	.....XXX.....	.....0	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		..06/11/2013	VARIOUS.....	.....9,600,000	.....170,288	.....XXX.....	.....0	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		..06/06/2013	VARIOUS.....	.....12,000,570	.....979,576	.....XXX.....	.....0	L.....
529043 10 1	LEXINGTON REALTY TRUST.....		..05/28/2013	VARIOUS.....	.....25,900,000	.....314,484	.....XXX.....	.....0	L.....
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP.....		..06/24/2013	MERRILL LYNCH.....	.....40,000,000	.....2,026,974	.....XXX.....	.....0	L.....
570759 10 0	MARKWEST ENERGY PARTNERS LP.....		..06/24/2013	RBC CAPITAL MARKETS.....	.....32,000,000	.....2,078,088	.....XXX.....	.....0	L.....
68268N 10 3	ONEOK PARTNERS LP.....		..06/24/2013	VARIOUS.....	.....42,000,000	.....2,042,004	.....XXX.....	.....0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		..06/03/2013	WELLS FARGO SECURITIES ALGO.....	.....2,800,000	.....434,028	.....XXX.....	.....0	L.....

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
751452 20 2	RAMCO-GERSHENSON PROPERTIES.....		...05/03/2013	GOLDMAN SACHS ALGO.....	.....4,000.000	.....68,967	.....XXX.....	.....0	L.....
756109 10 4	REALTY INCOME CORP.....		...05/16/2013	VARIOUS.....	.....14,500.000	.....677,921	.....XXX.....	.....0	L.....
81721M 10 9	SENIOR HOUSING PROP TRUST.....		...04/22/2013	WELLS FARGO.....	.....3,800.000	.....106,805	.....XXX.....	.....0	L.....
86272T 10 6	STRATEGIC HOTELS & RESORTS INC.....		...06/11/2013	VARIOUS.....	.....33,500.000	.....273,463	.....XXX.....	.....0	L.....
866674 10 4	SUN COMMUNITIES INC.....		...06/04/2013	VARIOUS.....	.....2,100.000	.....107,662	.....XXX.....	.....0	L.....
86764L 10 8	SUNOCO LOGISTICS PARTNERS LP.....		...06/06/2013	RBC CAPITAL MARKETS.....	.....17,000.000	.....1,014,461	.....XXX.....	.....0	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		...04/02/2013	JP MORGAN ALGO.....	.....13,000.000	.....158,119	.....XXX.....	.....0	L.....
929042 10 9	VORNADO REALTY TRUST.....		...06/11/2013	CITIGROUP GLOBAL MARKETS.....	.....1,700.000	.....136,547	.....XXX.....	.....0	L.....
962166 10 4	WEYERHAEUSER CO.....		...06/19/2013	VARIOUS.....	.....11,600.000	.....322,411	.....XXX.....	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....16,227,380	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....16,227,380	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....16,227,380	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....16,227,380	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....217,832,112	.....XXX.....	.....315,552	.....XXX.....

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

QE04.3

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

217194	AA	7	06/05/2013	REDEEMED		56,726	56,726	56,726	56,726	0	0	0	0	0	56,726	0	0	0	1,025	12/05/2021	1FE
29356J	AA	5	04/15/2013	REDEEMED		58,000	58,000	58,000	58,000	0	0	0	0	0	58,000	0	0	0	1,349	10/15/2020	1FE
29358B	AA	0	06/01/2013	REDEEMED		26,665	26,665	29,309	27,455	0	(789)	0	(789)	0	26,665	0	0	0	848	12/01/2015	1FE
911759	FM	5	06/24/2013	TRAVELERS INDEMNITY		4,131,483	4,130,000	4,130,000	4,130,000	0	0	0	0	0	4,130,000	0	1,483	1,483	201,210	08/01/2014	1
911759	FN	3	06/24/2013	TRAVELERS INDEMNITY		4,223,798	4,220,000	4,220,000	4,220,000	0	0	0	0	0	4,220,000	0	3,798	3,798	210,517	08/01/2015	1
71646Y	AA	4	04/16/2013	REDEEMED		41,665	41,665	41,665	41,665	0	0	0	0	0	41,665	0	0	0	915	04/15/2016	1
89152T	AC	9	06/18/2013	REDEEMED		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1
912828	KY	5	06/24/2013	TRAVELERS INDEMNITY		51,246,094	50,000,000	51,513,839	51,513,839	0	(281,052)	0	(281,052)	0	51,232,787	0	13,307	13,307	634,496	06/30/2014	1
912828	MZ	0	06/24/2013	TRAVELERS INDEMNITY		51,964,844	50,000,000	52,548,996	52,536,922	0	(521,823)	0	(521,823)	0	52,015,099	0	(50,255)	(50,255)	811,821	04/30/2015	1
912828	NP	1	06/24/2013	TRAVELERS INDEMNITY		51,402,344	50,000,000	51,820,480	51,814,950	0	(337,354)	0	(337,354)	0	51,477,596	0	(75,252)	(75,252)	785,566	07/31/2015	1
912828	NV	8	06/24/2013	TRAVELERS INDEMNITY		50,878,900	50,000,000	51,232,589	51,231,990	0	(220,474)	0	(220,474)	0	51,011,517	0	(132,617)	(132,617)	509,511	08/31/2015	1
912828	SK	7	06/24/2013	TRAVELERS INDEMNITY		18,510,840	18,500,000	18,541,976	18,541,976	0	(6,014)	0	(6,014)	0	18,535,962	0	(25,122)	(25,122)	53,728	03/15/2015	1
912828	TF	7	06/24/2013	TRAVELERS INDEMNITY		49,970,700	50,000,000	49,904,464	49,906,764	0	28,330	0	28,330	0	49,935,093	0	35,607	35,607	56,112	07/31/2014	1
912828	UK	4	06/24/2013	TRAVELERS INDEMNITY		55,949,712	56,000,000	56,011,125	56,011,125	0	(1,287)	0	(1,287)	0	56,009,838	0	(60,126)	(60,126)	55,691	01/31/2015	1
925387	AC	6	05/01/2013	REDEEMED		81,000	81,000	81,000	81,000	0	0	0	0	0	81,000	0	0	0	2,369	05/01/2027	1FE
71375Q	AB	6	06/15/2013	REDEEMED	E..	158,442	158,442	158,442	158,442	0	0	0	0	0	158,442	0	0	0	4,372	12/15/2018	1FE
36202F	2L	9	06/20/2013	PAID ON PRINCIPAL		1,018,985	1,018,985	1,061,178	1,055,486	0	(36,501)	0	(36,501)	0	1,018,985	0	0	0	15,086	01/20/2042	1
36202A	DF	1	06/20/2013	PAID ON PRINCIPAL		190	190	196	194	0	(4)	0	(4)	0	190	0	0	0	6	08/20/2022	1
36202B	EE	1	06/20/2013	PAID ON PRINCIPAL		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	1	04/20/2023	1
36202B	HZ	1	06/20/2013	PAID ON PRINCIPAL		608	608	620	618	0	(10)	0	(10)	0	608	0	0	0	20	05/20/2023	1
36202A	D8	7	06/20/2013	PAID ON PRINCIPAL		229	229	245	232	0	(3)	0	(3)	0	229	0	0	0	12	05/20/2014	1
36202B	SS	5	06/20/2013	PAID ON PRINCIPAL		123	123	124	124	0	(1)	0	(1)	0	123	0	0	0	4	10/20/2023	1
36202A	FM	4	06/20/2013	PAID ON PRINCIPAL		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	0	09/20/2022	1
36202B	7C	3	06/20/2013	PAID ON PRINCIPAL		89	89	91	90	0	(1)	0	(1)	0	89	0	0	0	3	03/20/2022	1
36202C	CF	8	06/20/2013	PAID ON PRINCIPAL		30	30	31	32	0	(2)	0	(2)	0	30	0	0	0	1	09/20/2024	1
36202C	CV	3	06/20/2013	PAID ON PRINCIPAL		975	975	998	997	0	(22)	0	(22)	0	975	0	0	0	32	10/20/2024	1
36202C	D3	4	06/20/2013	PAID ON PRINCIPAL		268	268	274	273	0	(6)	0	(6)	0	268	0	0	0	9	12/20/2024	1
36202C	EL	3	06/20/2013	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	01/20/2025	1
36202C	E5	8	06/20/2013	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	02/20/2025	1
36202C	GM	9	06/20/2013	PAID ON PRINCIPAL		150	150	151	151	0	(2)	0	(2)	0	150	0	0	0	5	05/20/2025	1
36202C	GN	7	06/20/2013	PAID ON PRINCIPAL		6,881	6,881	7,019	7,047	0	(165)	0	(165)	0	6,881	0	0	0	194	05/20/2025	1
36202C	GP	2	06/20/2013	PAID ON PRINCIPAL		27	27	27	28	0	(1)	0	(1)	0	27	0	0	0	1	05/20/2025	1
36202C	G3	1	06/20/2013	PAID ON PRINCIPAL		611	611	614	617	0	(6)	0	(6)	0	611	0	0	0	19	06/20/2025	1
36202C	G4	9	06/20/2013	PAID ON PRINCIPAL		814	814	833	832	0	(18)	0	(18)	0	814	0	0	0	27	06/20/2025	1
36202C	HK	2	06/20/2013	PAID ON PRINCIPAL		4,164	4,164	4,251	4,238	0	(73)	0	(73)	0	4,164	0	0	0	109	07/20/2025	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
36202C HM 8	GNMA II PASS #2036	8.000	06/20/2013	PAID ON PRINCIPAL		228	228	232	232	0	(3)	0	(3)	0	228	0	0	0	8	07/20/2025	1
36202C HP 1	GNMA II PASS #2038	8.500	06/20/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/20/2025	1
36202C JC 8	GNMA II PASS #2059	8.000	06/20/2013	PAID ON PRINCIPAL		281	281	287	286	0	(5)	0	(5)	0	281	0	0	0	9	08/20/2025	1
36202C JE 4	GNMA II PASS #2061	8.500	06/20/2013	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	08/20/2025	1
36202C JZ 7	GNMA II PASS #2080	7.500	06/20/2013	PAID ON PRINCIPAL		187	187	191	190	0	(3)	0	(3)	0	187	0	0	0	6	09/20/2025	1
36202C J3 8	GNMA II PASS #2082	8.000	06/20/2013	PAID ON PRINCIPAL		265	265	271	270	0	(5)	0	(5)	0	265	0	0	0	9	09/20/2025	1
36202C KL 6	GNMA II PASS #2099	7.500	06/20/2013	PAID ON PRINCIPAL		2,088	2,088	2,126	2,118	0	(30)	0	(30)	0	2,088	0	0	0	63	10/20/2025	1
36202C KP 7	GNMA II PASS #2102	8.000	06/20/2013	PAID ON PRINCIPAL		1,012	1,012	1,035	1,031	0	(19)	0	(19)	0	1,012	0	0	0	33	09/20/2025	1
36202C K7 7	GNMA II PASS #2118	7.500	06/20/2013	PAID ON PRINCIPAL		3,593	3,593	3,653	3,639	0	(46)	0	(46)	0	3,593	0	0	0	120	11/20/2025	1
36202C LC 5	GNMA II PASS #2123	8.500	06/20/2013	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	11/20/2025	1
36202C LX 9	GNMA II PASS #2142	8.500	06/20/2013	PAID ON PRINCIPAL		1,223	1,223	1,269	1,281	0	(58)	0	(58)	0	1,223	0	0	0	41	12/20/2025	1
36202C MF 7	GNMA II PASS #2158	8.500	06/20/2013	PAID ON PRINCIPAL		69	69	72	72	0	(3)	0	(3)	0	69	0	0	0	2	01/20/2026	1
36202C ND 1	GNMA II PASS #2188	8.500	06/20/2013	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #2206	8.500	06/20/2013	PAID ON PRINCIPAL		13	13	13	14	0	(1)	0	(1)	0	13	0	0	0	0	04/20/2026	1
36202C PD 9	GNMA II PASS #2220	8.500	06/20/2013	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	05/20/2026	1
36202C PS 6	GNMA II PASS #2233	7.500	06/20/2013	PAID ON PRINCIPAL		10,630	10,630	10,464	10,479	0	150	0	150	0	10,630	0	0	0	372	06/20/2026	1
36202C QY 2	GNMA II PASS #2271	8.500	06/20/2013	PAID ON PRINCIPAL		1,818	1,818	1,862	1,888	0	(70)	0	(70)	0	1,818	0	0	0	62	08/20/2026	1
36202C RF 2	GNMA II PASS #2286	8.500	06/20/2013	PAID ON PRINCIPAL		4,180	4,180	4,252	4,302	0	(122)	0	(122)	0	4,180	0	0	0	149	09/20/2026	1
36202D GS 4	GNMA II PASS #2909	8.000	06/20/2013	PAID ON PRINCIPAL		227	227	225	223	0	4	0	4	0	227	0	0	0	8	04/20/2030	1
36202D G6 2	GNMA II PASS #2921	7.500	06/20/2013	PAID ON PRINCIPAL		3,846	3,846	3,893	3,983	0	(137)	0	(137)	0	3,846	0	0	0	102	05/20/2030	1
36202D HK 0	GNMA II PASS #2934	7.500	06/20/2013	PAID ON PRINCIPAL		2,367	2,367	2,326	2,303	0	63	0	63	0	2,367	0	0	0	74	06/20/2030	1
36202D SP 7	GNMA II PASS #3226	5.500	06/20/2013	PAID ON PRINCIPAL		25,789	25,789	24,709	24,815	0	974	0	974	0	25,789	0	0	0	695	04/20/2032	1
36202D TD 3	GNMA II PASS #3248	5.500	06/20/2013	PAID ON PRINCIPAL		34,859	34,859	33,252	33,624	0	1,235	0	1,235	0	34,859	0	0	0	890	06/20/2032	1
36202D UU 3	GNMA II PASS #3295	5.500	06/20/2013	PAID ON PRINCIPAL		15,643	15,643	15,613	15,613	0	30	0	30	0	15,643	0	0	0	364	10/20/2032	1
36202D U7 4	GNMA II PASS #3306	5.500	06/20/2013	PAID ON PRINCIPAL		212,958	212,958	212,559	212,557	0	402	0	402	0	212,958	0	0	0	4,845	11/20/2032	1
36202D VM 0	GNMA II PASS #3320	5.500	06/20/2013	PAID ON PRINCIPAL		283,263	283,263	285,078	284,887	0	(1,624)	0	(1,624)	0	283,263	0	0	0	6,425	12/20/2032	1
36202D YY 1	GNMA II PASS #3427	4.500	06/20/2013	PAID ON PRINCIPAL		841,135	841,135	786,292	808,411	0	32,725	0	32,725	0	841,135	0	0	0	15,385	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470	4.500	06/20/2013	PAID ON PRINCIPAL		95,522	95,522	88,447	90,944	0	4,578	0	4,578	0	95,522	0	0	0	1,898	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529	5.000	06/20/2013	PAID ON PRINCIPAL		698,456	698,456	667,571	677,271	0	21,185	0	21,185	0	698,456	0	0	0	14,642	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554	4.500	06/20/2013	PAID ON PRINCIPAL		269,847	269,847	249,861	258,332	0	11,514	0	11,514	0	269,847	0	0	0	4,775	05/20/2034	1
36202A MS 3	GNMA II PASS #369	13.000	06/20/2013	PAID ON PRINCIPAL		68	68	72	69	0	(1)	0	(1)	0	68	0	0	0	4	07/20/2015	1
36202E F2 0	GNMA II PASS #3785	5.000	06/20/2013	PAID ON PRINCIPAL		2,137,051	2,137,051	2,082,289	2,102,035	0	35,016	0	35,016	0	2,137,051	0	0	0	44,034	11/20/2035	1
36204V SC 4	GNMA II PASS #381315	8.000	06/20/2013	PAID ON PRINCIPAL		509	509	521	520	0	(11)	0	(11)	0	509	0	0	0	17	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062	8.000	06/20/2013	PAID ON PRINCIPAL		215	215	220	218	0	(3)	0	(3)	0	215	0	0	0	7	09/20/2024	1
36202A N3 7	GNMA II PASS #410	8.000	06/20/2013	PAID ON PRINCIPAL		177	177	182	180	0	(3)	0	(3)	0	177	0	0	0	6	10/20/2022	1
36206G WC 0	GNMA II PASS #411143	7.500	06/20/2013	PAID ON PRINCIPAL		230	230	227	227	0	3	0	3	0	230	0	0	0	7	06/20/2026	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36206P FC 9	GNMA II PASS #416963 8.000		06/20/2013	PAID ON PRINCIPAL		131	131	134	134	0	(3)	0	(3)	0	131	0	0	0	4	08/20/2025	1
36202E XT 1	GNMA II PASS #4290 5.500		06/20/2013	PAID ON PRINCIPAL		771,266	771,266	768,051	768,136	0	3,130	0	3,130	0	771,266	0	0	0	17,608	11/20/2038	1
36202A WU 7	GNMA II PASS #659 8.500		06/20/2013	PAID ON PRINCIPAL		405	405	393	401	0	4	0	4	0	405	0	0	0	14	11/20/2016	1
36202A AH 0	GNMA II PASS #8 8.000		06/20/2013	PAID ON PRINCIPAL		49	49	51	50	0	(1)	0	(1)	0	49	0	0	0	2	07/20/2022	1
36176S SV 3	GNMA PASS TH #0074832 3.500		06/15/2013	PAID ON PRINCIPAL		68,385	68,385	71,473	71,233	0	(2,848)	0	(2,848)	0	68,385	0	0	0	1,143	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00778301 3.500		06/15/2013	PAID ON PRINCIPAL		26,003	26,003	27,177	27,062	0	(1,060)	0	(1,060)	0	26,003	0	0	0	380	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		06/15/2013	PAID ON PRINCIPAL		1,458,780	1,458,780	1,531,491	1,530,016	0	(71,236)	0	(71,236)	0	1,458,780	0	0	0	21,180	03/15/2042	1
36224B C3 1	GNMA PASS TH #323290 8.500		06/15/2013	PAID ON PRINCIPAL		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	1	05/15/2022	1
36204R FG 8	GNMA PASS TH #377367 8.500		06/15/2013	PAID ON PRINCIPAL		50	50	52	52	0	(2)	0	(2)	0	50	0	0	0	2	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593 8.500		06/15/2013	PAID ON PRINCIPAL		554	554	573	574	0	(20)	0	(20)	0	554	0	0	0	20	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735 8.500		06/15/2013	PAID ON PRINCIPAL		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781 8.500		06/15/2013	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2026	1
36205T ZB 2	GNMA PASS TH #400438 8.500		06/15/2013	PAID ON PRINCIPAL		85	85	87	88	0	(3)	0	(3)	0	85	0	0	0	3	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472 8.500		06/15/2013	PAID ON PRINCIPAL		76	76	78	79	0	(3)	0	(3)	0	76	0	0	0	3	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560 8.500		06/15/2013	PAID ON PRINCIPAL		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606 8.500		06/15/2013	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619 8.500		06/15/2013	PAID ON PRINCIPAL		61	61	63	63	0	(2)	0	(2)	0	61	0	0	0	2	06/15/2026	1
36206J MC 5	GNMA PASS TH #412655 8.500		06/15/2013	PAID ON PRINCIPAL		55	55	57	57	0	(3)	0	(3)	0	55	0	0	0	2	08/15/2026	1
36206N LS 2	GNMA PASS TH #416237 8.500		06/15/2013	PAID ON PRINCIPAL		4	4	5	5	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2026	1
36206P VV 9	GNMA PASS TH #417428 8.500		06/15/2013	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612 8.500		06/15/2013	PAID ON PRINCIPAL		70	70	72	73	0	(3)	0	(3)	0	70	0	0	0	3	06/15/2026	1
36206U Q4 4	GNMA PASS TH #421775 8.500		06/15/2013	PAID ON PRINCIPAL		309	309	319	311	0	(2)	0	(2)	0	309	0	0	0	10	09/15/2026	1
36206W TY 1	GNMA PASS TH #423667 8.500		06/15/2013	PAID ON PRINCIPAL		67	67	69	69	0	(2)	0	(2)	0	67	0	0	0	2	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841 8.500		06/15/2013	PAID ON PRINCIPAL		39	39	40	41	0	(2)	0	(2)	0	39	0	0	0	1	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909 8.500		06/15/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962 8.500		06/15/2013	PAID ON PRINCIPAL		13	13	13	14	0	(1)	0	(1)	0	13	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972 4.000		06/15/2013	PAID ON PRINCIPAL		280,332	280,332	273,586	277,239	0	3,093	0	3,093	0	280,332	0	0	0	4,285	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585 8.500		06/15/2013	PAID ON PRINCIPAL		61	61	63	64	0	(3)	0	(3)	0	61	0	0	0	2	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015 8.500		06/15/2013	PAID ON PRINCIPAL		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	06/15/2026	1
36207B L5 7	GNMA PASS TH #427048 8.500		06/15/2013	PAID ON PRINCIPAL		45	45	46	45	0	(0)	0	(0)	0	45	0	0	0	2	08/15/2026	1
36207B M5 6	GNMA PASS TH #427080 8.500		06/15/2013	PAID ON PRINCIPAL		72	72	75	75	0	(2)	0	(2)	0	72	0	0	0	3	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163 8.500		06/15/2013	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	07/15/2026	1
36207C ZX 9	GNMA PASS TH #428358 8.500		06/15/2013	PAID ON PRINCIPAL		54	54	55	56	0	(2)	0	(2)	0	54	0	0	0	2	06/15/2026	1
36207C ZA 3	GNMA PASS TH #428363 8.500		06/15/2013	PAID ON PRINCIPAL		409	409	423	425	0	(16)	0	(16)	0	409	0	0	0	15	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212 7.000		06/15/2013	PAID ON PRINCIPAL		696	696	727	756	0	(60)	0	(60)	0	696	0	0	0	20	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385 8.500		06/15/2013	PAID ON PRINCIPAL		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	08/15/2026	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36207G EH 8	GNMA PASS TH #431336 8.500		06/15/2013	PAID ON PRINCIPAL		34	34	35	34	0	(0)	0	(0)	0	34	0	0	0	1	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929 7.750		06/15/2013	PAID ON PRINCIPAL		450	450	457	466	0	(16)	0	(16)	0	450	0	0	0	15	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943 8.500		06/15/2013	PAID ON PRINCIPAL		1,039	1,039	1,067	1,074	0	(35)	0	(35)	0	1,039	0	0	0	44	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744 8.500		06/15/2013	PAID ON PRINCIPAL		56	56	58	59	0	(3)	0	(3)	0	56	0	0	0	2	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760 8.500		06/15/2013	PAID ON PRINCIPAL		24	24	25	24	0	(0)	0	(0)	0	24	0	0	0	1	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815 8.500		06/15/2013	PAID ON PRINCIPAL		611	611	632	636	0	(25)	0	(25)	0	611	0	0	0	22	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955 8.500		06/15/2013	PAID ON PRINCIPAL		73	73	75	76	0	(4)	0	(4)	0	73	0	0	0	3	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137 8.500		06/15/2013	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #435271 8.500		06/15/2013	PAID ON PRINCIPAL		1,221	1,221	1,254	1,266	0	(44)	0	(44)	0	1,221	0	0	0	51	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316 8.500		06/15/2013	PAID ON PRINCIPAL		231	231	238	238	0	(6)	0	(6)	0	231	0	0	0	8	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319 8.500		06/15/2013	PAID ON PRINCIPAL		539	539	558	550	0	(10)	0	(10)	0	539	0	0	0	19	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651 8.500		06/15/2013	PAID ON PRINCIPAL		47	47	49	49	0	(2)	0	(2)	0	47	0	0	0	2	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651 8.500		06/15/2013	PAID ON PRINCIPAL		61	61	63	63	0	(2)	0	(2)	0	61	0	0	0	2	08/15/2026	1
36207N D6 8	GNMA PASS TH #43725 8.500		06/15/2013	PAID ON PRINCIPAL		83	83	86	87	0	(3)	0	(3)	0	83	0	0	0	3	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301 8.500		06/15/2013	PAID ON PRINCIPAL		7	7	8	8	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #437511 8.500		06/15/2013	PAID ON PRINCIPAL		64	64	66	67	0	(3)	0	(3)	0	64	0	0	0	2	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520 8.500		06/15/2013	PAID ON PRINCIPAL		34	34	35	35	0	(2)	0	(2)	0	34	0	0	0	1	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537 8.500		06/15/2013	PAID ON PRINCIPAL		19	19	20	20	0	(0)	0	(0)	0	19	0	0	0	1	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541 8.500		06/15/2013	PAID ON PRINCIPAL		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	1	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543 8.500		06/15/2013	PAID ON PRINCIPAL		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	1	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221 8.500		06/15/2013	PAID ON PRINCIPAL		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	1	07/15/2026	1
36207Q T2 3	GNMA PASS TH #438969 8.500		06/15/2013	PAID ON PRINCIPAL		39	39	40	41	0	(1)	0	(1)	0	39	0	0	0	1	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134 8.500		06/15/2013	PAID ON PRINCIPAL		181	181	186	187	0	(6)	0	(6)	0	181	0	0	0	6	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136 8.500		06/15/2013	PAID ON PRINCIPAL		1,358	1,358	1,400	1,419	0	(61)	0	(61)	0	1,358	0	0	0	48	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458 8.500		06/15/2013	PAID ON PRINCIPAL		18	18	18	18	0	(1)	0	(1)	0	18	0	0	0	1	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768 8.500		06/15/2013	PAID ON PRINCIPAL		102	102	105	107	0	(5)	0	(5)	0	102	0	0	0	4	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132 8.500		06/15/2013	PAID ON PRINCIPAL		54	54	56	56	0	(3)	0	(3)	0	54	0	0	0	2	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137 8.500		06/15/2013	PAID ON PRINCIPAL		373	373	384	389	0	(16)	0	(16)	0	373	0	0	0	13	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480 7.500		06/15/2013	PAID ON PRINCIPAL		4,636	4,636	4,754	4,776	0	(140)	0	(140)	0	4,636	0	0	0	145	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		06/15/2013	PAID ON PRINCIPAL		106,586	106,586	104,121	104,497	0	2,089	0	2,089	0	106,586	0	0	0	2,553	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		06/15/2013	PAID ON PRINCIPAL		167,543	167,543	167,019	167,043	0	500	0	500	0	167,543	0	0	0	3,648	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		06/15/2013	PAID ON PRINCIPAL		94,559	94,559	92,594	92,370	0	2,189	0	2,189	0	94,559	0	0	0	1,905	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000		06/15/2013	PAID ON PRINCIPAL		46,760	46,760	46,177	46,144	0	616	0	616	0	46,760	0	0	0	1,165	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000		06/15/2013	PAID ON PRINCIPAL		4,798	4,798	4,750	4,752	0	46	0	46	0	4,798	0	0	0	115	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000		06/15/2013	PAID ON PRINCIPAL		190,838	190,838	188,631	189,170	0	1,668	0	1,668	0	190,838	0	0	0	4,425	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727 5.000		06/15/2013	PAID ON PRINCIPAL		878,449	878,449	864,544	869,271	0	9,177	0	9,177	0	878,449	0	0	0	18,827	11/15/2035	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36213D Z4 3	GNMA PASS TH #551663 6.000		06/15/2013	PAID ON PRINCIPAL		69,161	69,161	68,944	68,954	0	207	0	207	0	69,161	0	0	0	1,414	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		06/15/2013	PAID ON PRINCIPAL		3,319	3,319	3,259	3,259	0	61	0	61	0	3,319	0	0	0	84	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		06/15/2013	PAID ON PRINCIPAL		16,285	16,285	15,901	15,888	0	397	0	397	0	16,285	0	0	0	469	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		06/15/2013	PAID ON PRINCIPAL		58,387	58,387	57,201	57,137	0	1,250	0	1,250	0	58,387	0	0	0	1,448	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		06/15/2013	PAID ON PRINCIPAL		15,194	15,194	14,736	14,619	0	575	0	575	0	15,194	0	0	0	448	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		06/15/2013	PAID ON PRINCIPAL		8,737	8,737	9,236	9,307	0	(570)	0	(570)	0	8,737	0	0	0	223	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		06/15/2013	PAID ON PRINCIPAL		32,387	32,387	34,234	34,660	0	(2,273)	0	(2,273)	0	32,387	0	0	0	877	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		06/15/2013	PAID ON PRINCIPAL		45,297	45,297	46,075	45,540	0	(243)	0	(243)	0	45,297	0	0	0	941	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		06/15/2013	PAID ON PRINCIPAL		57,179	57,179	57,992	57,463	0	(284)	0	(284)	0	57,179	0	0	0	1,194	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		06/15/2013	PAID ON PRINCIPAL		69,304	69,304	72,790	72,052	0	(2,749)	0	(2,749)	0	69,304	0	0	0	1,998	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		06/15/2013	PAID ON PRINCIPAL		93,870	93,870	93,151	93,336	0	533	0	533	0	93,870	0	0	0	2,153	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		06/15/2013	PAID ON PRINCIPAL		1,041	1,041	1,022	1,021	0	21	0	21	0	1,041	0	0	0	26	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		06/15/2013	PAID ON PRINCIPAL		6,671	6,671	6,605	6,599	0	73	0	73	0	6,671	0	0	0	169	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		06/15/2013	PAID ON PRINCIPAL		24,503	24,503	24,802	24,575	0	(72)	0	(72)	0	24,503	0	0	0	511	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		06/15/2013	PAID ON PRINCIPAL		50,599	50,599	51,580	51,336	0	(736)	0	(736)	0	50,599	0	0	0	1,265	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		06/15/2013	PAID ON PRINCIPAL		5,084	5,084	5,155	5,157	0	(73)	0	(73)	0	5,084	0	0	0	127	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		06/15/2013	PAID ON PRINCIPAL		8,006	8,006	8,120	8,057	0	(51)	0	(51)	0	8,006	0	0	0	167	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		06/15/2013	PAID ON PRINCIPAL		46,548	46,548	47,450	47,819	0	(1,271)	0	(1,271)	0	46,548	0	0	0	1,145	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		06/15/2013	PAID ON PRINCIPAL		98,303	98,303	98,196	98,219	0	84	0	84	0	98,303	0	0	0	2,523	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		06/15/2013	PAID ON PRINCIPAL		67,432	67,432	65,577	65,569	0	1,863	0	1,863	0	67,432	0	0	0	1,646	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		06/15/2013	PAID ON PRINCIPAL		31,044	31,044	31,157	31,160	0	(116)	0	(116)	0	31,044	0	0	0	777	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		06/15/2013	PAID ON PRINCIPAL		4,731	4,731	4,662	4,669	0	62	0	62	0	4,731	0	0	0	123	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		06/15/2013	PAID ON PRINCIPAL		1,623	1,623	1,605	1,603	0	20	0	20	0	1,623	0	0	0	41	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		06/15/2013	PAID ON PRINCIPAL		7,219	7,219	7,140	7,153	0	66	0	66	0	7,219	0	0	0	179	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		06/15/2013	PAID ON PRINCIPAL		82,638	82,638	81,114	81,303	0	1,335	0	1,335	0	82,638	0	0	0	2,444	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		06/15/2013	PAID ON PRINCIPAL		1,048	1,048	1,023	1,022	0	25	0	25	0	1,048	0	0	0	26	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		06/15/2013	PAID ON PRINCIPAL		81,532	81,532	80,455	80,376	0	1,155	0	1,155	0	81,532	0	0	0	1,640	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		06/15/2013	PAID ON PRINCIPAL		4,687	4,687	4,626	4,628	0	59	0	59	0	4,687	0	0	0	117	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		06/15/2013	PAID ON PRINCIPAL		46,701	46,701	46,051	46,069	0	632	0	632	0	46,701	0	0	0	1,160	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		06/15/2013	PAID ON PRINCIPAL		89,191	89,191	88,745	88,722	0	469	0	469	0	89,191	0	0	0	1,837	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		06/15/2013	PAID ON PRINCIPAL		1,472	1,472	1,428	1,416	0	56	0	56	0	1,472	0	0	0	37	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		06/15/2013	PAID ON PRINCIPAL		67,130	67,130	66,144	66,162	0	968	0	968	0	67,130	0	0	0	1,676	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		06/15/2013	PAID ON PRINCIPAL		2,746	2,746	2,710	2,705	0	41	0	41	0	2,746	0	0	0	70	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		06/15/2013	PAID ON PRINCIPAL		17,212	17,212	16,982	16,994	0	218	0	218	0	17,212	0	0	0	432	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		06/15/2013	PAID ON PRINCIPAL		121,625	121,625	121,159	121,170	0	454	0	454	0	121,625	0	0	0	3,073	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		06/15/2013	PAID ON PRINCIPAL		4,114	4,114	4,060	4,048	0	66	0	66	0	4,114	0	0	0	103	01/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36201A XN 3	GNMA PASS TH #577685 6.000		06/15/2013	PAID ON PRINCIPAL		9,757	9,757	9,946	10,014	0	(257)	0	(257)	0	9,757	0	0	0	244	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		06/15/2013	PAID ON PRINCIPAL		65,786	65,786	64,573	64,597	0	1,189	0	1,189	0	65,786	0	0	0	1,858	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		06/15/2013	PAID ON PRINCIPAL		3,369	3,369	3,416	3,437	0	(68)	0	(68)	0	3,369	0	0	0	86	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		06/15/2013	PAID ON PRINCIPAL		4,964	4,964	5,060	5,095	0	(131)	0	(131)	0	4,964	0	0	0	125	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		06/15/2013	PAID ON PRINCIPAL		32,392	32,392	31,916	31,904	0	488	0	488	0	32,392	0	0	0	835	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		06/15/2013	PAID ON PRINCIPAL		33,190	33,190	32,703	32,676	0	514	0	514	0	33,190	0	0	0	829	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		06/15/2013	PAID ON PRINCIPAL		135,498	135,498	133,607	133,653	0	1,844	0	1,844	0	135,498	0	0	0	3,389	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		06/15/2013	PAID ON PRINCIPAL		37,936	37,936	36,869	36,711	0	1,225	0	1,225	0	37,936	0	0	0	947	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		06/15/2013	PAID ON PRINCIPAL		6,850	6,850	6,644	6,634	0	217	0	217	0	6,850	0	0	0	171	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165 5.000		06/15/2013	PAID ON PRINCIPAL		1,698	1,698	1,727	1,710	0	(12)	0	(12)	0	1,698	0	0	0	35	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228 4.500		06/15/2013	PAID ON PRINCIPAL		64,995	64,995	63,695	64,398	0	597	0	597	0	64,995	0	0	0	1,411	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		06/15/2013	PAID ON PRINCIPAL		47,983	47,983	47,271	47,344	0	639	0	639	0	47,983	0	0	0	1,009	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		06/15/2013	PAID ON PRINCIPAL		124,191	124,191	124,909	124,407	0	(216)	0	(216)	0	124,191	0	0	0	2,162	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		06/15/2013	PAID ON PRINCIPAL		74,488	74,488	73,680	73,679	0	810	0	810	0	74,488	0	0	0	1,861	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		06/15/2013	PAID ON PRINCIPAL		183,711	183,711	186,285	187,310	0	(3,599)	0	(3,599)	0	183,711	0	0	0	5,178	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		06/15/2013	PAID ON PRINCIPAL		98,678	98,678	100,060	100,211	0	(1,533)	0	(1,533)	0	98,678	0	0	0	2,466	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		06/15/2013	PAID ON PRINCIPAL		12,683	12,683	12,619	12,617	0	66	0	66	0	12,683	0	0	0	313	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		06/15/2013	PAID ON PRINCIPAL		137,400	137,400	140,062	140,848	0	(3,447)	0	(3,447)	0	137,400	0	0	0	3,687	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		06/15/2013	PAID ON PRINCIPAL		136,614	136,614	139,261	139,192	0	(2,578)	0	(2,578)	0	136,614	0	0	0	4,066	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		06/15/2013	PAID ON PRINCIPAL		1,922	1,922	1,933	1,931	0	(9)	0	(9)	0	1,922	0	0	0	35	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		06/15/2013	PAID ON PRINCIPAL		101,320	101,320	100,620	100,623	0	697	0	697	0	101,320	0	0	0	2,470	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		06/15/2013	PAID ON PRINCIPAL		74,196	74,196	75,019	74,458	0	(262)	0	(262)	0	74,196	0	0	0	1,569	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337 5.000		06/15/2013	PAID ON PRINCIPAL		5,448	5,448	5,508	5,468	0	(21)	0	(21)	0	5,448	0	0	0	105	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		06/15/2013	PAID ON PRINCIPAL		26,164	26,164	26,536	26,278	0	(114)	0	(114)	0	26,164	0	0	0	544	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133 5.000		06/15/2013	PAID ON PRINCIPAL		9,762	9,762	9,930	9,830	0	(68)	0	(68)	0	9,762	0	0	0	204	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		06/15/2013	PAID ON PRINCIPAL		9,737	9,737	10,131	10,101	0	(364)	0	(364)	0	9,737	0	0	0	245	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		06/15/2013	PAID ON PRINCIPAL		221,062	221,062	225,000	222,449	0	(1,386)	0	(1,386)	0	221,062	0	0	0	4,310	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		06/15/2013	PAID ON PRINCIPAL		97,247	97,247	97,171	97,142	0	105	0	105	0	97,247	0	0	0	1,995	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		06/15/2013	PAID ON PRINCIPAL		339,144	339,144	321,146	328,185	0	10,958	0	10,958	0	339,144	0	0	0	5,849	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		06/15/2013	PAID ON PRINCIPAL		89,514	89,514	84,842	86,398	0	3,116	0	3,116	0	89,514	0	0	0	1,623	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		06/15/2013	PAID ON PRINCIPAL		99,395	99,395	97,003	98,387	0	1,008	0	1,008	0	99,395	0	0	0	1,668	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		06/15/2013	PAID ON PRINCIPAL		40,759	40,759	39,779	40,318	0	442	0	442	0	40,759	0	0	0	679	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		06/15/2013	PAID ON PRINCIPAL		64,859	64,859	65,366	65,123	0	(264)	0	(264)	0	64,859	0	0	0	1,005	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		06/15/2013	PAID ON PRINCIPAL		2,949	2,949	3,006	3,034	0	(85)	0	(85)	0	2,949	0	0	0	74	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		06/15/2013	PAID ON PRINCIPAL		14,071	14,071	14,313	14,170	0	(99)	0	(99)	0	14,071	0	0	0	293	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		06/15/2013	PAID ON PRINCIPAL		206,744	206,744	210,297	208,133	0	(1,389)	0	(1,389)	0	206,744	0	0	0	4,502	12/15/2017	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
36200A RE 1	GNMA PASS TH #595485	5.000	06/15/2013	PAID ON PRINCIPAL		26,368	26,368	26,821	26,551	0	(183)	0	(183)	0	26,368	0	0	0	608	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	06/15/2013	PAID ON PRINCIPAL		159,756	159,756	162,028	160,570	0	(814)	0	(814)	0	159,756	0	0	0	3,599	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	06/15/2013	PAID ON PRINCIPAL		369,004	369,004	377,333	377,299	0	(8,295)	0	(8,295)	0	369,004	0	0	0	7,805	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	06/15/2013	PAID ON PRINCIPAL		259,641	259,641	264,117	261,896	0	(2,255)	0	(2,255)	0	259,641	0	0	0	5,874	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	06/15/2013	PAID ON PRINCIPAL		23,872	23,872	24,452	24,345	0	(473)	0	(473)	0	23,872	0	0	0	547	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	06/15/2013	PAID ON PRINCIPAL		49,274	49,274	49,314	49,265	0	9	0	9	0	49,274	0	0	0	920	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	06/15/2013	PAID ON PRINCIPAL		51,643	51,643	54,633	53,785	0	(2,142)	0	(2,142)	0	51,643	0	0	0	987	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	06/15/2013	PAID ON PRINCIPAL		187,703	187,703	189,140	188,482	0	(779)	0	(779)	0	187,703	0	0	0	3,225	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	06/15/2013	PAID ON PRINCIPAL		391,840	391,840	361,598	371,739	0	20,102	0	20,102	0	391,840	0	0	0	7,604	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	06/15/2013	PAID ON PRINCIPAL		198,244	198,244	199,080	198,692	0	(448)	0	(448)	0	198,244	0	0	0	4,113	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	06/15/2013	PAID ON PRINCIPAL		7,401	7,401	7,253	7,327	0	74	0	74	0	7,401	0	0	0	137	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	06/15/2013	PAID ON PRINCIPAL		136,697	136,697	133,322	135,101	0	1,596	0	1,596	0	136,697	0	0	0	2,299	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	06/15/2013	PAID ON PRINCIPAL		401,500	401,500	401,826	401,299	0	201	0	201	0	401,500	0	0	0	7,311	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	06/15/2013	PAID ON PRINCIPAL		286,089	286,089	284,480	284,883	0	1,206	0	1,206	0	286,089	0	0	0	5,470	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	06/15/2013	PAID ON PRINCIPAL		330,859	330,859	312,908	318,772	0	12,087	0	12,087	0	330,859	0	0	0	6,311	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	06/15/2013	PAID ON PRINCIPAL		101,917	101,917	95,968	97,786	0	4,131	0	4,131	0	101,917	0	0	0	1,895	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	06/15/2013	PAID ON PRINCIPAL		491,114	491,114	465,100	474,406	0	16,708	0	16,708	0	491,114	0	0	0	9,497	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	06/15/2013	PAID ON PRINCIPAL		404,446	404,446	399,580	400,873	0	3,573	0	3,573	0	404,446	0	0	0	8,432	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	06/15/2013	PAID ON PRINCIPAL		163,185	163,185	163,950	163,364	0	(179)	0	(179)	0	163,185	0	0	0	3,155	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	06/15/2013	PAID ON PRINCIPAL		60,628	60,628	59,870	60,270	0	359	0	359	0	60,628	0	0	0	1,160	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	06/15/2013	PAID ON PRINCIPAL		1,188	1,188	1,195	1,192	0	(4)	0	(4)	0	1,188	0	0	0	22	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	06/15/2013	PAID ON PRINCIPAL		48,613	48,613	48,841	48,695	0	(82)	0	(82)	0	48,613	0	0	0	990	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	06/15/2013	PAID ON PRINCIPAL		95,301	95,301	94,765	94,987	0	314	0	314	0	95,301	0	0	0	1,787	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	06/15/2013	PAID ON PRINCIPAL		12,994	12,994	13,746	13,404	0	(410)	0	(410)	0	12,994	0	0	0	244	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	06/15/2013	PAID ON PRINCIPAL		23,122	23,122	24,460	23,907	0	(785)	0	(785)	0	23,122	0	0	0	436	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	06/15/2013	PAID ON PRINCIPAL		70,908	70,908	75,013	73,562	0	(2,654)	0	(2,654)	0	70,908	0	0	0	1,243	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272	4.500	06/15/2013	PAID ON PRINCIPAL		88,169	88,169	88,830	88,505	0	(336)	0	(336)	0	88,169	0	0	0	1,457	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	06/15/2013	PAID ON PRINCIPAL		161,810	161,810	163,023	162,523	0	(713)	0	(713)	0	161,810	0	0	0	2,502	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	06/15/2013	PAID ON PRINCIPAL		58,874	58,874	58,138	58,511	0	363	0	363	0	58,874	0	0	0	1,189	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	06/15/2013	PAID ON PRINCIPAL		115,911	115,911	116,581	116,269	0	(358)	0	(358)	0	115,911	0	0	0	1,959	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	06/15/2013	PAID ON PRINCIPAL		347,249	347,249	320,934	329,807	0	17,442	0	17,442	0	347,249	0	0	0	6,366	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	06/15/2013	PAID ON PRINCIPAL		109,080	109,080	103,285	105,373	0	3,707	0	3,707	0	109,080	0	0	0	2,047	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	06/15/2013	PAID ON PRINCIPAL		158,107	158,107	147,852	150,640	0	7,467	0	7,467	0	158,107	0	0	0	2,801	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	06/15/2013	PAID ON PRINCIPAL		37,846	37,846	35,780	36,472	0	1,374	0	1,374	0	37,846	0	0	0	595	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645	4.500	06/15/2013	PAID ON PRINCIPAL		138,489	138,489	128,086	131,859	0	6,629	0	6,629	0	138,489	0	0	0	2,595	09/15/2033	1

QE05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
36290S BW 0	GNMA PASS TH #615753 4.500		06/15/2013	PAID ON PRINCIPAL		81,135	81,135	79,512	80,374	0	762	0	762	0	81,135	0	0	0	1,545	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		06/15/2013	PAID ON PRINCIPAL		87,839	87,839	83,392	84,964	0	2,875	0	2,875	0	87,839	0	0	0	1,572	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		06/15/2013	PAID ON PRINCIPAL		196,915	196,915	186,946	190,828	0	6,086	0	6,086	0	196,915	0	0	0	3,288	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		06/15/2013	PAID ON PRINCIPAL		142,421	142,421	134,855	137,477	0	4,945	0	4,945	0	142,421	0	0	0	2,669	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		06/15/2013	PAID ON PRINCIPAL		86,228	86,228	86,875	86,424	0	(196)	0	(196)	0	86,228	0	0	0	1,619	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		06/15/2013	PAID ON PRINCIPAL		71,836	71,836	72,353	71,999	0	(163)	0	(163)	0	71,836	0	0	0	1,349	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		06/15/2013	PAID ON PRINCIPAL		254,681	254,681	258,842	257,005	0	(2,324)	0	(2,324)	0	254,681	0	0	0	4,662	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		06/15/2013	PAID ON PRINCIPAL		9,616	9,616	9,774	9,695	0	(79)	0	(79)	0	9,616	0	0	0	203	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		06/15/2013	PAID ON PRINCIPAL		62,543	62,543	61,791	62,092	0	451	0	451	0	62,543	0	0	0	1,175	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		06/15/2013	PAID ON PRINCIPAL		201,829	201,829	205,127	203,813	0	(1,984)	0	(1,984)	0	201,829	0	0	0	4,936	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		06/15/2013	PAID ON PRINCIPAL		310,431	310,431	306,841	307,801	0	2,630	0	2,630	0	310,431	0	0	0	6,019	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		06/15/2013	PAID ON PRINCIPAL		12,359	12,359	12,216	12,266	0	93	0	93	0	12,359	0	0	0	257	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		06/15/2013	PAID ON PRINCIPAL		678,729	678,729	708,530	709,434	0	(30,705)	0	(30,705)	0	678,729	0	0	0	8,782	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		06/15/2013	PAID ON PRINCIPAL		1,198,329	1,198,329	1,250,943	1,248,375	0	(50,046)	0	(50,046)	0	1,198,329	0	0	0	18,522	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		06/15/2013	PAID ON PRINCIPAL		1,229,422	1,229,422	1,283,402	1,281,808	0	(52,385)	0	(52,385)	0	1,229,422	0	0	0	16,487	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		06/15/2013	PAID ON PRINCIPAL		501,663	501,663	523,689	522,945	0	(21,282)	0	(21,282)	0	501,663	0	0	0	7,325	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		06/15/2013	PAID ON PRINCIPAL		689,376	689,376	719,643	718,313	0	(28,937)	0	(28,937)	0	689,376	0	0	0	8,916	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		06/15/2013	PAID ON PRINCIPAL		5,056	5,056	5,181	5,260	0	(205)	0	(205)	0	5,056	0	0	0	177	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		06/15/2013	PAID ON PRINCIPAL		4,961	4,961	5,084	5,185	0	(224)	0	(224)	0	4,961	0	0	0	168	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		06/15/2013	PAID ON PRINCIPAL		169,487	169,487	165,409	167,491	0	1,997	0	1,997	0	169,487	0	0	0	2,942	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		06/15/2013	PAID ON PRINCIPAL		72,326	72,326	78,913	78,930	0	(6,604)	0	(6,604)	0	72,326	0	0	0	2,385	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		06/15/2013	PAID ON PRINCIPAL		57,396	57,396	62,130	61,366	0	(3,970)	0	(3,970)	0	57,396	0	0	0	1,933	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		06/15/2013	PAID ON PRINCIPAL		65,556	65,556	69,144	68,390	0	(2,834)	0	(2,834)	0	65,556	0	0	0	1,761	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		06/15/2013	PAID ON PRINCIPAL		591,930	591,930	623,238	622,564	0	(30,633)	0	(30,633)	0	591,930	0	0	0	15,986	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		06/15/2013	PAID ON PRINCIPAL		81,599	81,599	87,411	87,374	0	(5,775)	0	(5,775)	0	81,599	0	0	0	2,686	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		06/15/2013	PAID ON PRINCIPAL		77,165	77,165	82,648	82,674	0	(5,509)	0	(5,509)	0	77,165	0	0	0	2,382	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		06/15/2013	PAID ON PRINCIPAL		43,201	43,201	46,282	46,381	0	(3,180)	0	(3,180)	0	43,201	0	0	0	1,326	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		06/15/2013	PAID ON PRINCIPAL		962,963	962,963	947,720	952,571	0	10,392	0	10,392	0	962,963	0	0	0	19,581	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		06/20/2013	PAID ON PRINCIPAL		252,093	252,093	258,342	258,331	0	(6,238)	0	(6,238)	0	252,093	0	0	0	2,504	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		06/20/2013	PAID ON PRINCIPAL		175,299	175,299	177,281	177,281	0	(1,981)	0	(1,981)	0	175,299	0	0	0	983	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		06/20/2013	PAID ON PRINCIPAL		35,468	35,468	35,457	35,457	0	11	0	11	0	35,468	0	0	0	173	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		06/20/2013	PAID ON PRINCIPAL		13,167	13,167	13,065	13,065	0	103	0	103	0	13,167	0	0	0	24	03/20/2063	1
36225C PC 4	G2 (ARM) #80418 2.000		06/20/2013	PAID ON PRINCIPAL		2,787	2,787	2,794	2,760	0	27	0	27	0	2,787	0	0	0	23	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 1.625		06/20/2013	PAID ON PRINCIPAL		3,411	3,411	3,419	3,384	0	27	0	27	0	3,411	0	0	0	23	10/20/2026	1
36230S DW 1	G2 757317 4.317		06/20/2013	PAID ON PRINCIPAL		4,624	4,624	4,746	4,713	0	(90)	0	(90)	0	4,624	0	0	0	82	02/20/2061	1
38374B BE 2	GNR 2003-49 B (PROJECT) 4.543		04/16/2013	PAID ON PRINCIPAL		1,519,145	1,519,145	1,519,026	1,516,580	0	2,565	0	2,565	0	1,519,145	0	0	0	23,005	03/16/2029	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
0599999	Total - Bonds - U.S. Government					368,019,618	362,590,904	369,674,558	369,769,190	0	(1,460,394)	0	(1,460,394)	0	368,308,796	0	(289,178)	(289,178)	3,883,979	XXX	XXX
Bonds - All Other Government																					
013062	AB 0 ALBERTA TREASURY BRANC 3.850	C..	06/03/2013	MATURED		3,000,000	3,000,000	3,045,880	3,005,230	0	(5,230)	0	(5,230)	0	3,000,000	0	0	0	57,750	06/03/2013	1FE
13509P	BG 7 CANADA HOUSING TRUST 3.600	C..	06/15/2013	MATURED		14,000,000	14,000,000	13,977,460	13,997,566	0	2,434	0	2,434	0	14,000,000	0	0	0	252,000	06/15/2013	1FE
13509P	BK 8 CANADA HOUSING TRUST 3.950	C..	06/15/2013	MATURED		7,000,000	7,000,000	6,989,290	6,998,717	0	1,283	0	1,283	0	7,000,000	0	0	0	138,250	06/15/2013	1FE
135087	XM 1 CANADA TREASURY BONDS 5.250	C..	06/01/2013	MATURED		26,000,000	26,000,000	27,432,030	26,107,861	0	(107,861)	0	(107,861)	0	26,000,000	0	0	0	682,500	06/01/2013	1FE
135087	YN 8 CANADA TREASURY BONDS 3.500	C..	05/23/2013	VARIOUS		2,000,820	2,000,000	2,093,830	2,011,362	0	(10,899)	0	(10,899)	0	2,000,463	0	357	357	33,753	06/01/2013	1FE
135087	ZU 1 CANADA TREASURY BONDS 2.750	C..	06/28/2013	BMO CAPITAL MARKETS		2,058,300	2,000,000	2,178,300	2,178,300	0	(2,306)	0	(2,306)	0	2,175,994	0	(117,694)	(117,694)	31,568	06/01/2022	1FE
30766Z	WP 4 FARM CREDIT CORP 4.000	C..	05/24/2013	MATURED		3,000,000	3,000,000	2,997,720	2,999,666	0	334	0	334	0	3,000,000	0	0	0	60,000	05/24/2013	1FE
683234	TF 5 ONTARIO (PROVINCE OF) 4.750	C..	06/02/2013	MATURED		9,000,000	9,000,000	9,371,310	9,035,210	0	(35,210)	0	(35,210)	0	9,000,000	0	0	0	213,750	06/02/2013	1FE
D20659	F5 8 BUNDESSCHATZANW (EUR) 1.750	D..	06/14/2013	MATURED		3,997,200	3,997,200	4,026,343	3,985,759	0	(27,120)	0	(27,120)	(6,861)	3,951,778	45,422	0	45,422	69,951	06/14/2013	1FE
D20659	Y4 0 BUNDESSCHATZANW (EUR) .250	D..	04/25/2013	BARCLAYS GLOBAL		678,047	676,572	675,571	675,571	0	(171)	0	(171)	(0)	675,400	2,449	198	2,647	213	03/14/2014	1FE
G92450	4Y 1 UK GILT TREASURY (GBP) 2.250	D..	04/25/2013	MORGAN STANLEY DEAN W...		1,436,196	1,412,120	1,410,676	1,410,676	0	(4,082)	0	(4,082)	(23)	1,406,571	30,207	(582)	29,626	4,576	03/07/2014	1FE
1099999	Total - Bonds - All Other Government					72,170,563	72,085,892	74,198,410	72,405,919	0	(188,828)	0	(188,828)	(6,885)	72,210,206	78,078	(117,721)	(39,643)	1,544,312	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341535	PY 2 FLORIDA STATE BD OF ED 5.000		06/01/2013	REDEEMED		14,140,000	14,000,000	15,584,100	14,215,180	0	(75,180)	0	(75,180)	0	14,140,000	0	0	0	350,000	06/01/2016	1FE
341535	PZ 9 FLORIDA STATE BD OF ED 5.000		06/01/2013	REDEEMED		8,923,350	8,835,000	9,537,648	8,954,538	0	(31,188)	0	(31,188)	0	8,923,350	0	0	0	220,875	06/01/2017	1FE
575827	KH 2 MASSACHUSETTS GENERAL .060		06/10/2013	VARIOUS		33,200,000	33,200,000	33,200,000	33,200,000	0	0	0	0	0	33,200,000	0	0	0	7,800	08/01/2015	1FE
928109	JS 7 VIRGINIA GENERAL OBLIG 5.000		06/01/2013	MATURED		9,350,000	9,350,000	10,279,671	9,400,023	0	(50,023)	0	(50,023)	0	9,350,000	0	0	0	233,750	06/01/2013	1FE
97705L	CQ 8 WISCONSIN GENERAL OBLI 5.250		05/01/2013	MATURED		4,500,000	4,500,000	4,902,615	4,517,235	0	(17,235)	0	(17,235)	0	4,500,000	0	0	0	118,125	05/01/2013	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					70,113,350	69,885,000	73,504,033	70,286,975	0	(173,625)	0	(173,625)	0	70,113,350	0	0	0	930,550	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
199507	YF 5 COLUMBUS CITY SD FACS 5.000		06/01/2013	REDEEMED		2,000,000	2,000,000	2,119,780	2,007,240	0	(7,240)	0	(7,240)	0	2,000,000	0	0	0	50,000	12/01/2018	1FE
250092	C4 3 DES MOINES GENERAL OBL 5.000		06/01/2013	REDEEMED		2,045,000	2,045,000	2,143,917	2,050,992	0	(5,992)	0	(5,992)	0	2,045,000	0	0	0	51,125	06/01/2024	1FE
241559	JU 8 DESOTO CO SCH DIST GO 4.000		05/01/2013	REDEEMED		3,250,000	3,250,000	3,280,875	3,251,040	0	(1,040)	0	(1,040)	0	3,250,000	0	0	0	65,000	05/01/2014	1FE
241559	JV 6 DESOTO CO SCH DIST GO 3.500		05/01/2013	REDEEMED		4,050,000	4,050,000	3,837,254	4,028,292	0	21,708	0	21,708	0	4,050,000	0	0	0	70,875	05/01/2015	1FE
241559	JW 4 DESOTO CO SCH DIST GO 3.500		05/01/2013	REDEEMED		4,315,000	4,315,000	4,029,735	4,279,962	0	35,038	0	35,038	0	4,315,000	0	0	0	75,513	05/01/2016	1FE
462326	HM 4 IOWA CITY GO COMM SCH 4.000		06/01/2013	REDEEMED		1,500,000	1,500,000	1,519,590	1,500,915	0	(915)	0	(915)	0	1,500,000	0	0	0	30,000	06/01/2016	1FE
462326	HN 2 IOWA CITY GO COMM SCH 4.000		06/01/2013	REDEEMED		1,500,000	1,500,000	1,505,670	1,500,150	0	(150)	0	(150)	0	1,500,000	0	0	0	30,000	06/01/2017	1FE
472628	PX 8 JEFFERSON CNTY CAP WTS 5.000		04/09/2013	CITIGROUP GLOBAL MARK		1,135,875	1,165,000	1,224,054	1,174,005	0	(1,946)	0	(1,946)	0	1,172,060	0	(36,185)	(36,185)	30,905	04/01/2018	3FE
472628	PZ 3 JEFFERSON CNTY CAP WTS 5.000		04/09/2013	CITIGROUP GLOBAL MARK		975,000	1,000,000	1,038,700	1,005,910	0	(1,290)	0	(1,290)	0	1,004,620	0	(29,620)	(29,620)	26,528	04/01/2020	3FE
472628	QA 7 JEFFERSON CNTY CAP WTS 5.000		04/09/2013	CITIGROUP GLOBAL MARK		638,625	655,000	676,726	658,334	0	(727)	0	(727)	0	657,607	0	(18,982)	(18,982)	17,376	04/01/2021	3FE
472628	QB 5 JEFFERSON CNTY CAP WTS 5.000		04/09/2013	CITIGROUP GLOBAL MARK		1,462,500	1,500,000	1,540,320	1,506,135	0	(1,305)	0	(1,305)	0	1,504,830	0	(42,330)	(42,330)	39,792	04/01/2022	3FE
472628	QC 3 JEFFERSON CNTY CAP WTS 5.000		04/09/2013	CITIGROUP GLOBAL MARK		975,000	1,000,000	1,021,420	1,003,280	0	(700)	0	(700)	0	1,002,580	0	(27,580)	(27,580)	26,528	04/01/2023	3FE
472628	QD 1 JEFFERSON CNTY CAP WTS 5.000		04/09/2013	CITIGROUP GLOBAL MARK		11,196,500	11,490,000	11,668,993	11,522,997	0	(7,015)	0	(7,015)	0	11,515,982	0	(319,482)	(319,482)	304,804	04/01/2024	3FE
763682	TW 1 RICHLAND CO SCH DIST # 5.000		04/01/2013	REDEEMED		5,100,000	5,000,000	5,324,000	5,105,850	0	(5,850)	0	(5,850)	0	5,100,000	0	0	0	125,000	04/01/2020	1FE

QE058

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)	
915464 AT 8	UPPER ALLEN TWSP GO RE 6.300		04/01/2013	MATURED		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	0	7,560	04/01/2013	1
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					40,383,500	40,710,000	41,171,033	40,835,103	0	22,576	0	22,576	0	40,857,679	0	(474,179)	(474,179)	951,004	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																						
172311 DS 8	CINCINNATI WATER SYSTE 5.000		06/01/2013	REDEEMED		2,000,000	2,000,000	2,119,780	2,007,240	0	(7,240)	0	(7,240)	0	2,000,000	0	0	0	0	50,000	12/01/2021	1FE
235416 E8 3	DALLAS WATERWORKS & SE 5.375		04/01/2013	REDEEMED		3,595,000	3,595,000	3,986,316	3,606,180	0	(11,180)	0	(11,180)	0	3,595,000	0	0	0	0	96,616	10/01/2013	1FE
235416 G3 2	DALLAS WATERWORKS & SE 5.375		04/01/2013	REDEEMED		1,405,000	1,405,000	1,557,934	1,409,370	0	(4,370)	0	(4,370)	0	1,405,000	0	0	0	0	37,759	10/01/2013	1FE
452226 S9 5	ILLINOIS SALES TAX FIR 5.000		06/15/2013	MATURED		5,000,000	5,000,000	5,508,350	5,026,100	0	(26,100)	0	(26,100)	0	5,000,000	0	0	0	0	125,000	06/15/2013	1FE
54811A W3 3	LOWER COLORADO RIVER R 5.000		05/15/2013	REDEEMED		15,000	15,000	15,979	15,044	0	(44)	0	(44)	0	15,000	0	0	0	0	375	05/15/2018	1FE
54811A W4 1	LOWER COLORADO RIVER R 5.000		05/15/2013	REDEEMED		35,000	35,000	37,028	35,090	0	(90)	0	(90)	0	35,000	0	0	0	0	875	05/15/2019	1FE
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2013	REDEEMED		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	0	2,064	06/15/2017	1
64985W 4R 2	NEW YORK ENV FAC CLEAN 5.000		06/24/2013	TRAVELERS INDEMNITY		8,553,985	8,525,000	9,082,706	8,556,116	0	(29,156)	0	(29,156)	0	8,526,961	0	27,024	27,024	0	223,781	06/15/2016	1FE
660065 AE 3	NORTH HUNTINGTON TWSP 7.100		04/01/2013	REDEEMED		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	0	1,243	04/01/2016	1
681793 A2 1	OMAHA PUB POWER DIST E 5.700		06/24/2013	TRAVELERS INDEMNITY		2,792,126	2,782,000	2,683,935	2,751,982	0	3,116	0	3,116	0	2,755,098	0	37,028	37,028	0	142,276	02/01/2017	1
79061A BD 8	ST JOSEPH CO (UNIV NOT .060		06/10/2013	GOLDMAN SACHS & CO		25,340,000	25,340,000	25,340,000	25,340,000	0	0	0	0	0	25,340,000	0	0	0	0	14,198	03/01/2038	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOT .060		06/10/2013	GOLDMAN SACHS & CO		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	0	17,102	03/01/2042	1FE
914455 LP 3	UNIV OF MICHIGAN REV S .060		06/10/2013	CITIGROUP GLOBAL MARK		21,725,000	21,725,000	21,725,000	21,725,000	0	0	0	0	0	21,725,000	0	0	0	0	12,048	04/01/2036	1FE
956432 ES 3	WEST VIEW BORO MUN AUT 6.400		05/15/2013	REDEEMED		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	0	3,520	11/15/2017	1
31349G 5Z 8	FH (ARM) #755364 2.258		06/15/2013	PAID ON PRINCIPAL		3,328	3,328	3,355	3,311	0	17	0	17	0	3,328	0	0	0	0	31	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.427		06/15/2013	PAID ON PRINCIPAL		5,604	5,604	5,597	5,558	0	46	0	46	0	5,604	0	0	0	0	55	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.480		06/15/2013	PAID ON PRINCIPAL		545	545	547	540	0	6	0	6	0	545	0	0	0	0	6	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2013	PAID ON PRINCIPAL		6,450	6,450	6,349	6,361	0	89	0	89	0	6,450	0	0	0	0	207	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		06/15/2013	PAID ON PRINCIPAL		5,324	5,324	5,256	5,252	0	72	0	72	0	5,324	0	0	0	0	145	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		06/15/2013	PAID ON PRINCIPAL		3,650	3,650	3,593	3,599	0	51	0	51	0	3,650	0	0	0	0	115	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2013	PAID ON PRINCIPAL		15,072	15,072	14,073	14,454	0	617	0	617	0	15,072	0	0	0	0	433	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		06/15/2013	PAID ON PRINCIPAL		298	298	278	291	0	7	0	7	0	298	0	0	0	0	8	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2013	PAID ON PRINCIPAL		639,337	639,337	642,433	642,318	0	(2,982)	0	(2,982)	0	639,337	0	0	0	0	8,825	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2013	PAID ON PRINCIPAL		69,017	69,017	69,373	69,148	0	(132)	0	(132)	0	69,017	0	0	0	0	1,379	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		06/15/2013	PAID ON PRINCIPAL		37,449	37,449	37,472	37,436	0	12	0	12	0	37,449	0	0	0	0	771	11/15/2017	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		06/15/2013	PAID ON PRINCIPAL		174,548	174,548	181,325	182,758	0	(8,211)	0	(8,211)	0	174,548	0	0	0	0	5,177	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		06/15/2013	PAID ON PRINCIPAL		205,919	205,919	211,099	210,761	0	(4,843)	0	(4,843)	0	205,919	0	0	0	0	2,954	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		06/15/2013	PAID ON PRINCIPAL		481,856	481,856	494,128	492,550	0	(10,694)	0	(10,694)	0	481,856	0	0	0	0	6,838	03/15/2042	1
3128MM QB 2	FHLMC GOLD PASSTHRU PO 2.500		06/15/2013	PAID ON PRINCIPAL		200,032	200,032	208,595	208,547	0	(8,516)	0	(8,516)	0	200,032	0	0	0	0	2,176	11/15/2027	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		06/15/2013	PAID ON PRINCIPAL		274	274	272	272	0	2	0	2	0	274	0	0	0	0	8	08/15/2018	1
3133T5 LL 5	FHR 1727 I CMO 6.500		06/15/2013	PAID ON PRINCIPAL		171,210	171,210	170,809	170,806	0	404	0	404	0	171,210	0	0	0	0	4,793	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		06/17/2013	PAID ON PRINCIPAL		11,681	11,681	12,119	11,651	0	30	0	30	0	11,681	0	0	0	0	379	10/17/2027	1
31385S B4 9	FN (ARM) #550959 2.795		06/25/2013	PAID ON PRINCIPAL		6,731	6,731	6,837	6,702	0	29	0	29	0	6,731	0	0	0	0	79	08/01/2029	1

QE05.9

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)
31379X	VF 9 FN (10/1 ARM #432714 2.219		06/25/2013	PAID ON PRINCIPAL		6,382	6,382	6,480	6,322	0	60	0	60	0	6,382	0	0	0	57	12/01/2027	1
31402Q	5N 7 FN (10/1 ARM #735353 5.175		06/25/2013	PAID ON PRINCIPAL		432,651	432,651	457,078	449,299	0	(16,648)	0	(16,648)	0	432,651	0	0	0	8,064	03/25/2035	1
31405T	ZC 9 FN (10/1 ARM #799139 5.169		06/25/2013	PAID ON PRINCIPAL		208,121	208,121	209,064	208,541	0	(420)	0	(420)	0	208,121	0	0	0	4,525	04/01/2035	1
31402D	GG 9 FN (3/1 ARM) #725699 2.652		06/25/2013	PAID ON PRINCIPAL		4,584	4,584	4,604	4,565	0	18	0	18	0	4,584	0	0	0	53	08/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345 1.999		06/25/2013	PAID ON PRINCIPAL		30,201	30,201	30,220	30,053	0	149	0	149	0	30,201	0	0	0	253	03/01/2034	1
31405N	4F 9 FN (3/1 ARM) #794722 2.685		06/25/2013	PAID ON PRINCIPAL		8,240	8,240	8,172	8,122	0	118	0	118	0	8,240	0	0	0	85	10/01/2034	1
31385H	6B 3 FN (5/1 ARM) #545466 2.403		06/25/2013	PAID ON PRINCIPAL		615	615	619	611	0	4	0	4	0	615	0	0	0	6	01/01/2032	1
31389D	W4 5 FN (5/1 ARM) #622667 2.125		06/25/2013	PAID ON PRINCIPAL		66,669	66,669	66,991	66,250	0	419	0	419	0	66,669	0	0	0	699	12/01/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		06/25/2013	PAID ON PRINCIPAL		18,504	18,504	19,105	18,900	0	(396)	0	(396)	0	18,504	0	0	0	541	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500		06/19/2013	PAID ON PRINCIPAL		9,214	9,214	9,591	9,549	0	(336)	0	(336)	0	9,214	0	0	0	298	09/19/2025	1
31360M	4P 2 FNMA PASS TH #10730 13.500		06/25/2013	PAID ON PRINCIPAL		314	314	328	319	0	(4)	0	(4)	0	314	0	0	0	18	12/25/2014	1
31371F	B4 3 FNMA PASS TH #250359 7.000		06/25/2013	PAID ON PRINCIPAL		4,277	4,277	4,104	4,152	0	126	0	126	0	4,277	0	0	0	115	10/25/2025	1
31371F	E9 9 FNMA PASS TH #250460 7.000		06/25/2013	PAID ON PRINCIPAL		6,835	6,835	6,557	6,636	0	199	0	199	0	6,835	0	0	0	178	01/25/2026	1
31371M	DT 1 FNMA PASS TH #255814 5.500		06/25/2013	PAID ON PRINCIPAL		59,465	59,465	59,451	59,384	0	81	0	81	0	59,465	0	0	0	1,410	08/25/2035	1
31371M	3W 5 FNMA PASS TH #256513 5.500		06/25/2013	PAID ON PRINCIPAL		18,728	18,728	18,289	18,304	0	423	0	423	0	18,728	0	0	0	429	12/25/2036	1
31373D	EF 8 FNMA PASS TH #290034 7.500		06/25/2013	PAID ON PRINCIPAL		3,071	3,071	3,022	3,037	0	35	0	35	0	3,071	0	0	0	96	08/25/2024	1
31373U	BT 3 FNMA PASS TH #303450 7.000		06/25/2013	PAID ON PRINCIPAL		3,582	3,582	3,437	3,475	0	107	0	107	0	3,582	0	0	0	105	08/25/2025	1
31375F	MB 1 FNMA PASS TH #333454 7.000		06/25/2013	PAID ON PRINCIPAL		890	890	854	863	0	27	0	27	0	890	0	0	0	26	02/25/2026	1
31382M	ZX 5 FNMA PASS TH #486858 7.000		06/25/2013	PAID ON PRINCIPAL		51,722	51,722	52,336	52,157	0	(435)	0	(435)	0	51,722	0	0	0	1,530	03/25/2029	1
31383V	ED 1 FNMA PASS TH #514132 7.000		06/25/2013	PAID ON PRINCIPAL		6,573	6,573	6,468	6,464	0	108	0	108	0	6,573	0	0	0	227	08/25/2029	1
31384D	EP 3 FNMA PASS TH #520442 7.000		06/25/2013	PAID ON PRINCIPAL		570	570	578	581	0	(11)	0	(11)	0	570	0	0	0	16	10/25/2029	1
31389S	3C 6 FNMA PASS TH #634495 5.500		06/25/2013	PAID ON PRINCIPAL		24,263	24,263	24,735	24,517	0	(254)	0	(254)	0	24,263	0	0	0	575	03/25/2017	1
31391T	UL 0 FNMA PASS TH #676587 5.500		06/25/2013	PAID ON PRINCIPAL		85,670	85,670	86,018	85,870	0	(200)	0	(200)	0	85,670	0	0	0	2,007	12/25/2032	1
31402R	F9 5 FNMA PASS TH #735592 5.000		06/25/2013	PAID ON PRINCIPAL		1,104,394	1,104,394	1,055,559	1,073,384	0	31,010	0	31,010	0	1,104,394	0	0	0	23,279	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826 6.000		06/25/2013	PAID ON PRINCIPAL		98,130	98,130	97,758	97,766	0	363	0	363	0	98,130	0	0	0	2,321	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464 6.000		06/25/2013	PAID ON PRINCIPAL		4,331	4,331	4,443	4,474	0	(143)	0	(143)	0	4,331	0	0	0	108	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163 5.500		06/25/2013	PAID ON PRINCIPAL		108,057	108,057	109,154	108,626	0	(570)	0	(570)	0	108,057	0	0	0	2,332	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080 5.000		06/25/2013	PAID ON PRINCIPAL		1,276,052	1,276,052	1,328,715	1,323,350	0	(47,298)	0	(47,298)	0	1,276,052	0	0	0	27,567	07/25/2035	1
31408G	ZW 0 FNMA PASS TH #851357 6.000		06/25/2013	PAID ON PRINCIPAL		58,290	58,290	59,007	58,856	0	(566)	0	(566)	0	58,290	0	0	0	1,539	02/25/2036	1
31408J	D4 0 FNMA PASS TH #852523 5.500		06/25/2013	PAID ON PRINCIPAL		14,192	14,192	14,110	14,118	0	73	0	73	0	14,192	0	0	0	332	01/25/2036	1
31409T	QM 3 FNMA PASS TH #878060 5.500		06/25/2013	PAID ON PRINCIPAL		109,023	109,023	107,213	107,708	0	1,315	0	1,315	0	109,023	0	0	0	2,616	03/25/2036	1
31410P	VC 4 FNMA PASS TH #893511 6.000		06/25/2013	PAID ON PRINCIPAL		11,697	11,697	11,710	11,719	0	(22)	0	(22)	0	11,697	0	0	0	293	08/25/2036	1
31410U	3G 5 FNMA PASS TH #898199 6.000		06/25/2013	PAID ON PRINCIPAL		72,338	72,338	72,699	72,630	0	(293)	0	(293)	0	72,338	0	0	0	1,799	11/25/2036	1
31411A	RJ 6 FNMA PASS TH #902389 5.500		06/25/2013	PAID ON PRINCIPAL		58,100	58,100	57,347	57,475	0	625	0	625	0	58,100	0	0	0	1,322	11/25/2036	1
31411Y	VZ 3 FNMA PASS TH #918732 5.500		06/25/2013	PAID ON PRINCIPAL		21,953	21,953	21,480	21,539	0	414	0	414	0	21,953	0	0	0	497	06/25/2037	1
31392I	DF 2 FNR 2001-55 PC CMO 6.500		06/25/2013	PAID ON PRINCIPAL		26,990	26,990	27,243	27,199	0	(209)	0	(209)	0	26,990	0	0	0	717	10/25/2031	1

QE05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		196,337	196,337	189,260	191,139	0	5,198	0	5,198	0	196,337	0	0	0	4,914	02/25/2042	1.....
3133TL 4S 4	FSPC T-017 A5 7.160		06/25/2013	PAID ON PRINCIPAL		77,071	77,071	77,060	76,717	0	354	0	354	0	77,071	0	0	0	2,323	07/25/2029	1FE....
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		06/25/2013	PAID ON PRINCIPAL		124,169	124,169	123,417	123,451	0	718	0	718	0	124,169	0	0	0	3,178	06/25/2032	1.....
31392M GY 2	FSPC T-42 A4 CMO 6.500		06/25/2013	PAID ON PRINCIPAL		53,790	53,790	53,714	53,710	0	80	0	80	0	53,790	0	0	0	1,352	02/25/2042	1.....
31393N TB 5	FSPC T-55 1A1 CMO 6.500		06/25/2013	PAID ON PRINCIPAL		9,579	9,579	10,139	10,473	0	(893)	0	(893)	0	9,579	0	0	0	274	04/25/2033	1.....
414158 NU 5	HARRIS CO HSG FIN CORP 6.700		06/01/2013	REDEEMED		12,000	12,000	11,847	11,903	0	97	0	97	0	12,000	0	0	0	402	06/01/2025	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					112,197,067	112,157,956	113,850,512	112,268,648	0	(135,634)	0	(135,634)	0	112,133,015	0	64,053	64,053	859,713	....XXX...	....XXX...

Bonds - Industrial and Miscellaneous

009158 AS 5	AIR PRODUCTS & CHEMICA 1.200		05/23/2013	WELLS FARGO SECURITIE		997,240	1,000,000	998,960	999,022	0	82	0	82	0	999,104	0	(1,864)	(1,864)	8,533	10/15/2017	1FE....
032166 AQ 3	AMSOUTH BANK NA 4.850		04/01/2013	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	121,250	04/01/2013	3FE....
032654 AE 5	ANALOG DEVICES 5.000		06/06/2013	REDEEMED		1,047,440	1,000,000	1,041,350	1,013,648	0	(3,864)	0	(3,864)	0	1,009,784	0	37,656	37,656	46,528	07/01/2014	1FE....
00206R AX 0	AT&T INC 4.450		06/24/2013	J P MORGAN CHASE SECU		1,067,270	1,000,000	1,133,990	1,127,049	0	(6,649)	0	(6,649)	0	1,120,400	0	(53,130)	(53,130)	7,442	05/15/2021	1FE....
054303 AV 4	AVON PRODUCTS 5.625		04/15/2013	REDEEMED		2,086,904	2,000,000	1,989,100	1,996,996	0	713	0	713	0	1,997,709	0	89,195	89,195	70,000	03/01/2014	2FE....
075887 AS 8	BECTON DICKINSON 4.550		04/15/2013	MATURED		5,000,000	5,000,000	5,153,340	5,004,774	0	(4,774)	0	(4,774)	0	5,000,000	0	0	0	113,750	04/15/2013	1FE....
12189L AM 3	BURLINGTON NORTHERN SA 3.000		05/30/2013	CREDIT SUISSE FIRST B		989,670	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(10,330)	(10,330)	6,833	03/15/2023	2FE....
12686C AY 5	CABLEVISION SYSTEMS 8.625		06/18/2013	BAS-MERRILL LYNCH		1,147,500	1,000,000	985,960	990,362	0	774	0	774	0	991,136	0	156,364	156,364	66,125	09/15/2017	4FE....
14149Y AS 7	CARDINAL HEALTH 5.500		06/15/2013	MATURED		1,000,000	1,000,000	1,050,450	1,006,600	0	(6,600)	0	(6,600)	0	1,000,000	0	0	0	27,500	06/15/2013	2FE....
125152 AC 2	CE GENERATION LLC 7.416		06/15/2013	REDEEMED		76,500	76,500	76,500	76,500	0	0	0	0	0	76,500	0	0	0	2,837	12/15/2018	3FE....
15131# AA 4	CENEX HARVEST STATES C 6.810		06/19/2013	MATURED		833,333	833,333	869,692	836,434	0	(3,100)	0	(3,100)	0	833,333	0	0	0	28,375	06/19/2013	2.....
151895 B* 9	CENTERPOINT PROPERTIES 6.160		06/15/2013	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	154,000	06/15/2013	2.....
17453B AT 8	CITIZENS UTILITIES CO 6.625		04/04/2013	TENDERED		1,990,478	1,839,000	1,728,660	1,782,510	0	6,628	0	6,628	0	1,789,138	0	201,340	201,340	124,548	03/15/2015	3FE....
191219 BV 5	COCA-COLA ENTERPRISES 4.250		04/05/2013	REDEEMED		1,068,180	1,000,000	1,065,720	1,029,075	0	(3,403)	0	(3,403)	0	1,025,671	0	42,509	42,509	25,264	03/01/2015	1FE....
20030N BD 2	COMCAST CORP 3.125		05/29/2013	HSBC		1,020,070	1,000,000	999,140	999,172	0	18	0	18	0	999,191	0	20,879	20,879	28,733	07/15/2022	1FE....
205887 BR 2	CONAGRA FOODS 3.200		05/23/2013	JEFFERIES & CO INC		998,570	1,000,000	997,540	997,540	0	43	0	43	0	997,583	0	987	987	11,022	01/25/2023	2FE....
210518 CF 1	CONSUMERS ENERGY CO 5.000		06/28/2013	REDEEMED		2,153,237	2,000,000	1,992,680	1,997,993	0	395	0	395	0	1,998,387	0	154,849	154,849	78,611	03/15/2015	1FE....
126650 AW 0	CVS LEASE PASS THRU CE 5.298		06/10/2013	REDEEMED		31,194	31,194	31,535	31,609	0	(415)	0	(415)	0	31,194	0	0	0	689	01/11/2027	2FE....
126659 AA 9	CVS LEASE PASS THRU CE 8.353		06/10/2013	REDEEMED		21,990	21,990	21,990	21,990	0	0	0	0	0	21,990	0	0	0	766	07/10/2031	2FE....
278642 AG 8	EBAY INC 1.350		05/30/2013	WELLS FARGO SECURITIE		1,002,950	1,000,000	999,430	999,472	0	46	0	46	0	999,517	0	3,433	3,433	11,625	07/15/2017	1FE....
27876G BE 7	ECHOSTAR DBS CORP 7.125		04/10/2013	BAS-MERRILL LYNCH		1,655,625	1,500,000	1,657,500	1,639,192	0	(12,408)	0	(12,408)	0	1,626,783	0	28,842	28,842	75,406	02/01/2016	3FE....
291011 AT 1	EMERSON ELECTRIC 4.500		05/01/2013	MATURED		6,000,000	6,000,000	5,688,720	5,984,721	0	15,279	0	15,279	0	6,000,000	0	0	0	135,000	05/01/2013	1FE....
292845 AF 1	ENGELHARD CORP 4.250	R.	05/15/2013	MATURED		7,218,000	7,218,000	7,151,273	7,213,430	0	4,570	0	4,570	0	7,218,000	0	0	0	153,383	05/15/2014	1.....
29333* AA 5	ENHANCED ALABAMA SER 2		05/10/2013	TRAVELERS P/C OF AMER		352,288	352,288	352,288	352,288	0	0	0	0	0	352,288	0	0	0	0	03/01/2014	1.....
36877P AA 6	GENERAL AMERICAN RAILC 6.210		06/20/2013	REDEEMED		143,954	143,954	143,954	143,954	0	0	0	0	0	143,954	0	0	0	3,717	09/20/2020	3FE....
370334 BM 5	GENERAL MILLS INC 3.150		05/30/2013	ROYAL BANK OF SCOTLAN		826,328	800,000	796,712	797,022	0	125	0	125	0	797,147	0	29,181	29,181	11,830	12/15/2021	2FE....
38141G DB 7	GOLDMAN SACHS GROUP 5.250		04/01/2013	MATURED		1,000,000	1,000,000	970,400	998,751	0	1,249	0	1,249	0	1,000,000	0	0	0	26,250	04/01/2013	1FE....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
412690 AB 5	HARLAND CLARKE	9.500		06/19/2013	REDEEMED		231,000	231,000	232,155	214,253	16,764	(51)	0	16,713	0	230,966	0	34	34	13,045	05/15/2015	5FE
423074 AM 5	HJ HEINZ CO	3.125		06/07/2013	TENDERED		1,010,000	1,000,000	987,380	988,772	0	485	0	485	0	989,256	0	20,744	20,744	23,003	09/12/2021	2FE
437076 AP 7	HOME DEPOT INC	5.400		05/24/2013	RAYMOND JAMES & ASSOC		1,127,590	1,000,000	1,157,550	1,132,141	0	(17,007)	0	(17,007)	0	1,115,134	0	12,456	12,456	40,350	03/01/2016	1FE
448579 AA 0	HYATT HOTELS (144A)	5.750		05/10/2013	REDEEMED		1,111,180	1,000,000	994,600	997,333	0	305	0	305	0	997,638	0	113,542	113,542	42,326	08/15/2015	2FE
459200 AL 5	IBM CORP	7.500		06/15/2013	MATURED		2,000,000	2,000,000	2,424,760	2,024,746	0	(24,746)	0	(24,746)	0	2,000,000	0	0	0	75,000	06/15/2013	1FE
458140 AJ 9	INTEL CORP	3.300		05/31/2013	NOMURA SECURITIES INT		519,715	500,000	527,150	524,940	0	(1,090)	0	(1,090)	0	523,850	0	(4,135)	(4,135)	11,183	10/01/2021	1FE
000000 00 0	INVITATION HOMES - REV	3.750		06/15/2013	PAID ON PRINCIPAL		18,159	18,159	18,159	18,159	0	0	0	0	0	18,159	0	0	0	74	03/31/2015	1Z
45031U AZ 4	ISTAR FINANCIAL INC	5.950		06/10/2013	REDEEMED		2,039,090	2,000,000	600,000	1,090,579	0	407,917	0	407,917	0	1,498,497	0	540,593	540,593	77,681	10/15/2013	4FE
49228R AE 3	KERN RIVER FUNDING (14	4.893		05/31/2013	REDEEMED		191,144	191,144	189,225	190,150	0	994	0	994	0	191,144	0	0	0	3,897	04/30/2018	1FE
501044 CJ 8	KROGER CO	5.000		04/15/2013	MATURED		1,000,000	1,000,000	998,030	999,723	0	277	0	277	0	1,000,000	0	0	0	25,000	04/15/2013	2FE
524908 CF 5	LEHMAN BROTHERS HOLDIN	7.875		04/04/2013	PAID ON PRINCIPAL		9,010	9,010	1,126	1,566	0	7,443	0	7,443	0	9,010	0	0	0	0	11/01/2009	6
52517P F6 3	LEHMAN BROTHERS HOLDIN	5.500		04/04/2013	PAID ON PRINCIPAL		101,912	101,912	12,739	17,502	0	84,409	0	84,409	0	101,912	0	0	0	0	04/04/2016	6*
52517P VV 0	LEHMAN BROTHERS HOLDIN	4.800		04/04/2013	PAID ON PRINCIPAL		101,879	101,879	12,735	17,525	0	84,354	0	84,354	0	101,879	0	0	0	0	03/13/2014	6
55616X AE 7	MACYS RETAIL HOLDINGS	7.875		06/11/2013	STIFEL NICOLAUS & CO		534,602	470,000	555,150	543,316	0	(12,867)	0	(12,867)	0	530,449	0	4,153	4,153	33,825	07/15/2015	2FE
57772K AA 9	MAXIM INTEGRATED	3.450		06/14/2013	MATURED		1,000,000	1,000,000	998,760	999,779	0	221	0	221	0	1,000,000	0	0	0	17,250	06/14/2013	2FE
587405 AB 7	MERCANTILE BANKS	4.625		04/15/2013	MATURED		7,000,000	7,000,000	7,210,551	7,006,820	0	(6,820)	0	(6,820)	0	7,000,000	0	0	0	161,875	04/15/2013	2FE
59018Y N5 6	MERRILL LYNCH	6.150		04/25/2013	MATURED		1,000,000	1,000,000	1,018,490	1,001,342	0	(1,342)	0	(1,342)	0	1,000,000	0	0	0	30,750	04/25/2013	1FE
594918 AT 1	MICROSOFT CORP	2.375		05/23/2013	RBC CAPITAL MARKETS		973,320	1,000,000	996,640	996,640	0	15	0	15	0	996,655	0	(23,335)	(23,335)	1,781	05/01/2023	1FE
63534P AD 9	NATIONAL CITY BANK	4.625		05/01/2013	MATURED		3,000,000	3,000,000	2,997,569	2,999,550	0	450	0	450	0	3,000,000	0	0	0	69,375	05/01/2013	1FE
674599 CE 3	OCCIDENTAL PETROLEUM	2.700		05/29/2013	NOMURA SECURITIES INT		971,680	1,000,000	997,390	997,521	0	85	0	85	0	997,606	0	(25,926)	(25,926)	25,575	02/15/2023	1FE
68389X AC 9	ORACLE CORP	5.750		06/13/2013	SOCIETY GENERALE AMER		1,185,800	1,000,000	1,217,070	1,197,668	0	(16,593)	0	(16,593)	0	1,181,075	0	4,725	4,725	38,813	04/15/2018	1FE
708160 BE 5	PENNEY (JC) CO INC	7.125		05/20/2013	TENDERED		2,900,000	2,000,000	2,095,579	1,730,000	342,560	(1,650)	0	340,910	0	2,070,910	0	829,090	829,090	74,021	11/15/2023	5FE
711123 AM 1	PEOPLES GAS LIGHT	4.625		05/01/2013	MATURED		5,000,000	5,000,000	4,995,948	4,999,249	0	751	0	751	0	5,000,000	0	0	0	115,625	05/01/2013	1FE
72447W AN 9	PITNEY BOWES INC	3.875		06/15/2013	MATURED		7,000,000	7,000,000	6,918,520	6,995,305	0	4,695	0	4,695	0	7,000,000	0	0	0	135,625	06/15/2013	2FE
74005P AL 8	PRAXAIR INC	3.950		06/01/2013	MATURED		2,000,000	2,000,000	1,993,120	1,999,548	0	452	0	452	0	2,000,000	0	0	0	39,500	06/01/2013	1FE
78412F AF 1	SESI LLC	6.875		05/24/2013	REDEEMED		556,000	556,000	547,599	554,112	0	532	0	532	0	554,644	0	1,356	1,356	18,369	06/01/2014	3FE
05577@ AN 0	UNION PACIFIC RAILROAD	4.830		04/15/2013	REDEEMED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,415	10/15/2024	1
908594 AC 8	UNION TANK CAR	4.710		05/15/2013	REDEEMED		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	10,705	05/15/2020	1
976656 BX 5	WISCONSIN ELECTRIC POW	4.500		05/15/2013	MATURED		10,000,000	10,000,000	10,237,755	10,009,857	0	(9,857)	0	(9,857)	0	10,000,000	0	0	0	225,000	05/15/2013	1FE
013716 AS 4	ALCAN INC	4.500		05/15/2013	MATURED		5,000,000	5,000,000	4,910,450	4,994,745	0	5,255	0	5,255	0	5,000,000	0	0	0	112,500	05/15/2013	1FE
06366R HA 6	BANK OF MONTREAL	1.400	A.	05/22/2013	RBC CAPITAL MARKETS		1,002,900	1,000,000	998,460	998,546	0	122	0	122	0	998,668	0	4,232	4,232	9,994	09/11/2017	1FE
064149 YG 6	BANK OF NOVA SCOTIA	5.040	C.	04/08/2013	MATURED		2,000,000	2,000,000	1,999,640	1,999,667	0	333	0	333	0	2,000,000	0	0	0	50,400	04/08/2013	1FE
89352H AA 7	TRANS CANADA PIPELINE	4.000	A.	06/15/2013	MATURED		5,000,000	5,000,000	4,973,970	4,998,412	0	1,588	0	1,588	0	5,000,000	0	0	0	100,000	06/15/2013	1FE
055451 AA 6	BHP BILLITON FINANCE	4.800	F.	04/15/2013	MATURED		2,000,000	2,000,000	1,997,819	1,999,642	0	358	0	358	0	2,000,000	0	0	0	48,000	04/15/2013	1FE
80932R AG 0	SCOTLAND INTL FINANCE	4.250	F.	05/23/2013	MATURED		8,000,000	8,000,000	7,893,720	7,993,530	0	6,470	0	6,470	0	8,000,000	0	0	0	170,000	05/23/2013	2FE
980888 AE 1	WOOLWORTHS LIMITED (14	3.150	F.	06/18/2013	TENDERED		786,516	740,000	739,386	739,566	0	57	0	57	0	739,623	0	46,894	46,894	15,993	04/12/2016	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000780	HX 7 AMAC 2003-8 A4 CMO 5.250		06/25/2013	PAID ON PRINCIPAL		195,806	195,806	186,199	187,031	0	8,775	0	8,775	0	195,806	0	0	0	4,234	06/25/2033	1FM
05946X	A3 7 BAFC 2005-4 2A3 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		836,192	836,192	836,192	820,301	0	15,892	0	15,892	0	836,192	0	0	0	20,294	08/25/2035	1FM
05949C	HU 3 BOAMS 2005-1 2A5 CMO 3.098		06/25/2013	PAID ON PRINCIPAL		257,645	257,645	173,910	172,517	0	85,128	0	85,128	0	257,645	0	0	0	3,306	10/25/2035	1FM
073882	AY 8 BSARM 2006-4 4A3 CMO 5.371		06/25/2013	VARIOUS		558,345	606,343	480,315	453,856	0	142,670	0	142,670	0	596,526	0	(38,181)	(38,181)	14,515	10/25/2046	1FM
172973	RP 6 CMSI 2003-8 A12 NAS CM 5.500		06/25/2013	PAID ON PRINCIPAL		2,063,403	2,063,403	2,004,725	2,051,015	0	12,388	0	12,388	0	2,063,403	0	0	0	47,177	08/25/2033	1FM
172973	W5 4 CMSI 2005-4 1A6 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		62,332	62,332	46,282	48,825	0	13,508	0	13,508	0	62,332	0	0	0	1,506	07/25/2035	1FM
172973	5F 2 CMSI 2006-1 2A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		97,276	97,276	92,656	85,072	0	12,205	0	12,205	0	97,276	0	0	0	1,936	02/25/2021	1FM
22541S	CC 0 CSFB 2004-2R A1 CMO 3.839		06/28/2013	PAID ON PRINCIPAL		38,140	38,140	37,859	37,859	0	281	0	281	0	38,140	0	0	0	713	12/28/2033	1FM
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		72,670	72,670	72,598	72,619	0	51	0	51	0	72,670	0	0	0	1,515	02/25/2020	1FM
12667F	J6 3 CWALT 2004-30CB 3A1 CM 5.000		06/25/2013	PAID ON PRINCIPAL		313,264	313,264	256,876	235,096	0	78,168	0	78,168	0	313,264	0	0	0	6,260	02/25/2020	1FM
12669F	DS 9 CWHL 2003-J10 1A9 CMO 5.250		06/25/2013	PAID ON PRINCIPAL		812,491	812,491	769,327	784,607	0	27,884	0	27,884	0	812,491	0	0	0	18,009	11/25/2033	1FM
12669F	GV 9 CWHL 2003-J13 2A1 CMO 5.250		06/25/2013	PAID ON PRINCIPAL		312,029	312,029	313,784	312,091	0	(62)	0	(62)	0	312,029	0	0	0	7,907	01/25/2024	1FM
126694	AA 6 CWHL 2005-19 1A1 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		158,980	158,980	137,767	95,602	0	63,379	0	63,379	0	158,980	0	0	0	3,663	08/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		06/25/2013	VARIOUS		128,965	136,312	121,999	109,055	0	26,002	0	26,002	0	136,057	0	(6,092)	(6,092)	2,990	11/25/2035	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		06/25/2013	VARIOUS		691,617	930,775	721,525	666,455	0	200,518	0	200,518	0	866,973	0	(175,356)	(175,356)	23,727	07/25/2037	1FM
32051G	LD 5 FHASI 2005-2 2A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		220,764	220,764	220,695	220,542	0	222	0	222	0	220,764	0	0	0	5,309	05/25/2020	1FM
36185N	M8 0 GMACM 2003-J10 A2 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		173,347	173,347	171,952	172,417	0	929	0	929	0	173,347	0	0	0	3,190	01/25/2019	1FM
3622EB	AC 2 GSAA 2007-4 A3A CMO .493		06/25/2013	PAID ON PRINCIPAL		31,996	31,996	13,158	8,476	0	23,520	0	23,520	0	31,996	0	0	0	66	03/25/2037	1FM
36228F	AE 6 GSMPS 1998-2 A CMO 7.750		06/19/2013	PAID ON PRINCIPAL		12,167	12,167	12,035	12,055	0	113	0	113	0	12,167	0	0	0	400	05/19/2027	1FM
36228F	CL 8 GSMPS 1999-3 A CMO (14 8.000		06/19/2013	PAID ON PRINCIPAL		2,172	2,172	2,225	2,203	0	(30)	0	(30)	0	2,172	0	0	0	68	08/19/2029	1FM
36228F	EC 6 GSMPS 2001-2 A CMO 7.500		06/19/2013	PAID ON PRINCIPAL		10,641	10,641	11,007	10,996	0	(356)	0	(356)	0	10,641	0	0	0	351	06/15/2032	4FM
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 4.881		06/25/2013	PAID ON PRINCIPAL		73,047	73,047	68,600	67,375	0	5,673	0	5,673	0	73,047	0	0	0	1,743	01/25/2035	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		1,482,002	1,482,002	1,315,336	1,329,623	0	152,379	0	152,379	0	1,482,002	0	0	0	40,745	06/20/2036	1FM
362290	AP 3 GSR 2007-AR1 6A1 CMO 4.803		06/25/2013	PAID ON PRINCIPAL		166,598	166,598	151,885	110,919	0	55,679	0	55,679	0	166,598	0	0	0	3,325	03/25/2037	1FM
46628M	AE 6 JPMAC 2006-CW1 A4 343		06/25/2013	PAID ON PRINCIPAL		138,399	138,399	112,795	126,806	0	11,593	0	11,593	0	138,399	0	0	0	185	05/25/2036	1FM
466247	UP 6 JPMMT 2005-S2 1A3 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		327,804	327,804	317,970	298,718	0	29,086	0	29,086	0	327,804	0	0	0	7,545	08/25/2020	1FM
46630G	AD 7 JPMMT 2007-A1 2A2 (CMO 3.007		06/25/2013	PAID ON PRINCIPAL		117,965	117,965	104,104	102,131	0	15,834	0	15,834	0	117,965	0	0	0	1,397	07/25/2035	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		06/25/2013	PAID ON PRINCIPAL		1,164,323	1,164,323	1,016,082	1,023,722	0	140,601	0	140,601	0	1,164,323	0	0	0	26,949	05/25/2037	1FM
576434	EM 2 MALT 2003-4 4A1 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		93,915	93,915	94,074	93,853	0	63	0	63	0	93,915	0	0	0	2,009	06/25/2018	1FM
55265K	NM 7 MASTR 2002-8 1A4 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		6,419	6,419	6,482	6,401	0	18	0	18	0	6,419	0	0	0	147	12/25/2017	1FM
55265K	VB 2 MASTR 2003-4 2A4 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		633,325	633,325	623,251	629,064	0	4,261	0	4,261	0	633,325	0	0	0	11,713	05/25/2018	1FM
55265K	5Y 1 MASTR 2004-1 4A1 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		523,042	523,042	523,089	522,132	0	910	0	910	0	523,042	0	0	0	8,747	02/25/2019	1FM
57643M	LE 2 MASTR 2005-2 1A5 (CMO) 5.250		06/25/2013	PAID ON PRINCIPAL		178,860	178,860	173,494	171,005	0	7,855	0	7,855	0	178,860	0	0	0	3,767	11/25/2035	1FM
74160M	DK 5 PRIME 2004-CL1 1A1 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		58,862	58,862	60,242	61,432	0	(2,570)	0	(2,570)	0	58,862	0	0	0	1,525	02/25/2034	4FM
76110H	BL 2 RALI 2003-QS7 A2 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		247,377	247,377	250,624	248,525	0	(1,148)	0	(1,148)	0	247,377	0	0	0	4,851	04/25/2033	1FM
76111X	DE 0 RFMSI 2003-S18 A2 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		208,665	208,665	206,416	207,411	0	1,255	0	1,255	0	208,665	0	0	0	3,840	10/25/2018	1FM

QE05.13

SCHEDULE D - PART 4

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

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		274,519	274,519	275,742	274,647	0	(127)	0	(127)	0	274,519	0	0	0	5,389	02/25/2020	1FM
949767 AB 3	WFMB 2003-13 A2 CMO 4.500		04/25/2013	PAID ON PRINCIPAL		421,828	421,828	416,818	419,350	0	2,478	0	2,478	0	421,828	0	0	0	6,327	10/25/2018	1FM
94981A AA 1	WFMB 2003-14 1A1 CMO 4.750		04/25/2013	PAID ON PRINCIPAL		2,578,244	2,578,244	2,553,902	2,562,644	0	15,599	0	15,599	0	2,578,244	0	0	0	41,221	12/25/2018	1FM
94980W AB 2	WFMB 2003-15 1A2 CMO 4.750		04/25/2013	PAID ON PRINCIPAL		2,702,607	2,702,607	2,687,300	2,690,324	0	12,284	0	12,284	0	2,702,607	0	0	0	42,791	11/25/2018	1FM
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		198,407	198,407	193,863	194,072	(0)	4,335	0	4,335	0	198,407	0	0	0	3,935	09/25/2020	1FM
94984E AD 4	WFMB 2006-10 A4 CMO 6.000		06/25/2013	PAID ON PRINCIPAL		316,021	316,021	304,802	308,102	0	7,919	0	7,919	0	316,021	0	0	0	8,577	08/25/2036	1FM
94983L AY 3	WFMB 2006-2 2A5 CMO 5.500		06/25/2013	PAID ON PRINCIPAL		1,248,797	1,248,797	1,057,706	1,045,145	0	203,652	0	203,652	0	1,248,797	0	0	0	30,852	03/25/2036	1FM
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		06/25/2013	VARIOUS		294,629	336,449	282,618	220,695	0	107,022	0	107,022	0	327,716	0	(33,087)	(33,087)	8,527	09/25/2037	1FM
17319W AA 7	CGCMT 2013-SMP A 2.110		06/12/2013	PAID ON PRINCIPAL		29,652	29,652	30,393	30,393	0	(740)	0	(740)	0	29,652	0	0	0	104	01/12/2018	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C.	06/12/2013	PAID ON PRINCIPAL		37,387	37,387	37,386	37,356	0	31	0	31	0	37,387	0	0	0	687	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C.	06/12/2013	PAID ON PRINCIPAL		15,008	15,008	15,008	14,991	0	17	0	17	0	15,008	0	0	0	290	09/12/2019	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		06/15/2013	PAID ON PRINCIPAL		161,015	161,015	152,666	155,139	0	5,876	0	5,876	0	161,015	0	0	0	4,325	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		06/15/2013	PAID ON PRINCIPAL		786,001	786,001	813,407	786,058	0	(57)	0	(57)	0	786,001	0	0	0	25,704	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		06/10/2013	PAID ON PRINCIPAL		236,582	236,582	305,190	232,511	0	4,071	0	4,071	0	236,582	0	0	0	6,629	01/10/2028	1AM
20846Q HN 1	CNF 2001-3 A4 6.910		06/01/2013	PAID ON PRINCIPAL		147,556	147,556	147,547	147,566	0	(10)	0	(10)	0	147,556	0	0	0	4,335	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		06/01/2013	PAID ON PRINCIPAL		89,742	89,742	89,938	89,791	0	(49)	0	(49)	0	89,742	0	0	0	2,254	03/01/2033	4AM
393505 BC 5	GT 1993-2 B 8.000		06/15/2013	PAID ON PRINCIPAL		52,845	52,845	49,136	4,098	0	48,747	0	48,747	0	52,845	0	0	0	5,026	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		06/15/2013	PAID ON PRINCIPAL		378,422	378,422	389,242	376,469	3,107	(1,154)	0	1,953	0	378,422	0	0	0	11,360	11/15/2028	4AM
393505 Y2 2	GT 1999-3 M1 6.960		06/15/2013	WRITTEN OFF		3	162,627	53,936	16	0	0	0	0	16	0	(13)	(13)	4,863	02/01/2031	6FE	
393505 Z4 7	GT 1999-4 A7 7.410		06/01/2013	PAID ON PRINCIPAL		72,812	72,812	61,264	51,079	0	21,733	0	21,733	0	72,812	0	0	0	2,224	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		06/01/2013	PAID ON PRINCIPAL		127,517	127,517	127,460	90,536	0	36,981	0	36,981	0	127,517	0	0	0	4,150	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		06/15/2013	WRITTEN OFF		1	286	18	0	0	0	0	0	0	0	0	1	1	10	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		06/15/2013	PAID ON PRINCIPAL		80,840	80,840	73,941	68,906	0	11,934	0	11,934	0	80,840	0	0	0	1,826	11/15/2032	4AM
921796 MZ 8	VMF 2003-A A4 6.210		06/07/2013	PAID ON PRINCIPAL		137,664	137,664	125,274	130,524	0	7,140	0	7,140	0	137,664	0	0	0	3,564	05/07/2026	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					149,513,709	147,648,086	145,852,709	145,055,064	362,431	2,124,609	0	2,487,040	0	147,542,104	0	1,971,605	1,971,605	3,689,559	XXX	XXX
8399997.	Total - Bonds - Part 4					812,397,807	805,077,838	818,251,255	810,620,898	362,431	188,704	0	551,136	(6,885)	811,165,149	78,078	1,154,580	1,232,658	11,859,118	XXX	XXX
8399999.	Total - Bonds					812,397,807	805,077,838	818,251,255	810,620,898	362,431	188,704	0	551,136	(6,885)	811,165,149	78,078	1,154,580	1,232,658	11,859,118	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
685691 50 3	ORCHARD SUPPLY HARDWARE CORP NRDM		06/10/2013	CITIGROUP GLOBAL MARKETS		14,406,000	13,253	0.00	28,092	25,931	2,161	0	2,161	0	28,092	0	(14,838)	(14,838)	0	XXX	P6U
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					13,253	XXX	28,092	25,931	2,161	0	0	2,161	0	28,092	0	(14,838)	(14,838)	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					13,253	XXX	28,092	25,931	2,161	0	0	2,161	0	28,092	0	(14,838)	(14,838)	0	XXX	XXX
8999999.	Total - Preferred Stocks					13,253	XXX	28,092	25,931	2,161	0	0	2,161	0	28,092	0	(14,838)	(14,838)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
024835 10 0	AMERICAN CAMPUS COMMUNITIES		06/06/2013	VARIOUS		21,700,000	920,047	XXX	950,802	1,001,021	(50,219)	0	(50,219)	0	950,802	0	(30,755)	(30,755)	11,320	XXX	L
03027X 10 0	AMERICAN TOWER CORP		05/07/2013	VARIOUS		4,100,000	342,330	XXX	292,545	316,807	(24,262)	0	(24,262)	0	292,545	0	49,784	49,784	1,066	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
101121 10 1	BOSTON PROPERTIES INC.....		04/01/2013	EVERCORE GROUP, LLC.....	800,000	80,255	XXX	28,024	84,648	(56,624)	0	0	(56,624)	0	28,024	0	52,231	52,231	715	XXX	L.....
22025Y 40 7	CORRECTIONS CORP OF AMERICA.....		06/03/2013	WELLS FARGO SECURITIES ALGO	3,400,000	118,362	XXX	128,936	0	0	0	0	0	0	128,936	0	(10,574)	(10,574)	0	XXX	L.....
253868 10 3	DIGITAL REALTY TRUST INC.....		06/19/2013	GOLDMAN SACHS ALGO.....	2,900,000	174,919	XXX	194,039	0	0	0	0	0	0	194,039	0	(19,120)	(19,120)	4,524	XXX	L.....
25960P 10 9	DOUGLAS EMMETT INC.....		05/16/2013	DEUTSCHE BANK ALGO.....	11,200,000	306,400	XXX	191,520	260,960	(69,440)	0	0	(69,440)	0	191,520	0	114,880	114,880	4,032	XXX	L.....
264411 50 5	DUKE REALTY CORPORATION.....		04/05/2013	JP MORGAN.....	10,800,000	186,061	XXX	147,618	149,796	(2,178)	0	0	(2,178)	0	147,618	0	38,443	38,443	1,836	XXX	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		04/01/2013	EVERCORE GROUP, LLC.....	800,000	120,391	XXX	100,506	117,320	(16,814)	0	0	(16,814)	0	100,506	0	19,885	19,885	1,848	XXX	L.....
313747 20 6	FEDERAL REALTY INV TRUST.....		05/30/2013	BMO CAPITAL MARKETS (045) ALGO 1	1,800,000	197,328	XXX	124,456	187,236	(62,780)	0	0	(62,780)	0	124,456	0	72,871	72,871	5,694	XXX	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		05/10/2013	VARIOUS.....	9,800,000	222,402	XXX	115,194	194,530	(79,336)	0	0	(79,336)	0	115,194	0	107,208	107,208	2,254	XXX	L.....
40414L 10 9	HCP INC.....		06/24/2013	VARIOUS.....	11,700,000	558,965	XXX	394,217	528,606	(134,389)	0	0	(134,389)	0	394,217	0	164,748	164,748	12,285	XXX	L.....
46581@ 10 8	IVANS INC.....		06/05/2013	CORPORATE ACTION.....	83,550,000	7,027,895	XXX	0	1,046,882	(1,046,882)	0	0	(1,046,882)	0	0	0	7,027,895	7,027,895	772,838	XXX	A.....
49427F 10 8	KILROY REALTY CORP.....		05/16/2013	DEUTSCHE BANK ALGO.....	6,100,000	337,825	XXX	187,973	288,957	(100,984)	0	0	(100,984)	0	187,973	0	149,852	149,852	4,270	XXX	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		05/29/2013	SELL FRACTIONAL SHARE.....	0.570	49	XXX	0	0	0	0	0	0	0	0	0	49	49	0	XXX	L.....
517942 10 8	LASALLE HOTEL PROPERTIES.....		04/17/2013	VARIOUS.....	23,600,000	599,812	XXX	577,539	599,204	(21,665)	0	201	(21,866)	0	577,338	0	22,474	22,474	9,440	XXX	L.....
554382 10 1	MACERICH CO.....		06/11/2013	VARIOUS.....	3,100,000	207,644	XXX	20,472	180,730	(160,258)	0	0	(160,258)	0	20,472	0	187,172	187,172	8,069	XXX	L.....
685691 40 4	ORCHARD SUPPLY HARDWARE CORP.....		06/10/2013	VARIOUS.....	13,383,000	37,923	XXX	99,168	99,168	0	0	46,171	(46,171)	0	52,997	0	(15,074)	(15,074)	0	XXX	L.....
737464 10 7	POST PROPERTIES INC.....		06/11/2013	JP MORGAN.....	2,000,000	93,648	XXX	81,853	99,900	(18,047)	0	0	(18,047)	0	81,853	0	11,796	11,796	1,000	XXX	L.....
78440X 10 1	SL GREEN REALTY CORP.....		06/03/2013	WELLS FARGO SECURITIES ALGO	1,300,000	112,989	XXX	71,552	99,645	(28,093)	0	0	(28,093)	0	71,552	0	41,437	41,437	858	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		06/03/2013	WELLS FARGO SECURITIES ALGO	1,000,000	166,512	XXX	33,883	158,090	(124,207)	0	0	(124,207)	0	33,883	0	132,629	132,629	2,300	XXX	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		06/12/2013	VARIOUS.....	12,200,000	441,744	XXX	290,443	417,240	(126,797)	0	0	(126,797)	0	290,443	0	151,301	151,301	6,882	XXX	L.....
876664 10 3	TAUBMAN CENTERS INC.....		05/28/2013	VARIOUS.....	3,500,000	283,764	XXX	135,387	275,520	(140,133)	0	0	(140,133)	0	135,387	0	148,377	148,377	5,800	XXX	L.....
92276F 10 0	VENTAS INC.....		06/24/2013	VARIOUS.....	7,100,000	522,422	XXX	288,172	459,512	(171,340)	0	0	(171,340)	0	288,172	0	234,250	234,250	7,504	XXX	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					13,059,687	XXX	4,454,299	6,565,772	(2,434,446)	0	46,372	(2,480,819)	0	4,407,928	0	8,651,759	8,651,759	864,534	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					13,059,687	XXX	4,454,299	6,565,772	(2,434,446)	0	46,372	(2,480,819)	0	4,407,928	0	8,651,759	8,651,759	864,534	XXX	XXX
9799999.	Total - Common Stocks.....					13,059,687	XXX	4,454,299	6,565,772	(2,434,446)	0	46,372	(2,480,819)	0	4,407,928	0	8,651,759	8,651,759	864,534	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					13,072,941	XXX	4,482,392	6,591,703	(2,432,285)	0	46,372	(2,478,658)	0	4,436,020	0	8,636,921	8,636,921	864,534	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					825,470,748	XXX	822,733,647	817,212,601	(2,069,854)	188,704	46,372	(1,927,522)	(6,885)	815,601,169	78,078	9,791,501	9,869,579	12,723,652	XXX	XXX

QE05.15

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

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

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

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

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

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

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	10,019,199	10,019,199	07/01/2013...
	REPO - CITI A TREASURY.....		1.....	1,054,641	1,054,641	07/01/2013...
	REPO - RBS A TREASURY.....		1.....	10,019,199	10,019,199	07/01/2013...
0199999	U.S. Government - Issuer Obligations.....			21,093,039	21,093,039	...XXX.....
0599999	Total - U.S. Government.....			21,093,039	21,093,039	...XXX.....
6199999	Total - Issuer Obligations.....			21,093,039	21,093,039	...XXX.....
6599999	Subtotal - Bonds.....			21,093,039	21,093,039	...XXX.....
9999999	Totals.....			21,093,039	21,093,039	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(46,607,537) Book/Adjusted Carrying Value \$.....(46,607,537)
- Average balance for the year to date: Fair Value \$.....33,103,941 Book/Adjusted Carrying Value \$.....33,103,941
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....21,093,039 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles, CA.....	.....0.000	.....0	.....0	.....1,029,575	.....939,481	.....837,058	XXX..
Bank of America, N.A. - CA.....	Concord, CA.....	.....0.250	.....(3)	.....0	.....425,181	.....373,205	.....510,571	XXX..
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....(41,536)	.....552,808	.....(213,586)	XXX..
First National Bank of Anchorage.....	Anchorage, AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX..
Grand Bank.....	Dallas, TX.....	.....0.000	.....0	.....0	.....209,285	.....193,182	.....39,218	XXX..
Johnson Bank.....	Racine, WI.....	.....0.000	.....0	.....0	.....492,891	.....365,910	.....398,821	XXX..
JP Morgan Chase Bank, N.A.....	New York, NY.....	.....0.000	.....0	.....0	.....655,381	.....917,848	.....682,944	XXX..
JP Morgan Chase Bank, N.A. - TX.....	San Antonio, TX.....	.....0.000	.....0	.....0	.....84,027	.....74,302	.....38,026	XXX..
Northern Trust.....	Chicago, IL.....	.....0.000	.....0	.....0	.....979,781	.....388,929	.....450,203	XXX..
Regions Bank of Arkansas.....	Little Rock, AR.....	.....0.000	.....0	.....0	.....111,475	.....111,476	.....111,477	XXX..
Royal Bank of Canada.....	Toronto, ON.....	.....0.000	.....0	.....0	.....37,923,731	.....32,292,202	.....49,120,357	XXX..
RBC Dexia.....	Toronto, ON.....	.....0.000	.....0	.....0	.....0	.....2,028,318	.....2,000,820	XXX..
Steele Street Bank and Trust.....	Denver, CO.....	.....0.000	.....0	.....0	.....149,981	.....162,617	.....175,335	XXX..
Suntrust Bank.....	Orlando, FL.....	.....0.000	.....0	.....0	.....273,568	.....95,014	.....244,741	XXX..
The Bank of New York Mellon.....	Pittsburgh, PA.....	.....0.000	.....0	.....0	.....5,047	.....5,968	.....32,921	XXX..
US Bank Corp.....	St. Paul, MN.....	.....0.000	.....0	.....0	.....2,845,017	.....4,581,085	.....2,722,243	XXX..
Wells Fargo, N.A.....	San Francisco, CA.....	.....0.000	.....0	.....58,141,740	.....1,412,447	.....995,974	.....980,590	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(3)	.....58,141,740	.....46,565,851	.....44,088,320	.....58,141,739	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(3)	.....58,141,740	.....46,565,851	.....44,088,320	.....58,141,739	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(3)	.....58,141,740	.....46,565,851	.....44,088,320	.....58,141,739	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010	3.950	11/10/2009	0	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					0	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					0	0	0
8399999. Subtotals - Bonds.....					0	0	0
8699999. Total - Cash Equivalents.....					0	0	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	(16,588)	0	0	65,895
2. Alaska.....AK	0	0	0	0	(46)	0	0	392
3. Arizona.....AZ	0	0	0	0	(86,708)	0	0	164,369
4. Arkansas.....AR	0	0	0	2	(421,516)	1,300,000	3	115,158
5. California.....CA	0	0	0	0	(12,122)	0	0	81,215
6. Colorado.....CO	0	0	0	0	(6,068)	0	0	66,192
7. Connecticut.....CT	0	0	4,193	0	(6,045)	7,423,515	0	46,476
8. Delaware.....DE	0	0	0	0	(1,185)	0	0	11,718
9. District of Columbia.....DC	0	0	0	0	350,972	350,000	2	80,078
10. Florida.....FL	0	0	0	0	(43,782)	0	0	138,960
11. Georgia.....GA	0	0	0	0	(24,702)	0	0	85,200
12. Hawaii.....HI	0	0	0	0	(2,505)	0	0	6,756
13. Idaho.....ID	0	0	0	0	(40)	0	0	576
14. Illinois.....IL	0	0	100,000	3	(2,250,597)	1,900,001	4	280,469
15. Indiana.....IN	0	0	121,551	2	(133,971)	250,000	1	45,384
16. Iowa.....IA	0	0	0	0	(23,095)	0	0	148,643
17. Kansas.....KS	0	0	0	0	(5,741)	0	0	34,356
18. Kentucky.....KY	0	0	0	0	(10,208)	0	0	56,334
19. Louisiana.....LA	0	0	268,202	3	(162,305)	375,001	5	158,890
20. Maine.....ME	0	0	0	0	(3,177)	200,000	1	25,079
21. Maryland.....MD	0	0	0	0	(1,289)	2	2	9,403
22. Massachusetts.....MA	0	0	0	0	(12,314)	580,000	5	70,258
23. Michigan.....MI	0	0	0	0	(1,415)	0	0	40,783
24. Minnesota.....MN	0	0	0	0	(11,807)	0	0	100,260
25. Mississippi.....MS	0	0	0	2	(92,933)	12,000	7	141,483
26. Missouri.....MO	0	0	0	0	(29,968)	5,250,001	3	94,751
27. Montana.....MT	0	0	0	0	(7,308)	0	0	34,615
28. Nebraska.....NE	0	0	0	0	(7,765)	0	0	49,180
29. Nevada.....NV	0	0	0	0	(205)	0	0	17,571
30. New Hampshire.....NH	0	0	0	0	(1,185)	0	0	7,306
31. New Jersey.....NJ	0	0	0	0	1,027,307	3,031,250	2	34,043
32. New Mexico.....NM	0	0	0	0	(288)	0	0	2,679
33. New York.....NY	0	0	11,244	0	(14,939)	132,132	1	28,447
34. North Carolina.....NC	0	0	0	0	(36,419)	0	0	159,460
35. North Dakota.....ND	0	0	0	0	(6,722)	0	0	36,225
36. Ohio.....OH	0	0	0	0	(25,590)	0	0	153,629
37. Oklahoma.....OK	0	0	0	0	(1,185)	0	0	6,674
38. Oregon.....OR	0	0	0	0	(386)	0	0	6,309
39. Pennsylvania.....PA	0	0	0	0	(17,511)	5,000	1	66,782
40. Rhode Island.....RI	0	0	0	0	(646)	0	0	5,600
41. South Carolina.....SC	0	0	0	0	(12,132)	500,000	1	42,353
42. South Dakota.....SD	0	0	0	0	(4,346)	0	0	35,220
43. Tennessee.....TN	0	0	0	1	(30,763)	250,000	1	193,830
44. Texas.....TX	0	0	0	0	(50,416)	1,000,000	1	184,239
45. Utah.....UT	0	0	0	0	3,762	0	0	70,112
46. Vermont.....VT	0	0	0	0	(116)	0	0	1,121
47. Virginia.....VA	0	0	0	1	(244,712)	0	0	239,297
48. Washington.....WA	0	0	0	0	(2,881)	0	0	25,614
49. West Virginia.....WV	0	0	0	0	(204,597)	0	0	392,824
50. Wisconsin.....WI	0	0	0	0	44,521	50,000	1	93,265
51. Wyoming.....WY	0	0	0	0	(1,246)	0	0	3,949
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	(2,215)	0	0	8,417
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	29,193
58. Aggregate Other Alien.....OT	0	0	0	0	75	0	0	149
59. Totals.....	0	0	505,190	14	(2,607,063)	22,608,902	41	3,997,179

DETAILS OF WRITE-INS

58001. Other Alien Combined.....	0	0	0	0	28	0	0	105
58002. United Kingdom.....	0	0	0	0	46	0	0	43
58003. Australia.....	0	0	0	0	1	0	0	1
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	75	0	0	149



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(24,672)	0	0	98,007
2. Alaska.....AK	0	0	0	0	(144)	0	0	1,229
3. Arizona.....AZ	0	0	0	0	(59,563)	0	0	112,912
4. Arkansas.....AR	0	0	0	0	(14,843)	0	0	79,443
5. California.....CA	0	0	0	0	(36,289)	0	0	236,911
6. Colorado.....CO	0	0	0	0	888,184	995,000	1	128,887
7. Connecticut.....CT	0	0	0	0	(31,400)	0	0	241,491
8. Delaware.....DE	0	0	0	0	(5,961)	0	0	58,974
9. District of Columbia.....DC	0	0	0	0	(152,269)	1	1	67,805
10. Florida.....FL	0	0	0	0	(50,523)	0	0	355,521
11. Georgia.....GA	0	0	0	0	1,699,229	3,000,000	1	175,118
12. Hawaii.....HI	0	0	0	0	(1,410)	0	0	3,803
13. Idaho.....ID	0	0	0	0	(1)	0	0	10
14. Illinois.....IL	0	0	0	1	(183,998)	6,870,082	10	519,792
15. Indiana.....IN	0	0	0	0	(3,071)	0	0	25,243
16. Iowa.....IA	0	0	0	0	(6,873)	0	0	44,239
17. Kansas.....KS	0	0	0	0	(8,623)	0	0	51,601
18. Kentucky.....KY	0	0	0	0	(7,719)	0	0	42,600
19. Louisiana.....LA	0	0	100,000	2	(120,452)	195,000	2	102,759
20. Maine.....ME	0	0	0	0	(4,454)	0	0	35,154
21. Maryland.....MD	0	0	0	0	(6,188)	0	0	45,148
22. Massachusetts.....MA	0	0	0	0	(4,312)	0	0	24,603
23. Michigan.....MI	0	0	0	0	(2,054)	0	0	59,205
24. Minnesota.....MN	0	0	0	0	(10,132)	0	0	86,037
25. Mississippi.....MS	0	0	0	0	(10,865)	0	0	24,426
26. Missouri.....MO	0	0	0	0	(8,576)	0	0	27,114
27. Montana.....MT	0	0	0	0	(7,291)	0	0	34,536
28. Nebraska.....NE	0	0	0	0	(8,682)	0	0	54,982
29. Nevada.....NV	0	0	0	0	(214)	0	0	18,335
30. New Hampshire.....NH	0	0	0	0	(3,713)	0	0	22,889
31. New Jersey.....NJ	0	0	0	0	(5,513)	0	0	47,593
32. New Mexico.....NM	0	0	0	0	(3,921)	0	0	36,420
33. New York.....NY	0	0	0	0	(7,903)	500,000	2	96,845
34. North Carolina.....NC	0	0	0	0	(72,717)	0	0	318,396
35. North Dakota.....ND	0	0	0	0	(5,122)	0	0	27,600
36. Ohio.....OH	0	0	0	0	(22,142)	0	0	132,929
37. Oklahoma.....OK	0	0	0	0	(6,845)	0	0	38,537
38. Oregon.....OR	0	0	0	0	(2,491)	0	0	40,751
39. Pennsylvania.....PA	0	0	0	0	(71,038)	200,000	1	210,742
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	1	(276,218)	200,000	1	91,528
42. South Dakota.....SD	0	0	0	0	(3,343)	0	0	27,093
43. Tennessee.....TN	0	0	0	0	(90,019)	0	0	487,891
44. Texas.....TX	0	0	0	0	(51,676)	0	0	188,845
45. Utah.....UT	0	0	0	0	1,649	0	0	30,736
46. Vermont.....VT	0	0	0	0	(602)	0	0	5,804
47. Virginia.....VA	0	0	0	0	(11,113)	0	0	59,475
48. Washington.....WA	0	0	0	0	(19,251)	0	0	114,420
49. West Virginia.....WV	0	0	0	0	(70,942)	0	0	136,208
50. Wisconsin.....WI	0	0	0	0	(2,286)	0	0	38,909
51. Wyoming.....WY	0	0	0	0	(1,592)	0	0	5,045
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	500,000	0	(8,977)	300,000	3	34,115
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	101,928
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	600,000	4	1,081,060	12,260,083	22	5,050,580

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	(1,635)	0	0	6,497
2. Alaska.....AK	0	0	0	0	(128)	0	0	1,096
3. Arizona.....AZ	0	0	0	0	(3,878)	0	0	7,351
4. Arkansas.....AR	0	0	0	0	(3,593)	0	0	19,231
5. California.....CA	0	0	0	0	(3,580)	0	0	23,986
6. Colorado.....CO	0	0	0	0	(2,152)	0	0	23,479
7. Connecticut.....CT	0	0	0	0	(750)	0	0	5,771
8. Delaware.....DE	0	0	0	0	(178)	0	0	1,762
9. District of Columbia.....DC	0	0	0	0	13	0	0	1,074
10. Florida.....FL	0	0	0	0	1,892,602	2,900,001	4	54,742
11. Georgia.....GA	0	0	0	0	(1,690)	0	0	5,828
12. Hawaii.....HI	0	0	0	0	(547)	0	0	1,477
13. Idaho.....ID	0	0	0	0	(246)	0	0	3,539
14. Illinois.....IL	0	0	0	0	(4,162)	0	0	11,756
15. Indiana.....IN	0	0	0	0	(621)	0	0	5,102
16. Iowa.....IA	0	0	0	0	(2,612)	0	0	16,811
17. Kansas.....KS	0	0	0	0	(5,116)	0	0	30,613
18. Kentucky.....KY	0	0	0	0	(2,130)	0	0	11,756
19. Louisiana.....LA	0	0	0	0	(3,724)	0	0	18,710
20. Maine.....ME	0	0	0	0	(578)	0	0	4,560
21. Maryland.....MD	0	0	0	0	(1,331)	0	0	9,713
22. Massachusetts.....MA	0	0	0	0	(2,156)	0	0	12,301
23. Michigan.....MI	0	0	0	0	(322)	0	0	9,275
24. Minnesota.....MN	0	0	0	0	(1,702)	0	0	14,456
25. Mississippi.....MS	0	0	0	0	(2,006)	0	0	4,509
26. Missouri.....MO	0	0	0	0	(3,169)	0	0	10,020
27. Montana.....MT	0	0	0	0	(1,142)	0	0	5,411
28. Nebraska.....NE	0	0	0	0	(1,701)	0	0	10,775
29. Nevada.....NV	0	0	0	0	(32)	0	0	2,716
30. New Hampshire.....NH	0	0	0	0	(266)	0	0	1,642
31. New Jersey.....NJ	0	0	0	0	(1,998)	0	0	17,246
32. New Mexico.....NM	0	0	0	0	(302)	0	0	2,808
33. New York.....NY	0	0	0	0	(5,838)	2,550,000	5	71,535
34. North Carolina.....NC	0	0	0	0	(4,672)	0	0	20,457
35. North Dakota.....ND	0	0	0	0	(246)	0	0	1,327
36. Ohio.....OH	0	0	0	1	(401,101)	0	0	12,614
37. Oklahoma.....OK	0	0	0	0	(3,098)	0	0	17,439
38. Oregon.....OR	0	0	0	0	(117)	0	0	1,913
39. Pennsylvania.....PA	0	0	0	0	(7,114)	250,000	1	21,106
40. Rhode Island.....RI	0	0	0	0	(116)	0	0	1,005
41. South Carolina.....SC	0	0	0	0	(1,221)	0	0	4,264
42. South Dakota.....SD	0	0	0	0	(678)	0	0	5,492
43. Tennessee.....TN	0	0	0	0	(3,264)	0	0	17,688
44. Texas.....TX	0	0	0	0	(14,241)	1	1	52,047
45. Utah.....UT	0	0	0	0	211	0	0	3,938
46. Vermont.....VT	0	0	0	0	(111)	0	0	1,067
47. Virginia.....VA	0	0	0	0	(4,707)	0	0	25,189
48. Washington.....WA	0	0	0	0	(673)	0	0	5,982
49. West Virginia.....WV	0	0	0	0	(3,405)	0	0	6,538
50. Wisconsin.....WI	0	0	0	0	(274)	0	0	4,663
51. Wyoming.....WY	0	0	0	0	(528)	0	0	1,674
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	(24)	0	0	90
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	220,184
58. Aggregate Other Alien.....OT	0	0	0	0	(62)	0	0	381
59. Totals.....	0	0	0	1	1,387,888	5,700,002	11	852,607

DETAILS OF WRITE-INS

58001. Other Alien Combined.....	0	0	0	0	(62)	0	0	381
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	(62)	0	0	381



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(3,832)	4,500,000	1	15,221
2. Alaska.....AK	0	0	0	0	(22)	0	0	189
3. Arizona.....AZ	0	0	0	0	(4,964)	0	0	9,409
4. Arkansas.....AR	0	0	0	0	(2,823)	0	0	15,110
5. California.....CA	0	0	0	0	(11,745)	0	0	78,690
6. Colorado.....CO	0	0	0	0	(2,862)	0	0	31,223
7. Connecticut.....CT	0	0	0	0	(1,303)	0	0	10,024
8. Delaware.....DE	0	0	0	0	(418)	0	0	4,136
9. District of Columbia.....DC	0	0	0	0	54	0	0	4,449
10. Florida.....FL	0	0	0	0	(7,074)	0	0	52,336
11. Georgia.....GA	0	0	0	0	(3,299)	0	0	11,379
12. Hawaii.....HI	0	0	0	0	(100)	0	0	271
13. Idaho.....ID	0	0	0	0	(380)	0	0	5,467
14. Illinois.....IL	0	0	0	0	(9,809)	0	0	27,711
15. Indiana.....IN	0	0	0	0	23,323	25,000	1	13,785
16. Iowa.....IA	0	0	0	0	(1,787)	0	0	11,502
17. Kansas.....KS	0	0	0	0	(2,859)	0	0	17,111
18. Kentucky.....KY	0	0	0	0	(1,033)	0	0	5,703
19. Louisiana.....LA	0	0	0	0	(3,310)	0	0	16,631
20. Maine.....ME	0	0	0	0	(1,109)	0	0	8,752
21. Maryland.....MD	0	0	0	0	(1,842)	0	0	13,443
22. Massachusetts.....MA	0	0	0	0	(3,445)	0	0	19,657
23. Michigan.....MI	0	0	0	0	(617)	0	0	17,787
24. Minnesota.....MN	0	0	0	0	(3,817)	0	0	32,409
25. Mississippi.....MS	0	0	0	0	(7,773)	0	0	17,474
26. Missouri.....MO	0	0	0	0	(4,894)	0	0	15,473
27. Montana.....MT	0	0	0	0	(1,058)	76,000	4	5,013
28. Nebraska.....NE	0	0	0	0	(3,665)	0	0	23,209
29. Nevada.....NV	0	0	0	0	(45)	0	0	3,820
30. New Hampshire.....NH	0	0	0	0	(272)	0	0	1,676
31. New Jersey.....NJ	0	0	0	0	(1,518)	0	0	13,102
32. New Mexico.....NM	0	0	0	0	(140)	0	0	1,296
33. New York.....NY	0	0	0	0	(1,007)	250,000	1	12,341
34. North Carolina.....NC	0	0	0	0	(5,990)	0	0	26,227
35. North Dakota.....ND	0	0	0	0	(222)	0	0	1,194
36. Ohio.....OH	0	0	0	0	(4,040)	0	0	24,257
37. Oklahoma.....OK	0	0	0	0	(1,619)	0	0	9,114
38. Oregon.....OR	0	0	0	0	(168)	0	0	2,741
39. Pennsylvania.....PA	0	0	0	0	(5,522)	0	0	16,381
40. Rhode Island.....RI	0	0	0	0	(322)	0	0	2,791
41. South Carolina.....SC	0	0	0	0	(1,140)	0	0	3,979
42. South Dakota.....SD	0	0	0	0	(669)	0	0	5,418
43. Tennessee.....TN	0	0	0	0	(6,935)	0	0	37,587
44. Texas.....TX	0	0	0	0	(9,705)	0	0	35,466
45. Utah.....UT	0	0	0	0	247	0	0	4,594
46. Vermont.....VT	0	0	0	0	(101)	0	0	978
47. Virginia.....VA	0	0	0	0	(4,837)	0	0	25,889
48. Washington.....WA	0	0	0	0	(828)	0	0	7,362
49. West Virginia.....WV	0	0	0	0	(4,824)	0	0	9,262
50. Wisconsin.....WI	0	0	0	0	(522)	0	0	8,889
51. Wyoming.....WY	0	0	0	0	(353)	0	0	1,120
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	(565)	250,000	1	2,149
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	143,490
58. Aggregate Other Alien.....OT	0	0	0	0	(1,350)	0	0	8,272
59. Totals.....	0	0	0	0	(114,911)	5,101,000	8	892,957

DETAILS OF WRITE-INS

58001. Other Alien Combined.....	0	0	0	0	(1,350)	0	0	8,272
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	(1,350)	0	0	8,272

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2013

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....4,927,366	.....7,454,429	.....(389,175)

2. Commercial Multiple Peril (CMP) Packaged Policies

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