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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

	Name	Title
1.	BRIAN WILLIAM MacLEAN	Chairman, President & Chief Executive Officer
2.	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
3.	CHARLES JOSEPH CLARKE	Vice Chairman
4.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer
5.	ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer
6. #	DOREEN SPADORCIA	Vice Chairman
7.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
8.	JOHN PATRICK CLIFFORD, JR.	Executive Vice President, Human Resources
9.	WILLIAM EUGENE CUNNINGHAM, JR.	Executive Vice President, Business Insurance
10.	WILLIAM PATRICK HANNON.	Executive Vice President, Enterprise Risk Management & Business Conduct Officer

Name	Title
MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
GREGORY CHESHIRE TOCZYDLOWSKI	Executive Vice President, Personal Insurance
DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
SMITESH DAVÉ	Vice President & Chief Corporate Actuary

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

Brian W. MacLean	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this

18th day of October, 2012

Notary Public

My Commission Expires September 30, 2017

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	13,020,554,969	0	13,020,554,969	12,867,340,653
2. Stocks:				
2.1 Preferred stocks	60,300,210	0	60,300,210	59,115,935
2.2 Common stocks	3,642,317,621	38,740,416	3,603,577,205	3,332,764,668
3. Mortgage loans on real estate:				
3.1 First liens	30,622,835	0	30,622,835	31,960,707
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	193,771,420	0	193,771,420	197,891,542
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(571,627,779)), cash equivalents ($.....0) and short-term investments ($.....448,738,119)	(122,889,660)	0	(122,889,660)	(512,369,453)
6. Contract loans (including $.....0 premium notes)	1,608,694	1,608,694	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	758,151,844	182,269,913	575,881,931	609,921,369
9. Receivables for securities	14,702,067	0	14,702,067	1,119,650
10. Securities lending reinvested collateral assets	67,048,799	0	67,048,799	47,186,079
11. Aggregate write-ins for invested assets	(6,708,996)	0	(6,708,996)	(7,828,675)
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,659,479,804	222,619,024	17,436,860,780	16,627,102,474
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	148,912,924	0	148,912,924	160,151,382
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	283,234,683	37,688,194	245,546,489	334,818,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....24,633,854 earned but unbilled premiums)	984,492,058	8,040,511	976,451,547	887,206,397
15.3 Accrued retrospective premiums	29,099,490	620,479	28,479,011	43,360,947
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,330,511,069	0	1,330,511,069	1,705,194,806
16.2 Funds held by or deposited with reinsured companies	3,519,238	0	3,519,238	3,853,771
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	839,092,711	359,272,141	479,820,570	495,739,615
19. Guaranty funds receivable or on deposit	2,761,267	0	2,761,267	4,163,092
20. Electronic data processing equipment and software	58,666,142	0	58,666,142	39,430,207
21. Furniture and equipment, including health care delivery assets ($.....0)	243,561,530	243,561,530	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	277,429,189
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,233,456,066	831,244,239	402,211,827	370,202,823
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	22,816,786,981	1,703,046,117	21,113,740,865	20,948,653,374
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	22,816,786,981	1,703,046,117	21,113,740,865	20,948,653,374
DETAILS OF WRITE-INS				
1101. Deferred gain/loss	(6,708,996)	0	(6,708,996)	(7,828,675)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(6,708,996)	0	(6,708,996)	(7,828,675)
2501. COLI supplemental benefits trust	137,461,791	0	137,461,791	130,470,614
2502. Suspense, undistributed payments	109,587,192	0	109,587,192	69,793,170
2503. Equities and deposits in pools and associations	45,183,505	0	45,183,505	68,833,124
2598. Summary of remaining write-ins for Line 25 from overflow page	941,223,578	831,244,239	109,979,339	101,105,915
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,233,456,066	831,244,239	402,211,827	370,202,823

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,172,381,696)	6,912,571,687	6,941,647,410
2.	Reinsurance payable on paid losses and loss adjustment expenses	923,437,639	1,185,923,481
3.	Loss adjustment expenses	1,551,116,619	1,558,083,496
4.	Commissions payable, contingent commissions and other similar charges	116,591,912	126,458,140
5.	Other expenses (excluding taxes, licenses and fees)	131,079,508	106,677,202
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	71,118,263	83,311,074
7.1	Current federal and foreign income taxes (including $.....15,524,381 on realized capital gains (losses))	14,007,991	39,303,364
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....7,700,220,201 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	2,084,886,134	1,985,991,936
10.	Advance premium	57,125,601	68,317,105
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,461,338	10,768,744
12.	Ceded reinsurance premiums payable (net of ceding commissions)	109,300,619	87,967,346
13.	Funds held by company under reinsurance treaties	122,267,420	183,234,061
14.	Amounts withheld or retained by company for account of others	1,033,294,415	1,063,989,902
15.	Remittances and items not allocated	260,384,152	224,037,217
16.	Provision for reinsurance	201,381,765	201,381,765
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	213,099,035	0
20.	Derivatives	0	0
21.	Payable for securities	17,738,506	7,402,643
22.	Payable for securities lending	67,048,799	47,186,079
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	54,116,992	51,706,210
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	13,953,028,395	13,973,387,175
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	13,953,028,395	13,973,387,175
29.	Aggregate write-ins for special surplus funds	26,747,222	150,091,175
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,889,019,626	2,580,229,403
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,160,712,469	6,975,266,199
38.	Totals	21,113,740,865	20,948,653,374

DETAILS OF WRITE-INS

2501.	Escheat liability	81,579,397	75,075,659
2502.	Retroactive reinsurance reserve assumed	527,493	529,763
2503.	Other statutory provisions	258,300	285,711
2598.	Summary of remaining write-ins for Line 25 from overflow page	(28,248,198)	(24,184,922)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	54,116,992	51,706,210
2901.	Special surplus from retroactive reinsurance	26,747,222	24,458,124
2902.	Special surplus for deferred taxes	0	125,633,051
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)	26,747,222	150,091,175
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....1,242,331,829)	1,171,275,469	1,167,968,934	1,573,540,029
1.2 Assumed (written $.....14,992,123,695)	14,491,321,564	14,043,808,662	18,830,892,524
1.3 Ceded (written $.....12,758,616,259)	12,283,917,692	11,917,602,840	15,982,433,895
1.4 Net (written $.....3,475,839,265)	3,378,679,341	3,294,174,756	4,421,998,658
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,938,879,417):			
2.1 Direct	552,321,152	936,631,411	1,071,728,597
2.2 Assumed	7,596,526,395	9,937,878,861	12,429,541,142
2.3 Ceded	6,327,362,359	8,627,376,649	10,633,719,717
2.4 Net	1,821,485,187	2,247,133,623	2,867,550,021
3. Loss adjustment expenses incurred	395,140,078	403,353,652	529,939,046
4. Other underwriting expenses incurred	1,076,571,129	1,064,065,695	1,403,048,009
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,293,196,395	3,714,552,970	4,800,537,076
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	85,482,946	(420,378,214)	(378,538,418)
INVESTMENT INCOME			
9. Net investment income earned	456,033,980	472,769,738	797,610,599
10. Net realized capital gains (losses) less capital gains tax of $.....16,005,928	119,661	5,734,692	2,075,974
11. Net investment gain (loss) (Lines 9 + 10)	456,153,641	478,504,430	799,686,574
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....25,737,309 amount charged off $.....34,073,901)	(8,336,592)	(10,151,840)	(13,644,590)
13. Finance and service charges not included in premiums	15,883,969	15,972,976	21,231,153
14. Aggregate write-ins for miscellaneous income	29,579,850	22,301,863	24,959,798
15. Total other income (Lines 12 through 14)	37,127,227	28,122,999	32,546,361
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	578,763,814	86,249,215	453,694,516
17. Dividends to policyholders	7,103,509	5,241,252	8,116,326
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)	571,660,305	81,007,963	445,578,190
19. Federal and foreign income taxes incurred	93,455,932	(77,963,129)	41,416,922
20. Net income (Line 18 minus Line 19) (to Line 22)	478,204,373	158,971,092	404,161,268
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,975,266,199	7,069,447,782	7,069,447,782
22. Net income (from Line 20)	478,204,373	158,971,092	404,161,268
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 $.....(667,601)	282,649,491	121,619,541	24,444,755
25. Change in net unrealized foreign exchange capital gain (loss)	(342,284)	3,179,672	2,990,799
26. Change in net deferred income tax	(3,715,469)	(22,799,132)	65,062,196
27. Change in nonadmitted assets	(115,176,675)	(27,371,934)	(80,640,507)
28. Change in provision for reinsurance	0	0	(13,311,369)
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	(7,173,166)	0	0
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	(449,000,000)	(120,000,000)	(505,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	(10,011,981)	8,111,275
38. Change in surplus as regards policyholders (Lines 22 through 37)	185,446,270	103,587,257	(94,181,582)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,160,712,469	7,173,035,039	6,975,266,199
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	18,942,159	19,423,614	21,643,052
1402. Change in COLI cash values	7,504,166	3,928,868	4,798,799
1403. Retroactive reinsurance gain/loss	3,846,454	(915,500)	(1,151,014)
1498. Summary of remaining write-ins for Line 14 from overflow page	(712,929)	(135,120)	(331,040)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	29,579,850	22,301,863	24,959,798
3701. Change in special surplus from deferred taxes	0	(4,821,472)	13,301,057
3702. Prior period adjustment	0	(5,190,509)	(5,189,782)
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)	0	(10,011,981)	8,111,275

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	3,502,154,197	3,510,986,109	4,780,829,990
2.	Net investment income	510,110,718	525,802,234	848,432,621
3.	Miscellaneous income	37,127,227	28,122,999	32,546,361
4.	Total (Lines 1 through 3)	4,049,392,142	4,064,911,343	5,661,808,972
5.	Benefit and loss related payments	1,738,028,482	1,990,493,557	2,620,880,058
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	1,475,156,689	1,495,943,478	1,934,060,445
8.	Dividends paid to policyholders	5,410,916	4,081,993	6,053,339
9.	Federal and foreign income taxes paid (recovered) net of $.....9,322,620 tax on capital gains (losses)	134,757,233	51,575,568	19,012,788
10.	Total (Lines 5 through 9)	3,353,353,319	3,542,094,595	4,580,006,630
11.	Net cash from operations (Line 4 minus Line 10)	696,038,823	522,816,747	1,081,802,342
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,923,716,733	1,306,753,064	1,870,489,418
	12.2 Stocks	6,579,894	6,258,334	38,589,973
	12.3 Mortgage loans	1,337,871	1,273,793	1,706,743
	12.4 Real estate	0	0	0
	12.5 Other invested assets	95,109,044	66,762,743	54,337,502
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(37,968)	99,623	99,623
	12.7 Miscellaneous proceeds	10,335,864	7,767,603	21,852,921
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,037,041,437	1,388,915,160	1,987,076,181
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,094,816,285	1,739,137,658	2,293,965,421
	13.2 Stocks	7,832,266	7,536,799	37,536,799
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	944,946	10,320,561	17,089,976
	13.5 Other invested assets	120,856,117	27,114,618	103,029,539
	13.6 Miscellaneous applications	33,445,137	2,571,525	39,261,353
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,257,894,751	1,786,681,161	2,490,883,087
14.	Net increase (decrease) in contract loans and premium notes	(300,821)	74,044	(544,961)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(220,552,492)	(397,840,045)	(503,261,946)
	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	449,000,000	120,000,000	505,000,000
	16.6 Other cash provided (applied)	362,993,463	(509,471,326)	(720,814,790)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(86,006,537)	(629,471,326)	(1,225,814,790)
	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)	389,479,793	(504,494,625)	(647,274,394)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(512,369,453)	134,904,941	134,904,941
	19.2 End of period (Line 18 plus Line 19.1)	(122,889,660)	(369,589,684)	(512,369,453)

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	Stock distributions from limited partnerships	7,832,266	4,400,026	4,400,026
20.0002	Interest payment received in securities	3,022,958	0	0
20.0003	Exchange of bonds	810,589	0	0
20.0004	Adjustment to prior year dissolution	0	3,136,772	3,136,772
20.0005	Stock company converted to limited liability company	0	646,320	646,320

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

A. 1.The Company adopted SSAP No. 101, *Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10* (SSAP No. 101) effective January 1, 2012. SSAP No. 101 revises the guidance for current and deferred federal and foreign income taxes. The new guidance limits the admissibility of deferred tax assets (DTAs) based on an insurer's RBC and the ratio of its adjusted DTAs to adjusted capital and surplus. The guidance also rejects the GAAP guidance from Financial Interpretation No. 48: *Accounting for Uncertainty in Income Taxes, an interpretation of FASB Statement No. 109 (ASC 740 in codification)* and instead modifies SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets – Revised,* requiring that a "more likely than not" rather than a "probable" standard to be applied in determining federal and foreign income tax loss contingencies.

At adoption, the Company recorded a cumulative effect adjustment that resulted in an increase in its liability for current tax liabilities of $7,173,166, and a corresponding decrease in unassigned funds (surplus) in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors.*

2. During the first quarter 2012, an error in the reporting for "Uncollected premiums and agents' balances in course of collection" and "Payable to parent, subsidiaries and affiliates" was detected. The error impacted the balance sheet only, resulting in an understated amount reported in agents' balances, offset by an overstated due from affiliates. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors,* the Company corrected this error in the March 31, 2012 statutory financial statement.

The error correction resulted in an additional $12,097,978 reported in agents' balances in course of collection and payable to parent, subsidiaries and affiliates and did not impact net income or statutory surplus.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage 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 actual and currently estimated future cash flows, including anticipated prepayments, with the original cost. For those securities where an other-than-temporary impairment (OTTI) has been recognized, the prospective method is utilized.

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

When unit prices published by the SVO were not available, the Company uses Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

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 investment 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.

For the nine months ending September 30, 2012, the Company changed from the retrospective to prospective method for valuing the following securities:

CUSIP
929227ZC3
939336PC1

NOTES TO FINANCIAL STATEMENTS

The following tables provide aggregated information on structured securities classified on the basis for the recognized 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, 2012)			
Present value of Cash flows is less than Amortized cost	$62,935,407	$1,675,010	$61,802,173
(OTTI recognized in the quarter ending June 30, 2012)			
Present value of Cash flows is less than Amortized cost	$37,428,924	$1,011,873	$35,731,226
(OTTI recognized in the quarter ending September 30, 2012)			
Present value of Cash flows is less than Amortized cost	$44,876,020	$491,068	$46,951,248

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
126378BB3	20,168,922	19,901,291	267,631	19,901,291	17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
12669GV40	7,483,517	7,430,440	53,077	7,430,440	7,205,629	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
12544AAS4	12,954,243	12,924,288	29,955	12,924,288	12,793,264	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010
32029AAE7	6,636,854	6,458,660	178,194	6,458,660	6,418,880	Q4 - 2010
225458FE3	3,565,049	3,562,982	2,067	3,562,982	3,366,573	Q4 - 2010
126671RX6	128,686	128,390	295	128,390	104,978	Q4 - 2010
161546FW1	2,593,581	2,592,268	1,314	2,592,268	2,628,973	Q4 - 2010
021460AG5	11,658,357	11,408,886	249,471	11,408,886	11,026,683	Q1 - 2011
12544AAS4	12,967,785	12,842,232	125,553	12,842,232	13,207,787	Q1 - 2011

NOTES TO FINANCIAL STATEMENTS

Cusip	Amortized cost basis before other-than-temporary impairment	Projected cash flow	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair value	Impairment Quarter / Year
12668BQA4	8,814,946	8,582,425	232,520	8,582,425	8,144,090	Q1 - 2011
12668TAB0	8,920,068	8,867,812	52,256	8,867,812	8,769,977	Q1 - 2011
16162WNF2	6,433,944	6,433,888	56	6,433,888	6,450,789	Q1 - 2011
16162WQJ1	9,120,254	9,088,541	31,713	9,088,541	9,036,240	Q1 - 2011
32029AAE7	6,540,299	5,910,190	630,109	5,910,190	6,172,387	Q1 - 2011
007036QM1	10,404,891	10,309,727	95,164	10,309,727	8,922,521	Q2 - 2011
021460AG5	11,141,065	10,910,089	230,975	10,910,089	10,458,595	Q2 - 2011
05948XBV2	494,488	481,067	13,421	481,067	477,616	Q2 - 2011
12668TAB0	8,193,112	7,973,837	219,274	7,973,837	8,007,427	Q2 - 2011
12669EHN9	651,915	648,019	3,896	648,019	615,955	Q2 - 2011
94983FAA8	3,976,724	3,975,160	1,564	3,975,160	4,076,592	Q2 - 2011
05948XBV2	477,130	476,845	285	476,845	453,425	Q3 - 2011
161546FW1	1,719,098	1,718,516	582	1,718,516	1,726,963	Q3 - 2011
46628YAA8	27,889,806	27,713,281	176,524	27,713,281	27,224,480	Q3 - 2011
94980SAD7	38,315,737	37,994,883	320,854	37,994,883	38,343,373	Q3 - 2011
94983FAA8	3,611,298	3,599,577	11,721	3,599,577	3,626,875	Q3 - 2011
007036QM1	9,216,913	8,845,234	371,679	8,845,234	8,116,370	Q4 - 2011
12544AAS4	12,907,492	12,158,640	748,852	12,158,640	11,960,770	Q4 - 2011
126378BB3	12,187,527	11,775,637	411,889	11,775,637	10,868,409	Q4 - 2011
126671RX6	96,542	96,326	217	96,326	78,887	Q4 - 2011
12668TAB0	6,388,515	6,319,095	69,420	6,319,095	6,266,179	Q4 - 2011
126694W95	6,467,441	6,353,249	114,193	6,353,249	5,998,670	Q4 - 2011
161546FW1	1,567,662	1,567,273	389	1,567,273	1,574,628	Q4 - 2011
16162WQJ1	6,708,399	6,660,992	47,407	6,660,992	6,089,381	Q4 - 2011
46628YAA8	26,964,836	26,597,322	367,513	26,597,322	26,042,013	Q4 - 2011
94984AAS9	26,615,662	26,212,164	403,498	26,212,164	25,981,063	Q4 - 2011
94980SAD7	36,139,837	35,642,240	497,597	35,642,240	36,955,637	Q1 - 2012
61750MAF2	6,227,908	5,463,600	764,308	5,463,600	5,143,515	Q1 - 2012
16162WQJ1	6,186,957	6,060,008	126,950	6,060,008	5,978,455	Q1 - 2012
75406VAC7	9,944,593	9,681,737	262,856	9,681,737	9,417,777	Q1 - 2012
74957VAJ8	2,857,572	2,839,734	17,838	2,839,734	2,736,048	Q1 - 2012
126671RX6	91,526	91,100	426	91,100	77,381	Q1 - 2012
161546FW1	1,409,666	1,409,166	500	1,409,166	1,415,399	Q1 - 2012
929227ZC3	34,262	32,084	2,178	32,084	34,074	Q1 - 2012
939336PC1	43,086	40,730	2,357	40,730	43,887	Q1 - 2012
126378BB3	10,864,595	10,395,116	469,479	10,395,116	10,039,147	Q2 - 2012
12668BQA4	7,385,674	7,203,262	182,412	7,203,262	6,919,441	Q2 - 2012
021460AG5	9,774,450	9,658,473	115,977	9,658,473	9,494,102	Q2 - 2012
75406VAC7	9,318,010	9,074,657	243,353	9,074,657	9,205,434	Q2 - 2012
126671RX6	86,195	85,543	652	85,543	73,102	Q2 - 2012
126694W95	5,498,814	5,491,229	7,585	5,491,229	5,642,149	Q3 - 2012
36297XAF0	26,852,341	26,817,749	34,592	26,817,749	28,166,635	Q3 - 2012
61750MAF2	5,647,429	5,322,900	324,529	5,322,900	5,875,035	Q3 - 2012
46629CAK3	2,356,717	2,311,935	44,782	2,311,935	2,715,002	Q3 - 2012
12668TAB0	4,441,019	4,362,392	78,626	4,362,392	4,484,480	Q3 - 2012
126671RX6	79,700	78,746	954	78,746	67,948	Q3 - 2012

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:

	Less than 12 months		12 months or longer		Total	
at September 30, 2012	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed and Structured securities	$ 10,263,042	$ 178,671	$ 32,566,170	$ 3,844,474	$ 42,829,212	$ 4,023,145

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

Through September 30, 2012, the Company paid dividends totaling $449 million to its parent company, the Travelers Insurance Group Holdings Inc. as follows:

(in thousands)	Ordinary	Extraordinary	Total
March 20	$ 179,000	$ -	$ 179,000
June 20	-	150,000	150,000
September 20	-	120,000	120,000

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:

No significant change.

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 estimates of fair value for financial assets 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 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) Assets measured and reported at fair value as of September 30, 2012:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ -	55,369,353	14,206,858	$ 69,576,211
Special revenue	-	553,597	-	553,597
Preferred stock				
Non-redeemable preferred stock	39,643,037	-	-	39,643,037
Common stock	33,767,339	-	-	33,767,339
Total assets at fair value	$73,410,376	55,922,950	14,206,858	$143,540,184

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

(2) Assets measured and reported at fair value using significant unobservable inputs (level 3):

	Balance at 06/30/12	Transfers in level 3	Transfers out level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases and Issuances	Sales and Settlements	Balance at 09/30/12
Bonds	$ 32,691,145	-	(14,440,230)	5,661	393,443	-	(4,443,161)	$ 14,206,858
Total	$ 32,691,145	-	(14,440,230)	5,661	393,443	-	(4,443,161)	$ 14,206,858

(3) In accordance with SSAP No. 26, securities rated 3 or lower by the NAIC are carried at the lower of amortized cost or fair value. With fluctuations in the market value, the method of valuation may change from amortized cost to fair value or vice versa. These changes in the valuation method are captured in the transfers in or out of the level 3 hierarchy.

(4) Bonds and preferred stocks were carried at fair value under the lower of cost or market requirement. These securities were generally priced by the SVO or by a third party organization.

(5) Not applicable.

B. Not applicable.

C. The following tables provide 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 September 30, 2012) Description	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
Short term bonds	$ 448,738,119	448,738,119	184,251,872	264,486,247	$ -
Long term bonds	14,158,156,643	13,020,554,969	327,616,471	13,775,406,228	55,133,944
Preferred stock	66,795,371	60,300,210	66,795,371	-	-
Common stock	33,737,339	33,737,339	33,737,339	-	-

(At December 31, 2011) Description	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3
Short term bonds	$ 67,483,745	67,483,745	46,839,523	17,786,541	$ 2,857,681
Long term bonds	13,775,234,941	12,867,340,653	540,984,625	13,143,079,608	91,170,708
Preferred stock	62,475,291	59,115,935	62,475,291	-	-
Common stock	32,391,812	32,391,812	32,254,966	136,846	-

D. Not Practicable to Estimate Fair Value

(At September 30, 2012) Description	Carrying Value	Effective Interest Rate	Maturity Date
Mortgage Loans			
New York, NY	$ 30,622,835	5.962%	4/30/14

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

Type II – Non-recognized Subsequent Events

Subsequent Events have been considered through November 12 for the Quarterly Statement issued on November 13, 2012.

The Company has incurred losses as a result of Storm Sandy which on October 29 and 30 caused considerable damage along the U.S. East Coast, primarily impacting the Mid-Atlantic and Northeast states. Due to the fact that Storm Sandy is very recent, the extended period of restoration, and inaccessibility of many areas affected by the storm, the Company does not yet have a reliable estimate of storm losses but expects that the losses may be material to the Company's 2012 net income, but not the Company's surplus as regards policyholders.

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, 2012 to September 30, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by $132,097,000, resulting from better than expected loss and DCC development primarily in the special property, other liability – occurrence, workers' compensation, homeowners, automobile physical damage, and other liability – claims made lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the products liability – occurrence, commercial automobile liability, and personal automobile liability lines.

The improvement in the special property line was concentrated in accident year 2011, driven by better than expected development for catastrophe and non-catastrophe weather-related claims, in accident years 2008 – 2010, reflecting higher than expected salvage and subrogation recoveries, and in accident year 2005, resulting from favorable claim resolutions. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2002 - 2010 and reflected more favorable legal and judicial environments than the Company expected. Also contributing to the improvement was a reclassification of IBNR to products liability – occurrence. This improvement was partially offset by unfavorable development in asbestos and environmental reserves for "Prior" accident years. The improvement in the workers' compensation line was concentrated in accident years 2008 and prior, and reflected better than expected frequency and severity of lifetime medical claims, higher than expected managed care savings, and better than expected development. The improvement in the homeowners line was concentrated in accident year 2011, driven by better than expected development for catastrophe and non-catastrophe weather-related claims, and in accident years 2008 – 2010, reflecting higher than expected salvage and subrogation recoveries. The improvement in the automobile physical damage line was concentrated in accident years 2007 – 2011, driven by better than expected development for weather-related claims in accident year 2011, and by better than expected salvage and subrogation recoveries for accident years 2007 – 2010. The improvement in the other liability – claims made line was concentrated in accident years 2009 and prior, reflecting more favorable legal and judicial environments than the Company expected, partially offset by unfavorable development for accident year 2010. Lastly, the improvement in adjusting and other expense reserves was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

The deterioration in the products liability – occurrence line was primarily caused by unfavorable development in asbestos reserves and by a reclassification of IBNR from the other liability – occurrence line. The deterioration in the commercial automobile liability line was driven by worse than expected frequency for the 2011 accident year as well as higher than expected bodily injury severity for accident years 2010 and 2011. The private passenger automobile liability line also developed unfavorably for accident year 2011, driven by higher than expected bodily injury severity. The combined deterioration in automobile liability accounted for almost all of the overall unfavorable loss and DCC development for accident year 2011, which was partially offset by favorable adjusting and other expense reserve development.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [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. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/14/2011.....

6.4 By what department or departments?
Connecticut

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

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

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

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 3,335,277,833	$ 3,608,550,283
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 185,653,883	$ 286,038,720
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,520,931,716	$ 3,894,589,003
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. 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]

16.1 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

16.2 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	1North Wacker 31st Fl, Chicago, IL 60606	Futures Account Agreements

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

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

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

16.5 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		

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.0	5.000 %	0	0	29,568,530	29,568,530	0	0	170,123	170,123
Total	XXX	XXX	0	0	29,568,530	29,568,530	0	0	170,123	170,123

5. Operating Percentages:

5.1 A&H loss percent	12.1 %
5.2 A&H cost containment percent	24.5 %
5.3 A&H expense percent excluding cost containment expenses	(0.5)%

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)
U.S. Insurers				
11787	00-0000000	FIRST MUTUAL TRANSPORTATION ASSURANCE CO	NY	NO
All Other Insurers				
00000	AA-1120102	LLOYDS SYNDICATE 1458	GB	YES
00000	AA-3770389	LONGPOINT RE III LTD	KY	NO
00000	AA-1320031	SCOR GLOBAL P&C SE	FR	NO
00000	AA-1120083	LLOYDS SYNDICATE 1910	GB	YES
00000	AA-1120116	LLOYDS SYNDICATE 3902	GB	YES
00000	A0-0000000	COVEA RISKS SA	FR	NO
00000	AA-1930011	WESFARMERS GENERAL INSURANCE LIMITED	AU	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	18,064,762	18,327,433	10,213,814	27,123,839	65,378,532	75,006,207
2. Alaska AK	L	1,025,566	969,761	463,185	152,642	3,598,068	3,526,750
3. Arizona AZ	L	36,423,274	31,732,043	18,027,002	25,036,900	92,323,142	99,225,304
4. Arkansas AR	L	14,324,682	13,452,656	10,354,152	13,635,307	80,590,188	84,861,457
5. California CA	Q	1,067,373	1,010,607	14,434,091	5,711,309	82,304,360	91,977,001
6. Colorado CO	L	27,561,043	29,110,387	14,137,866	15,683,392	81,532,632	84,110,720
7. Connecticut CT	L	31,192,902	28,168,178	15,150,029	27,201,230	142,043,700	151,182,837
8. Delaware DE	L	3,129,340	4,809,529	2,880,789	2,914,364	32,675,807	34,770,572
9. District of Columbia DC	L	13,746,445	11,736,557	5,331,146	3,923,596	46,362,324	45,569,754
10. Florida FL	L	33,613,277	38,961,549	23,471,203	22,333,317	225,781,432	243,903,280
11. Georgia GA	L	33,754,782	40,725,024	18,101,566	17,340,161	75,629,370	75,756,840
12. Hawaii HI	L	2,662,431	3,305,130	1,708,623	927,647	22,808,297	22,945,142
13. Idaho ID	L	6,963,539	7,152,871	2,260,531	3,771,875	13,835,096	15,433,992
14. Illinois IL	L	52,560,348	45,146,424	34,686,371	39,293,113	239,584,118	247,120,725
15. Indiana IN	L	26,851,096	24,088,484	9,607,293	14,072,474	51,238,567	49,320,813
16. Iowa IA	L	10,721,462	9,363,488	7,655,200	14,412,749	52,028,409	64,171,045
17. Kansas KS	L	24,973,436	26,228,470	10,455,099	16,968,196	80,868,765	87,275,424
18. Kentucky KY	L	12,435,193	16,936,070	7,664,960	7,707,413	80,701,716	84,002,629
19. Louisiana LA	L	24,699,354	26,502,636	12,531,550	9,465,976	78,266,728	78,079,051
20. Maine ME	L	3,806,264	3,862,494	1,462,162	743,220	19,260,061	23,957,826
21. Maryland MD	L	37,458,390	34,358,381	17,982,935	14,735,767	82,995,696	80,391,596
22. Massachusetts MA	L	90,205,916	79,857,584	32,838,848	44,792,660	254,459,580	252,800,394
23. Michigan MI	L	34,838,170	30,584,871	12,991,898	19,743,712	128,270,603	155,817,765
24. Minnesota MN	L	21,363,707	18,773,151	8,451,495	12,801,613	77,827,494	81,715,233
25. Mississippi MS	L	21,505,206	19,670,123	9,484,083	14,390,377	69,639,705	64,611,878
26. Missouri MO	L	25,634,951	24,864,032	22,879,558	14,093,446	99,555,404	111,782,676
27. Montana MT	L	9,670,857	9,980,661	2,707,471	9,564,517	11,502,286	15,018,195
28. Nebraska NE	L	26,871,027	23,420,578	40,840,761	32,042,962	70,658,059	119,742,460
29. Nevada NV	L	15,743,413	14,966,722	2,907,338	2,455,214	27,262,380	31,374,929
30. New Hampshire NH	L	11,744,528	8,725,260	3,365,949	4,725,804	37,356,746	40,110,635
31. New Jersey NJ	L	52,284,080	60,511,128	40,568,849	42,538,364	359,757,901	393,970,149
32. New Mexico NM	L	9,863,511	9,206,257	6,815,918	3,104,429	19,710,462	15,053,751
33. New York NY	L	118,014,533	111,218,752	70,275,859	55,104,171	528,331,540	525,346,575
34. North Carolina NC	L	34,271,307	35,332,831	21,652,321	22,985,297	110,694,671	129,608,512
35. North Dakota ND	L	2,651,714	2,582,500	835,825	1,269,074	3,154,511	4,267,211
36. Ohio OH	L	28,868,982	27,285,089	17,855,095	19,261,250	94,325,939	92,560,896
37. Oklahoma OK	L	30,105,438	31,534,826	22,403,599	30,754,918	54,376,446	62,016,162
38. Oregon OR	L	12,711,421	14,711,847	4,923,382	3,918,600	25,926,974	27,152,985
39. Pennsylvania PA	L	68,081,894	73,517,110	37,674,822	49,720,510	331,163,474	350,866,637
40. Rhode Island RI	L	3,344,477	3,435,426	1,713,739	1,501,090	17,446,616	19,115,773
41. South Carolina SC	L	11,579,704	12,381,352	13,580,279	4,638,229	36,706,742	39,824,200
42. South Dakota SD	L	4,715,001	3,761,902	2,723,746	830,587	14,279,850	14,776,417
43. Tennessee TN	L	42,314,831	38,325,860	20,883,785	30,666,201	151,963,862	159,168,932
44. Texas TX	L	41,271,201	44,369,508	21,339,161	18,821,700	336,946,616	346,033,946
45. Utah UT	L	8,536,028	8,717,930	3,184,269	2,223,657	15,616,689	15,605,456
46. Vermont VT	L	4,389,674	3,500,400	2,335,457	3,035,523	24,006,690	26,049,609
47. Virginia VA	L	37,220,922	33,791,855	24,569,388	16,227,165	120,308,558	125,580,802
48. Washington WA	L	22,295,827	21,620,725	17,207,152	8,830,353	37,877,120	37,405,663
49. West Virginia WV	L	11,224,389	14,336,804	2,784,105	2,083,731	58,688,076	53,830,408
50. Wisconsin WI	L	17,598,148	17,780,727	2,257,780	5,339,083	54,178,730	53,165,694
51. Wyoming WY	L	3,056,519	3,450,197	1,035,980	1,005,879	4,483,891	4,576,049
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	2,108	114,151	4,853	1,640	8,147	0
54. Puerto Rico PR	L	187,901	213,140	9,327	55,274	23,510	4,320
55. US Virgin Islands VI	L	1,324	6,339	0	0	38,599	38,599
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	3,128,163	2,599,519	126,713	398,600	1,785,438	1,750,939
59. Totals	(a) 53	1,242,331,829	1,221,097,328	711,808,372	762,080,118	4,828,140,317	5,113,332,814
DETAILS OF WRITE-INS							
5801. Other Alien Combined	XXX	298,915	300,032	41,112	(6,916)	1,295,451	1,365,817
5802. Germany	XXX	400,293	387,162	0	0	43,516	103,541
5803. Mexico	XXX	375,285	363,129	0	0	50,000	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	2,053,670	1,549,196	85,601	405,516	396,471	281,581
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	3,128,163	2,599,519	126,713	398,600	1,785,438	1,750,939

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

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

Q11.1

… … … … … … … J. Malucelli Participações em Seguros e Resseguros S.A. (“Holdco”) (43.4%)	Brazil	
… … … … … … … … J. Malucelli Resseguradora S.A. *	Brazil	
… … … … … … … … … J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
… … … … … … … … … J. Malucelli Seguradora S.A. *	Brazil	
… … … … … … … … … J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … J. Malucelli Seguros S.A. *	Brazil	
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … 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
… … … … Gulf Underwriting Limited *	United Kingdom	
… … … … 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
… … … … … Constitution State Services, LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

Notes:
* Denotes affiliated insurer
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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 *
Members														
3548.....	The Travelers Companies, Inc.....	00000.....	41-0518860	.....	0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....	.....	.....	.....0.000	.....	.....
3548.....	The Travelers Companies, Inc.....	24767.....	41-0406690	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	24791.....	41-0881659	.....	.....	.....	St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	24775.....	41-0963301	.....	.....	.....	St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	40967.....	41-1419276	.....	.....	.....	St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	30481.....	41-1230819	.....	.....	.....	St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41769.....	41-1435765	.....	.....	.....	Athena Assurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41750.....	41-1435766	.....	.....	.....	St. Paul Medical Liability Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	51-0375653	.....	.....	.....	Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36463.....	36-2999370	.....	.....	.....	Discover Property & Casualty Insurance Company.	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19224.....	36-2542404	.....	.....	.....	St. Paul Protective Insurance Company.....	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	10213.....	52-1925132	.....	.....	.....	Discover Specialty Insurance Company.....	IL.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25887.....	52-0515280	.....	.....	.....	United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25879.....	52-0616768	.....	.....	.....	Fidelity and Guaranty Insurance Underwriters, Inc..	WI.....	IA.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	35386.....	42-1091525	.....	.....	.....	Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1551225	.....	.....	.....	Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1616702	.....	.....	.....	Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542260	.....	.....	.....	Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542261	.....	.....	.....	Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542263	.....	.....	.....	Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542264	.....	.....	.....	Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542266	.....	.....	.....	Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1593312	.....	.....	.....	Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542267	.....	.....	.....	Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542255	.....	.....	.....	Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704255	.....	.....	.....	USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	United States Fidelity and Guaranty Company...	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1852190	.....	.....	.....	BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....

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 *
3548.....	The Travelers Companies, Inc.....	00000.....	52-2073764	.....	.....	.....	MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690	.....	.....	.....	Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1953822	.....	.....	.....	USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-2044075	.....	.....	.....	USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690	.....	.....	.....	350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	UA Combined Investment Company Limited	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	.....67.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Jago Dedicated Limited.....	GB.....	NIA.....	UA Combined Investment Company Limited.....	O/B.....	.....88.900	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Jago Capital Limited.....	GB.....	NIA.....	Jago Dedicated Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Jago Dedicated Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	.....11.100	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	MFCM Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Special Services Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211	.....	.....	.....	Castle Pines Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213	.....	.....	.....	Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820	.....	.....	.....	Fidelity Castle Pines Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	.....50.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213	.....	.....	.....	Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727	.....	.....	.....	English Turn Limited Partnership	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441	.....	.....	.....	Fidelity English Turn Club General Partnership	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727	.....	.....	.....	English Turn Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225	.....	.....	.....	English Turn Realty Management, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441	.....	.....	.....	Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GB.....	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.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SG.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Solicitors Professional Indemnity Limited.....	GB.....	NIA.....	Travelers London Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	.....

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 *
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.....	GB.....	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	GB.....	IA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GB.....	NIA.....	Travelers Insurance Company Limited	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030	.....	.....	.....	Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509	.....	.....	.....	Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171	.....	.....	.....	Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	.....50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509	.....	.....	.....	Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755	.....	.....	.....	Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264	.....	.....	.....	Travelers Personal Security Insurance Company....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274	.....	.....	.....	Travelers Property Casualty Insurance Company ..	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200	.....	.....	.....	Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564	.....	.....	.....	Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509	.....	.....	.....	Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956	.....	.....	.....	Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	.....75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863	.....	.....	.....	Travelers (Bermuda) Limited.....	BM.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440	.....	.....	.....	Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005	.....	.....	.....	TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504	.....	.....	.....	Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463	.....	.....	.....	Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Insurance Company of Canada.....	CA.....	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.....	CA.....	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")	BR.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	.....43.400	The Travelers Companies, Inc.....	0111.....

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 *
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	J. Malucelli Resseguradora S.A.....	BR.....	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.....	BR.....	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.....	BR.....	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.....	BR.....	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.....	BR.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266	.....	.....	.....	Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034	.....	.....	.....	Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050	.....	.....	.....	The Travelers Indemnity Company	CT.....	.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Arch Street North LLC	DE.....	DS.....	The Travelers Indemnity Company	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091	.....	.....	.....	Countersignature Agency, Inc.....	FL.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711	.....	.....	.....	First Trenton Indemnity Company.....	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697	.....	.....	.....	Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Gulf Underwriting Limited.....	GB.....	DS.....	The Travelers Indemnity Company	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Casualty and Surety Company of Europe, Limited	GB.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830	.....	.....	.....	Commercial Guaranty Insurance Company.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846	.....	.....	.....	Jupiter Holdings, Inc.....	MN.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....

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 *
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220	.....	.....	.....	American Equity Insurance Company.....	AZ.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967	.....	.....	.....	Northland Insurance Company.....	CT.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992	.....	.....	.....	Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964	.....	.....	.....	Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288	.....	.....	.....	Northland Risk Management Services, Inc.....	MN.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25623.....	06-0303275	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25666.....	58-6020487	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25682.....	06-0336212	.....	.....	.....	The Travelers Indemnity Company of Connecticut..	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25674.....	36-2719165	.....	.....	.....	Travelers Property Casualty Company of America..	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1501229	.....	.....	.....	Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0303275	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	12850.....	04-3175569	.....	.....	.....	The Premier Insurance Company of Massachusetts	MA.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	28188.....	35-1838077	.....	.....	.....	TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-4403403	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	40282.....	95-3634110	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	62-1657094	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	27998.....	35-1838079	.....	.....	.....	The Travelers Home and Marine Insurance Company	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41262.....	76-0002592	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....

Q12.4

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.
0110.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unafiliated with Travelers
0111.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	102,524,097	39,185,358	38.2	61.1
2. Allied lines	124,754,360	47,468,323	38.0	270.3
3. Farmowners multiple peril	23,712,887	15,857,934	66.9	115.2
4. Homeowners multiple peril	34,227,796	10,537,886	30.8	70.8
5. Commercial multiple peril	182,451,153	84,318,551	46.2	57.2
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	683,011	8,004,889	1,172.0	215.5
9. Inland marine	8,695,646	(4,169,005)	(47.9)	109.8
10. Financial guaranty	16,449	(0)	(0.0)	(190.9)
11.1. Medical professional liability - occurrence	0	(1)	0.0	0.0
11.2. Medical professional liability - claims-made	0	(10,606,192)	0.0	(851,286.6)
12. Earthquake	34,059,251	8,002,481	23.5	39.5
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	324,610	140,465	43.3	48.3
16. Workers' compensation	266,865,588	153,743,140	57.6	74.7
17.1 Other liability-occurrence	199,560,311	84,674,129	42.4	33.1
17.2 Other liability-claims made	9,824,208	(12,924,987)	(131.6)	(276.6)
17.3 Excess workers' compensation	51,351	(560,671)	(1,091.8)	277.4
18.1 Products liability-occurrence	5,837,812	13,316,215	228.1	(81.7)
18.2 Products liability-claims made	79,378	23,189	29.2	13.6
19.1, 19.2 Private passenger auto liability	16,263,326	13,396,708	82.4	546.8
19.3, 19.4 Commercial auto liability	109,792,048	74,754,751	68.1	58.6
21. Auto physical damage	38,856,909	18,991,767	48.9	65.5
22. Aircraft (all perils)	0	67,280	0.0	0.0
23. Fidelity	40,052	(16,685)	(41.7)	(1,518.6)
24. Surety	1,312,369	18,233	1.4	(3.3)
26. Burglary and theft	14,191	(670,459)	(4,724.4)	13.0
27. Boiler and machinery	11,328,398	8,768,205	77.4	22.3
28. Credit	269	(352)	(130.9)	50.0
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	0	0	0.0	0.0
35. Totals	1,171,275,469	552,321,152	47.2	80.2
DETAILS OF WRITE-INS				
3401.	0	0	0.0	0.0
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	48,240,561	116,524,066	107,426,505
2. Allied lines	62,636,895	143,360,093	133,308,721
3. Farmowners multiple peril	6,961,777	24,384,013	23,320,542
4. Homeowners multiple peril	12,811,012	33,181,229	36,060,531
5. Commercial multiple peril	63,860,762	182,672,688	191,608,618
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,809,598	3,787,458	252,719
9. Inland marine	3,474,318	8,689,084	11,467,028
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	3,087
12. Earthquake	17,563,694	39,448,291	35,537,420
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	92,414,792	291,011,457	256,697,379
17.1 Other liability-occurrence	67,473,415	202,270,758	212,965,280
17.2 Other liability-claims made	4,227,873	10,117,711	11,955,501
17.3 Excess workers' compensation	0	68,308	71,362
18.1 Products liability-occurrence	1,776,094	5,992,758	5,766,262
18.2 Products liability-claims made	25	(5,429)	117,923
19.1 19.2 Private passenger auto liability	5,129,803	15,458,600	18,702,363
19.3 19.4 Commercial auto liability	39,393,478	112,715,328	119,098,592
21. Auto physical damage	13,309,235	39,436,544	42,403,429
22. Aircraft (all perils)	0	0	0
23. Fidelity	29,314	51,444	48,804
24. Surety	167,740	1,185,474	2,580,490
26. Burglary and theft	9,601	20,298	18,595
27. Boiler and machinery	5,284,859	11,961,569	11,685,915
28. Credit	11	88	262
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	446,574,857	1,242,331,829	1,221,097,328
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2012 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2009 + Prior	2,370,896	3,189,431	5,560,327	454,668	57,779	512,447	2,074,370	36,729	2,804,129	4,915,228	158,142	(290,794)	(132,652)
2. 2010	457,403	644,856	1,102,259	218,716	16,107	234,823	362,660	26,853	461,258	850,771	123,973	(140,639)	(16,666)
3. Subtotals 2010 + Prior	2,828,299	3,834,287	6,662,586	673,384	73,886	747,270	2,437,030	63,582	3,265,387	5,765,998	282,115	(431,433)	(149,318)
4. 2011	679,111	1,158,034	1,837,145	492,848	88,783	581,631	470,243	65,700	736,792	1,272,735	283,980	(266,759)	17,221
5. Subtotals 2011 + Prior	3,507,410	4,992,321	8,499,731	1,166,232	162,669	1,328,901	2,907,273	129,282	4,002,179	7,038,733	566,095	(698,192)	(132,097)
6. 2012	XXX	XXX	XXX	XXX	923,767	923,767	XXX	466,327	958,628	1,424,955	XXX	XXX	XXX
7. Totals	3,507,410	4,992,321	8,499,731	1,166,232	1,086,436	2,252,668	2,907,273	595,609	4,960,806	8,463,688	566,095	(698,192)	(132,097)
8. Prior Year-End's Surplus As Regards Policyholders	6,975,266										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 16.1 %	2. (14.0)%	3. (1.6)%
													Col. 13, Line 7 Line 8
													4. (1.9)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	43,594,195	0	43,594,195	45,676,741
2505. Service contract receivable	23,612,378	0	23,612,378	23,370,649
2506. Due from unaffiliated companies	16,067,891	0	16,067,891	4,924,700
2507. State surcharges receivable	11,804,848	0	11,804,848	11,164,993
2508. Amounts receivable under high deductible policies	12,767,898	2,211,475	10,556,423	11,469,639
2509. Other assets tri-party/tax credit bonds	4,393,351	0	4,393,351	4,590,275
2510. Ceded deposit asset	24,000	0	24,000	8,767
2511. Performance guarantees receivable	12,502	0	12,502	23,101
2512. Miscellaneous ledger balances	42,002,804	42,002,804	0	0
2513. Other assets nonadmitted	787,029,960	787,029,960	0	0
2514. Assumed reinsurance receivable and payable	(86,250)	0	(86,250)	(122,949)
2597. Summary of remaining write-ins for Line 25	941,223,578	831,244,239	109,979,339	101,105,915

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts	28,799	111,948
2505 Other liabilities	3,982	3,982
2506. Other liabilities tri-party/tax credit bonds	0	1,978,689
2507. Undistributed salaries	(5,052)	7,034
2508. Retroactive reinsurance reserve ceded	(28,275,927)	(26,286,575)
2597. Summary of remaining write-ins for Line 25	(28,248,198)	(24,184,922)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other assets tri-party/tax credit bond income	253,076	108,441	147,820
1405. Fines and penalties of regulatory authorities	(966,006)	(243,561)	(478,860)
1497. Summary of remaining write-ins for Line 14	(712,929)	(135,120)	(331,040)

Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
5804. United Kingdom	XXX	338,061	198,597	0	0	0	0
5805. France	XXX	298,499	53,989	0	0	20,664	18,782
5806. Greece	XXX	253,844	547	0	0	6,039	0
5807. Korea, Republic of	XXX	249,672	238,307	0	0	23,298	55,207
5808. Poland	XXX	94,249	45,948	0	0	4,834	5,623
5809. China	XXX	93,488	141,809	0	0	147,183	40,313
5810. Japan	XXX	78,939	51,170	0	0	0	0
5811. Italy	XXX	78,834	82,309	0	0	12,934	24,886
5812. Netherlands	XXX	78,531	66,550	0	0	12,758	40,273
5813. Belgium	XXX	76,015	29,119	0	0	7,758	7,483
5814. Australia	XXX	74,362	29,321	0	0	12,010	17,123
5815. Philippines	XXX	53,366	8,844	0	0	0	0
5816. Finland	XXX	52,896	21,651	0	0	1,935	2,265
5817. Croatia	XXX	44,867	8,891	0	0	1,256	1,257
5818. Singapore	XXX	34,189	9,639	0	0	1,429	1,894
5819. Spain	XXX	30,127	8,821	0	0	1,994	2,522
5820. Hungary	XXX	27,636	11,226	0	0	1,549	1,257
5821. India	XXX	25,655	23,482	0	0	2,476	4,636
5822. Thailand	XXX	23,665	8,398	0	0	744	1,262
5823. Argentina	XXX	14,781	32,072	0	0	3,940	12,242
5824. South Africa	XXX	13,933	5,215	0	0	716	253
5825. Portugal	XXX	13,181	5,075	0	0	1,117	0
5826. Honduras	XXX	10,934	11,084	0	0	1,264	3,099
5827. United Arab Emirates	XXX	10,897	8,015	0	0	736	1,601
5828. Turkey	XXX	10,280	8,308	0	0	754	1,451
5829. Uruguay	XXX	7,986	7,516	0	0	734	1,658
5830. Malaysia	XXX	7,973	9,091	0	0	638	(4)
5831. Hong Kong, Special Administrative	XXX	6,374	5,069	0	0	798	1,442
5832. Egypt	XXX	5,345	6,111	85,601	405,516	306	1,118
5833. Switzerland	XXX	4,191	4,241	0	0	3,919	8,375
5834. Oman	XXX	4,006	5,219	0	0	603	1,518
5835. Peru	XXX	3,738	2,047	0	0	19	0
5836. Denmark	XXX	3,186	255	0	0	25	(4)
5837. Russian Federation	XXX	2,954	0	0	0	19	0
5838. Sweden	XXX	2,733	627	0	0	752	1,510
5839. Panama	XXX	2,215	2,264	0	0	0	0
5840. Norway	XXX	1,919	563	0	0	25	(4)
5841. New Zealand	XXX	1,740	1,897	0	0	0	0
5842. Indonesia	XXX	1,728	0	0	0	0	0
5843. Aruba	XXX	1,533	2,021	0	0	8	130
5844. British Virgin Islands	XXX	1,377	648	0	0	0	0
5845. Chile	XXX	1,316	7,077	0	0	672	1,523
5846. Taiwan, Republic of China	XXX	798	187	0	0	0	0
5847. Netherlands Antilles	XXX	730	3,519	0	0	19	0
5848. Romania	XXX	509	66	0	0	0	0
5849. Viet Nam	XXX	388	296	0	0	0	0
5850. Austria	XXX	386	119	0	0	12	148
5851. Ireland	XXX	309	7,142	0	0	368	0
5852. Paraguay	XXX	209	290	0	0	0	0
5853. Malta	XXX	144	57	0	0	0	0
5854. Israel	XXX	130	0	0	0	0	0
5855. Monaco	XXX	116	243	0	0	0	0
5856. French Polynesia	XXX	94	0	0	0	12	0
5857. Belize	XXX	93	94	0	0	0	0
5858. Bulgaria	XXX	25	0	0	0	0	0
5859. Ghana	XXX	11	0	0	0	0	0
5860. Dominican Republic	XXX	(428)	2,816	0	0	0	261
5861. Brazil	XXX	(29,211)	97,051	0	0	8,780	19,082
5862. Bahamas	XXX	(61,848)	273,783	0	0	99,255	0
5863. Maldives	XXX	0	0	0	0	12,119	0
5864. Jersey	XXX	0	171	0	0	0	0
5865. Ecuador	XXX	0	153	0	0	0	0
5866. Czech Republic	XXX	0	88	0	0	0	1,399
5867. Colombia	XXX	0	58	0	0	0	0
5868. Slovakia	XXX	0	30	0	0	0	0
5897. Summary of remaining write-ins for Line 58 from overflow	XXX	2,053,670	1,549,196	85,601	405,516	396,471	281,581

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	197,891,541	187,302,607
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	944,946	17,089,976
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	5,065,068	6,501,041
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	193,771,420	197,891,541
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	193,771,420	197,891,541

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	31,960,706	33,667,449
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	1,337,871	1,706,743
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)	30,622,835	31,960,706
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	30,622,835	31,960,706
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	30,622,835	31,960,706

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	731,237,846	661,618,974
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,694,446	64,265,970
	2.2 Additional investment made after acquisition	116,161,671	38,763,569
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	4,790,190	23,808,733
6.	Total gain (loss) on disposals	(17,405)	(168,987)
7.	Deduct amounts received on disposals	95,109,044	54,337,502
8.	Deduct amortization of premium and depreciation	1,091,172	562,655
9.	Total foreign exchange change in book/adjusted carrying value	(218,563)	35,585
10.	Deduct current year's other than temporary impairment recognized	2,296,125	2,185,841
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	758,151,844	731,237,846
12.	Deduct total nonadmitted amounts	182,269,913	121,316,477
13.	Statement value at end of current period (Line 11 minus Line 12)	575,881,931	609,921,369

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,294,126,232	15,907,336,933
2.	Cost of bonds and stocks acquired	2,102,648,551	2,331,502,219
3.	Accrual of discount	14,992,111	18,161,037
4.	Unrealized valuation increase (decrease)	276,359,189	3,107,750
5.	Total gain (loss) on disposals	26,574,659	23,566,110
6.	Deduct consideration for bonds and stocks disposed of	1,930,296,627	1,909,079,391
7.	Deduct amortization of premium	57,387,317	74,974,504
8.	Total foreign exchange change in book/adjusted carrying value	(22,283)	884
9.	Deduct current year's other than temporary impairment recognized	3,821,715	5,494,808
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,723,172,800	16,294,126,232
11.	Deduct total nonadmitted amounts	38,740,416	34,904,977
12.	Statement value at end of current period (Line 10 minus Line 11)	16,684,432,383	16,259,221,255

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)	10,963,109,607	16,153,564,328	15,971,884,407	(24,117,961)	11,114,840,416	10,963,109,607	11,120,671,567	10,756,031,184
2. Class 2 (a)	1,531,513,207	108,701,597	45,874,777	2,838,282	1,399,166,471	1,531,513,207	1,597,178,308	1,461,648,823
3. Class 3 (a)	410,392,555	56,720,897	41,211,130	2,981,102	412,459,228	410,392,555	428,883,425	407,037,780
4. Class 4 (a)	251,784,082	45,586,669	34,557,691	7,199,419	216,065,366	251,784,082	270,012,480	242,101,697
5. Class 5 (a)	24,537,225	990,000	3,255,517	(4,090,412)	13,974,129	24,537,225	18,181,296	13,573,229
6. Class 6 (a)	35,929,922	0	1,933,027	369,119	37,868,453	35,929,922	34,366,014	54,431,686
7. Total Bonds	13,217,266,598	16,365,563,491	16,098,716,549	(14,820,451)	13,194,374,063	13,217,266,598	13,469,293,089	12,934,824,398
PREFERRED STOCK								
8. Class 1	645,312	0	0	1,681	625,146	645,312	646,993	604,980
9. Class 2	38,510,700	0	0	485,344	38,100,877	38,510,700	38,996,044	34,205,008
10. Class 3	19,946,587	0	0	10,000	19,512,587	19,946,587	19,956,587	23,822,947
11. Class 4	460,000	0	0	0	460,000	460,000	460,000	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	240,586	0	0	0	483,000	240,586	240,586	483,000
14. Total Preferred Stock	59,803,185	0	0	497,025	59,181,610	59,803,185	60,300,210	59,115,935
15. Total Bonds and Preferred Stock	13,277,069,783	16,365,563,491	16,098,716,549	(14,323,426)	13,253,555,673	13,277,069,783	13,529,593,299	12,993,940,333

(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. Totals	448,738,119	XXX	448,742,975	10,369	31,920

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	67,483,745	651,266,442
2. Cost of short-term investments acquired	49,177,766,112	66,381,689,157
3. Accrual of discount	4,338	21,252
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	99,623
6. Deduct consideration received on disposals	48,796,508,683	66,965,500,989
7. Deduct amortization of premium	7,394	(12)
8. Total foreign exchange change in book/adjusted carrying value	0	(91,750)
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)	448,738,119	67,483,745
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	448,738,119	67,483,745

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

NONE

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

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year				0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				0
3.1	Change in variation margin on open contracts			(1,664,040)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	(1,664,040)			
3.24	Section 1, Column 16, prior year	(1,460,938)	(203,102)	(203,102)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(1,460,938)
4.1	Variation margin on terminated contracts during the year		(4,267,514)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(4,267,514)	(4,267,514)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				(1,460,938)
5.2	Used to adjust basis of hedged items				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	0	
2.	Part B, Section 1, Column 14	0	
3.	Total (Line 1 plus Line 2)		0
4.	Part D, Column 5	0	
5.	Part D, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	0	
8.	Part B, Section 1, Column 13	(1,664,040)	
9.	Total (Line 7 plus Line 8)		(1,664,040)
10.	Part D, Column 8	0	
11.	Part D, Column 9	(1,664,040)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19	1,650,000	
15.	Part D, Column 11	1,650,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	40,257
RE# 10500 & RE# 10600 50 Prospect Streeet (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	364,591
99 Lamberton Rd	Windsor	CT	03/31/2002	Various	0	0	0	82,159
0199999. Totals					0	0	0	487,007
0399999. Totals					0	0	0	487,007

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date									Consideration			
Mortgages With Partial Repayments																	
30234479	New York	NY		04/29/2004		452,557	0	0	0	0	0	0	452,557	452,557	0	0	0
0299999. Total - Mortgages With Partial Repayments						452,557	0	0	0	0	0	0	452,557	452,557	0	0	0
0599999. Total Mortgages						452,557	0	0	0	0	0	0	452,557	452,557	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4					Actual	Additional		Commitment	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Cost at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Abry Partners IV, L.P.	Boston	MA	Abry Partners		01/02/2001	3	0	1,074	0	556,900	0.2
	American Securities Partners III, L.P.	New York	NY	American Securities Partners		08/22/2001	3	0	17,537	0	874,079	0.9
	American Securities Partners IV, L.P.	New York	NY	American Securities Partners		12/31/2009	3	0	91,245	0	1,470,302	0.9
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	264,110	0	17,367,087	0.1
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc.		01/16/2002	3	0	4,649	0	1,166,039	1.4
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Columbia Capital		07/05/2000	1	0	46,705	0	54,145	1.4
	Cortec Group Fund IV, L.P.	New York	NY	Cortec Group		04/20/2006	3	0	36,038	0	1,926,395	3.6
	EQT III Northern Europe US no. 1 L.P.	Stockholm	SE	EQT Partners		07/06/2001	3	0	11,781	0	55,082	0.3
	Fox Paine Capital Fund II, L.P.	Foster City	CA	Fox Paine & Company		07/10/2000	3	0	10,944	0	3,981,098	1.4
	JLL Partners Fund IV, L.P.	New York	NY	Joseph Littlejohn & Levy		06/29/2001	3	0	4,559	0	512,393	1.5
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	2,602,317	0	8,514,960	0.6
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Madison Dearborn Partners		04/02/2001	3	0	2,361	0	268,644	0.2
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Mason Wells, Inc.		03/05/2010	3	0	255,420	0	8,425,905	3.0
	Shasta Ventures II, L.P.	Palo Alto	CA	Shasta Ventures		10/25/2007	1	0	375,000	0	1,500,000	2.9
	SKM Equity Fund III, L.P.	Stamford	CT	Saunders Karp & Megrue		02/01/2000	3	0	4,098	0	89,046	0.7
	The 2000 Riverside Capital Appreciation Fund, L.P.	New York	NY	The Riverside Company		02/28/2001	3	0	10,145	0	388,993	0.8
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	654,687	0	12,596,117	1.0
	Vestar Capital Partners IV, L.P.	New York	NY	Vestar Capital Partners		12/15/1999	3	0	2,769	0	71,862	0.2
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	4,395,439	0	59,819,046	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Colony Investors VIII, L.P.	Santa Monica	CA	Colony Investors		01/01/2010	0	0	1,562,500	0	937,980	0.9
	Thayer-Wardman Park Investors LLC	Washington	DC	Thayer Capital Partners		01/01/2010	0	0	77,600	0	0	40.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	1,640,100	0	937,980	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Managment		06/29/2010	0	0	1,928,022	0	6,922,734	3.2
	StepStone Mezzanine Partners I-A LP	New York	NY	Citigroup Alternative Investments		12/31/2009	0	0	135,080	0	4,086,440	20.3
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	2,063,102	0	11,009,174	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Crystal Brook LLC	Wilmington	DE	Travelers Indemnity Company		11/17/2011	0	0	7,600,000	0	0	100.0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated								0	7,600,000	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund III, LP	Peabody	MA	Stratford Capital Group		12/23/2010	0	0	200,976	0	1,717,369	11.6
	Stratford Capital Fund VII, LP	Peabody	MA	Stratford Capital Group		07/03/2012	0	2,694,446	0	0	7,305,554	11.3
	WNC Inst Tax Credit Fund 34, LP	Various	CA	WNC		05/05/2011	0	0	619,948	0	1,175,500	4.0
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								2,694,446	820,924	0	10,198,423	XXX
3999999. Subtotal - Unaffiliated								2,694,446	8,919,565	0	81,964,624	XXX
4099999. Subtotal - Affiliated								0	7,600,000	0	0	XXX
4199999. Totals								2,694,446	16,519,565	0	81,964,624	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Watershed Capital Partners, L.P.	San Francisco	CA	Distribution	08/02/2005	07/31/2012	56,192	0	0	0	0	0	0	56,192	56,192	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							56,192	0	0	0	0	0	0	56,192	56,192	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Abry Partners IV, L.P.	Boston	MA	Distribution	01/02/2001	09/10/2012	10,171	0	0	0	0	0	0	10,171	10,171	0	0	0	0
	ACI Capital America Fund, L.P.	New York	NY	Distribution	11/12/1999	08/13/2012	830,376	0	0	0	0	0	0	830,376	830,376	0	0	0	0
	Advanced Technology Ventures VII, L.P.	Waltham	MA	Distribution	07/11/2001	09/20/2012	33,453	0	0	0	0	0	0	33,453	33,453	0	0	0	0
	Apax France VI	Paris	FR	Distribution	08/23/2000	08/31/2012	63,002	0	0	0	0	0	0	63,002	56,613	(6,388)	0	(6,388)	0
	Behrman Capital III, L.P.	New York	NY	Distribution	07/12/2000	08/16/2012	10,105,463	0	0	0	0	0	0	10,105,463	10,105,463	0	0	0	0
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	08/27/2012	66	0	0	0	0	0	0	66	66	0	0	0	0
	Blum Strategic Partners II, L.P.	San Francisco	CA	Distribution	07/18/2001	09/11/2012	687,755	0	0	0	0	0	0	687,755	687,755	0	0	0	0
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Distribution	01/16/2002	07/12/2012	4,826	0	0	0	0	0	0	4,826	4,826	0	0	0	0
	Citi-Europe Co-Invest, L.P.	New York	NY	Distribution	08/31/2001	08/28/2012	630,529	0	0	0	0	0	0	630,529	630,529	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Distribution	07/05/2000	07/27/2012	107,780	0	0	0	0	0	0	107,780	107,780	0	0	0	0
	Constellation Venture Capital II, L.P.	New York	NY	Distribution	05/15/2000	08/02/2012	31,244	0	0	0	0	0	0	31,244	31,244	0	0	0	0
	Davis, Tuttle Venture Partners, L.P., a Delaware Limited Partnership	Tulsa	OK	Distribution	09/26/1997	07/26/2012	97,076	0	0	0	0	0	0	97,076	97,076	0	0	0	0
	EQT III Northern Europe US no. 1 L.P.	Stockholm	SE	Distribution	07/06/2001	07/31/2012	278,737	0	0	0	0	0	0	278,737	314,536	35,799	0	35,799	0
	Essex Woodlands Health Ventures Fund V, L.P.	The Woodlands	TX	Distribution	04/20/2001	09/27/2012	570,358	0	0	0	0	0	0	570,358	570,358	0	0	0	0
	Focus Ventures II, L.P., a Delaware Limited Partnership	Palo Alto	CA	Distribution	05/25/2000	09/11/2012	7,413	0	0	0	0	0	0	7,413	7,413	0	0	0	0
	Fox Paine Capital Fund II, L.P.	Foster City	CA	Distribution	07/10/2000	07/31/2012	2,484,757	0	0	0	0	0	0	2,484,757	2,484,757	0	0	0	0
	Highbridge Capital Corporation	Grand Cayman	CI	Distribution	12/11/1995	09/07/2012	72,056	0	0	0	0	0	0	72,056	72,056	0	0	0	0
	JLL Partners Fund IV, L.P.	New York	NY	Distribution	06/29/2001	08/16/2012	(6,702)	0	0	0	0	0	0	(6,702)	(6,702)	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	09/13/2012	1,449	0	0	0	0	0	0	1,449	1,449	0	0	0	0
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Distribution	04/02/2001	08/16/2012	1,327,241	0	0	0	0	0	0	1,327,241	1,327,241	0	0	0	0
	New Enterprise Associates 10, Limited Partnership	Baltimore	MD	Distribution	02/06/2001	09/28/2012	12,206	0	0	0	0	0	0	12,206	12,206	0	0	0	0
	Oak Investment Partners X, Limited Partnership	Westport	CT	Distribution	01/18/2001	08/07/2012	92,420	0	0	0	0	0	0	92,420	92,420	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	09/18/2012	1,484	0	0	0	0	0	0	1,484	1,484	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership	San Francisco	CA	Distribution	06/27/2001	09/25/2012	41,401	0	0	0	0	0	0	41,401	41,401	0	0	0	0
	Prospect Venture Partners II, L.P.	Palo Alto	CA	Distribution	07/10/2001	07/31/2012	79,652	0	0	0	0	0	0	79,652	79,652	0	0	0	0
	Providence Growth Investors L.P.	Providence	RI	Distribution	01/24/2000	08/21/2012	6,108	0	0	0	0	0	0	6,108	6,108	0	0	0	0
	Redpoint Ventures II, L.P.	Menlo Park	CA	Distribution	11/07/2000	08/20/2012	75,525	0	0	0	0	0	0	75,525	75,525	0	0	0	0
	SPC Partners II, L.P.	San Francisco	CA	Distribution	08/07/2000	08/09/2012	96,847	0	0	0	0	0	0	96,847	96,847	0	0	0	0
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Distribution	08/15/2000	09/27/2012	2,020,191	0	0	0	0	0	0	2,020,191	2,020,191	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	09/27/2012	316,463	0	0	0	0	0	0	316,463	316,463	0	0	0	0
	US Venture Partners VIII, L.P.	Menlo Park	CA	Distribution	05/07/2001	09/25/2012	381,125	0	0	0	0	0	0	381,125	381,125	0	0	0	0
	Vestar Capital Partners IV, L.P.	New York	NY	Distribution	12/15/1999	09/24/2012	49,809	0	0	0	0	0	0	49,809	49,809	0	0	0	0
	Voyager Capital Fund II-A, L.P., a Delaware limited partnership	Menlo Park	CA	Distribution	03/03/2000	09/28/2012	280,444	0	0	0	0	0	0	280,444	280,444	0	0	0	0
	Warburg Pincus Equity Partners, L.P.	New York	NY	Distribution	06/26/1998	09/28/2012	129,219	0	0	0	0	0	0	129,219	129,219	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.	New York	NY	Distribution	08/07/2001	08/24/2012	91,636	0	0	0	0	0	0	91,636	91,636	0	0	0	0
	Weston Presidio Capital IV, L.P.	Boston	MA	Distribution	06/21/2000	09/10/2012	1,725,976	0	0	0	0	0	0	1,725,976	1,725,976	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Willis Stein & Partners III, L.P.	Chicago	IL	Distribution	11/21/2000	07/24/2012	934,652	0	0	0	0	0	0	934,652	934,652	0	0	0	0
	Delphi Ventures III, L.P.	Menlo Park	CA	Liquidation	05/16/1995	09/13/2012	3,491	(35)	0	0	0	(35)	0	3,456	3,339	0	(117)	(117)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							23,675,700	(35)	0	0	0	(35)	0	23,675,665	23,704,958	29,410	(117)	29,293	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	EI Fund IV, LP	Chicago	IL	Distribution	02/15/2008	07/30/2012	3,720,930	0	0	0	0	0	0	3,720,930	3,720,930	0	0	0	0
	North American Real Estate Partners II, L.P.	Minnetonka	MN	Distribution	01/01/2010	08/29/2012	1,279,831	0	0	0	0	0	0	1,279,831	1,279,831	0	0	0	0
	Prime Finance Partners II, L.P.	San Fransisco	CA	Distribution	07/06/2010	08/29/2012	100,997	0	0	0	0	0	0	100,997	100,997	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,101,758	0	0	0	0	0	0	5,101,758	5,101,758	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	American Securities Opportunities Fund, L.P.	New York	NY	Distribution	12/31/2009	09/21/2012	1,212,555	0	0	0	0	0	0	1,212,555	1,212,555	0	0	0	0
	Avenue Asia Special Situations Fund IV, L.P.	New York	NY	Distribution	06/21/2006	09/28/2012	194,200	0	0	0	0	0	0	194,200	194,200	0	0	0	0
	Blackrock HPB Multi-Manager LLC	New York	NY	Distribution	02/01/2009	07/31/2012	1,122,363	0	0	0	0	0	0	1,122,363	1,122,363	0	0	0	0
	Flintlock Commodity Opportunities Partners, LP	Waterloo, Ontario	ON	Distribution	02/02/2010	09/27/2012	860,538	0	0	0	0	0	0	860,538	860,538	0	0	0	0
	Midkiff Development Drilling Program, Ltd	Irving	TX	Distribution	04/27/1990	09/20/2012	105,155	0	0	0	0	0	0	105,155	105,155	0	0	0	0
	OCM Principal Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	04/24/2001	08/15/2012	272,639	0	0	0	0	0	0	272,639	272,639	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	09/18/2012	81,874	0	0	0	0	0	0	81,874	81,874	0	0	0	0
	StepStone Mezzanine Partners I-A LP	New York	NY	Distribution	12/31/2009	09/27/2012	1,318,366	0	0	0	0	0	0	1,318,366	1,318,366	0	0	0	0
	Wayzata Opportunities Fund, LLC	Wayzata	MN	Distribution	02/22/2006	08/24/2012	2,150,000	0	0	0	0	0	0	2,150,000	2,150,000	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							7,317,690	0	0	0	0	0	0	7,317,690	7,317,690	0	0	0	0
3999999. Subtotal - Unaffiliated							36,151,340	(35)	0	0	0	(35)	0	36,151,305	36,180,598	29,410	(117)	29,293	0
4199999. Totals							36,151,340	(35)	0	0	0	(35)	0	36,151,305	36,180,598	29,410	(117)	29,293	0

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 SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2012	PAY IN KIND		75,269	75,269	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 07		09/20/2012	PAY IN KIND		50,729	50,729	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		09/20/2012	PAY IN KIND		50,255	50,255	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		06/06/2012	PRIOR PERIOD ADJUSTMENT		64,063	64,204	24,270	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		09/20/2012	PAY IN KIND		33,339	33,339	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		08/16/2012	ROYAL BANK OF SCOTLAND		20,061,178	20,003,355	10,835	1
0599999.	Total - Bonds - U.S. Government					20,334,832	20,277,151	35,105	XXX
Bonds - All Other Government									
563469 TX 3	MANITOBA (PROVINCE OF) 2.100 2022 09	A	09/18/2012	SCOTIA CAPITAL		1,986,800	2,000,000	1,750	1FE
1099999.	Total - Bonds - All Other Government					1,986,800	2,000,000	1,750	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
097437 QK 6	BOISE CITY ISD GEN OBLIG 5.000 2023 08		09/06/2012	SEATTLE NORTHWEST SECURITIES CORP		2,070,882	1,615,000	0	1FE
160069 TG 5	CHARLESTON CO SALES TAX 4.000 2028 11		09/18/2012	MESIROW FINANCIAL		5,996,602	5,380,000	83,689	1FE
387460 LM 8	GRANITE SCHOOL DISTRICT 3.500 2028 06		09/05/2012	BAS-MERRILL LYNCH		2,379,860	2,225,000	0	1FE
387460 LN 6	GRANITE SCHOOL DISTRICT 3.500 2029 06		09/05/2012	BAS-MERRILL LYNCH		2,479,866	2,330,000	0	1FE
387460 LP 1	GRANITE SCHOOL DISTRICT 3.500 2030 06		09/05/2012	BAS-MERRILL LYNCH		2,584,131	2,440,000	0	1FE
387460 LQ 9	GRANITE SCHOOL DISTRICT 3.500 2032 06		09/05/2012	BAS-MERRILL LYNCH		2,684,544	2,560,000	0	1FE
401784 VM 2	GUILFORD CO GENERAL OBLI .170 2025 03		09/21/2012	WELLS FARGO SECURITIES		22,010,000	22,010,000	1,810	1FE
495224 W6 0	KING CO SCH DIST#411 ISS 4.500 2027 12		07/24/2012	SEATTLE NORTHWEST SECURITIES CORP		9,994,895	8,500,000	0	1FE
495080 SV 6	KING CO SD #403-RENTON G 4.000 2030 12		08/15/2012	BAS-MERRILL LYNCH		8,592,661	7,960,000	0	1FE
566795 KU 3	MARICOPA CO CCD GO S2011 4.250 2025 07		09/11/2012	RBC CAPITAL MARKETS		11,459,000	10,000,000	86,181	1FE
677765 DD 8	OHLONE CCD GO REF S2012 5.000 2028 08		08/28/2012	PIPER JAFFRAY		2,626,561	2,230,000	0	1FE
930863 XD 2	WAKE CO GENERAL OBLIGATI .170 2018 04		09/20/2012	WELLS FARGO SECURITIES		30,000,000	30,000,000	1,984	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					102,879,001	97,250,000	173,663	XXX
Bonds - U.S. Special Revenue and Special Assessment									
155048 CQ 2	CENTRAL PUGET SOUND REG 5.000 2028 02		07/24/2012	BAS-MERRILL LYNCH		11,861,655	9,750,000	0	1FE
46613P R8 1	JEA WATER & SEWER SYS S2 5.000 2034 10		07/17/2012	JEFFERIES & CO INC		8,647,740	7,445,000	0	1FE
495289 E5 5	KING CO SEWER REV REF S2 5.000 2033 01		09/19/2012	BB&T CAPITAL MARKETS		3,504,690	3,000,000	2,083	1FE
534272 A8 2	LINCOLN ELEC SYS REV REF 5.000 2027 09		07/25/2012	BAS-MERRILL LYNCH		6,511,260	5,250,000	0	1FE
534272 ZU 6	LINCOLN ELEC SYS REV REF 5.000 2028 09		07/24/2012	BAS-MERRILL LYNCH		8,242,616	6,695,000	0	1FE
574217 VC 6	MARYLAND H/E JOHNS HOPKI .160 2036 07		09/18/2012	GOLDMAN SACHS & CO		16,490,000	16,490,000	919	1FE
57585K KV 9	MASSACHUSETTS H/E (HARVA .130 2035 07		09/21/2012	MORGAN STANLEY		54,290,000	54,290,000	3,367	1FE
64972F SF 4	NEW YORK CITY FIN AUTH W .170 2024 06		09/18/2012	RBC CAPITAL MARKETS		29,500,000	29,500,000	242	1FE
68607D PX 7	OREGON DEPT TRANS HWY US 5.000 2028 11		07/06/2012	RBC CAPITAL MARKETS		6,061,900	5,000,000	10,417	1FE
751100 FW 3	RALEIGH COMB ENTERPRISE .160 2035 03		09/20/2012	WELLS FARGO SECURITIES		11,725,000	11,725,000	804	1FE
751100 FW 3	RALEIGH COMB ENTERPRISE .180 2035 03		09/20/2012	WELLS FARGO SECURITIES		18,275,000	18,275,000	1,253	1FE
771902 FG 3	ROCHESTER HLTH CARE FAC .160 2032 08		08/01/2012	BAS-MERRILL LYNCH		41,600,000	41,600,000	0	1FE
771902 FF 5	ROCHESTER HLTH CARE FAC .170 2032 08		09/20/2012	WELLS FARGO SECURITIES		47,100,000	47,100,000	3,011	1FE
771902 FH 1	ROCHESTER HLTH CARE FAC .170 2032 08		09/19/2012	WELLS FARGO SECURITIES		38,850,000	38,850,000	2,303	1FE

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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)
882117 X4 1	TEXAS A & M PERM UNIV FU 5.000 2024 07		07/20/2012	BARCLAYS CAPITAL INC		6,288,700	5,000,000	4,861	1FE
977092 VF 9	WISCONSIN CLEAN WATER RE 5.000 2030 06		07/10/2012	J P MORGAN CHASE SECURITIES INC		3,178,321	2,705,000	0	1FE
977092 VG 7	WISCONSIN CLEAN WATER RE 5.000 2031 06		07/10/2012	J P MORGAN CHASE SECURITIES INC		4,527,783	3,875,000	0	1FE
977092 VH 5	WISCONSIN CLEAN WATER RE 5.000 2032 06		07/10/2012	J P MORGAN CHASE SECURITIES INC		4,241,227	3,650,000	0	1FE
977092 VJ 1	WISCONSIN CLEAN WATER RE 5.000 2033 06		07/10/2012	J P MORGAN CHASE SECURITIES INC		1,207,539	1,045,000	0	1FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		09/25/2012	PAY IN KIND		661,803	661,803	0	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					322,765,234	311,906,803	29,261	XXX
Bonds - Industrial and Miscellaneous									
00508X AF 1	ACTUANT CORPORATION 5.625 2022 06		09/26/2012	WELLS FARGO SECURITIES		3,212,155	3,113,000	35,537	3FE
00846U AH 4	AGILENT TECHNOLOGIES INC 3.200 2022 10		09/10/2012	J P MORGAN CHASE SECURITIES INC		1,996,040	2,000,000	0	2FE
009158 AS 5	AIR PRODUCTS & CHEMICALS 1.200 2017 10		09/06/2012	MORGAN STANLEY		998,960	1,000,000	0	1FE
010392 EK 0	ALABAMA POWER CO 5.125 2019 02		07/18/2012	PIPER JAFFRAY		28,824	25,000	562	1FE
010392 FC 7	ALABAMA POWER CO 3.375 2020 10		09/27/2012	U S BANCORP		331,068	300,000	0	1FE
018490 AN 2	ALLERGAN INC 3.375 2020 09		08/28/2012	WELLS FARGO SECURITIES		963,857	891,000	13,866	1FE
02209S AN 3	ALTRIA GROUP INC 2.850 2022 08		08/06/2012	J P MORGAN CHASE SECURITIES INC		998,880	1,000,000	0	2FE
02666Q L5 0	AMERICAN HONDA FINANCE (1.500 2017 09	R	09/04/2012	DEUTSCHE BANC		996,930	1,000,000	0	1FE
030288 AA 2	AMERICAN TRANSMISSION SY 5.250 2022 01		07/25/2012	RBC CAPITAL MARKETS		57,080	50,000	109	2FE
03070Q AP 6	AMERISTAR CASINOS (144A) 7.500 2021 04		08/10/2012	BAS-MERRILL LYNCH		1,067,500	1,000,000	25,000	4FE
03523T BP 2	ANHEUSER BUSCH INBEV WOR 2.500 2022 07	R	09/19/2012	VARIOUS		4,015,600	4,000,000	9,931	1FE
00206R BD 3	AT&T INC 3.000 2022 02		09/24/2012	HSBC		3,157,350	3,000,000	10,500	1FE
05329W AK 8	AUTONATION INC 5.500 2020 02		09/24/2012	LAZARD CAPITAL MARKETS		2,150,000	2,000,000	17,111	3FE
059165 EE 6	BALTIMORE GAS & ELECTRIC 2.800 2022 08		08/14/2012	MORGAN STANLEY		996,200	1,000,000	0	2FE
071813 BF 5	BAXTER INTERNATIONAL 2.400 2022 08		08/08/2012	UBS AG		1,991,340	2,000,000	0	1FE
05531F AL 7	BB&T CORP 1.600 2017 08		08/07/2012	DEUTSCHE BANC		998,180	1,000,000	0	1FE
055381 AS 6	BE AEROSPACE INC 5.250 2022 04		07/09/2012	J P MORGAN CHASE SECURITIES INC		1,530,000	1,500,000	26,031	3FE
090613 AF 7	BIOMET INC (144A) 6.500 2020 08		09/24/2012	VARIOUS		8,800,000	8,500,000	0	4FE
097023 AH 8	BOEING CO 7.950 2024 08		09/26/2012	VARIOUS		3,012,260	2,000,000	6,404	1FE
110122 AT 5	BRISTOL-MYERS SQUIBB 2.000 2022 08		07/27/2012	VARIOUS		2,952,240	3,000,000	56	1FE
12189L AL 5	BURLINGTON NORTHERN SANT 3.050 2022 09		09/13/2012	VARIOUS		2,017,090	2,000,000	2,118	2FE
12189T AY 0	BURLINGTON NORTHERN SANT 5.650 2017 05		08/27/2012	CREDIT SUISSE FIRST BOSTON		1,190,890	1,000,000	18,676	2FE
12673P AC 9	CA INC 5.375 2019 12		08/23/2012	MORGAN STANLEY		1,146,590	1,000,000	12,990	2FE
134429 AY 5	CAMPBELL SOUP CO 2.500 2022 08		08/01/2012	MORGAN STANLEY		1,994,390	2,000,000	278	1FE
14987B AA 1	CC HOLDINGS GS V LLC (14 7.750 2017 05		08/21/2012	CORTVIEW CAPITAL SECURITIES		17,120	16,000	79	2FE
15089Q AC 8	CELANESE US HOLDINGS 5.875 2021 06		08/13/2012	BAS-MERRILL LYNCH		2,220,000	2,000,000	19,910	3FE
15189X AL 2	CENTERPOINT ENERGY HOUST 2.250 2022 08		08/07/2012	ROYAL BANK OF SCOTLAND		997,340	1,000,000	0	1FE
171340 AH 5	CHURCH & DWIGHT CO 2.875 2022 10		09/19/2012	VARIOUS		5,012,650	5,000,000	0	2FE
171798 AB 7	CIMAREX ENERGY 5.875 2022 05		09/20/2012	CREDIT SUISSE FIRST BOSTON		3,217,500	3,000,000	79,802	3FE
17275R AH 5	CISCO SYSTEMS 4.450 2020 01		08/27/2012	STIFEL NICOLAUS & CO INC		1,168,020	1,000,000	5,563	1FE
184496 AH 0	CLEAN HARBORS (144A) 5.250 2020 08		09/24/2012	VARIOUS		5,104,000	4,975,000	20,573	3FE
189054 AT 6	CLOROX CO 3.050 2022 09		09/10/2012	WELLS FARGO SECURITIES		996,830	1,000,000	0	2FE

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19416Q EA 4	COLGATE PALMOLIVE CO 1.950 2023 02		07/27/2012	J P MORGAN CHASE SECURITIES INC		1,970,740	2,000,000	0	1FE
20030N BD 2	COMCAST CORP 3.125 2022 07		09/17/2012	VARIOUS		3,120,410	3,000,000	16,233	2FE
12543D AL 4	COMMUNITY HEALTH SYSTEMS 8.000 2019 11		09/25/2012	VARIOUS		2,195,000	2,000,000	49,333	4FE
12543D AR 1	COMMUNITY HEALTH SYSTEMS 5.125 2018 08		08/08/2012	CREDIT SUISSE FIRST BOSTON		250,000	250,000	0	3FE
205363 AM 6	COMPUTER SCIENCES CORP 2.500 2015 09		09/13/2012	VARIOUS		3,114,882	3,100,000	0	2FE
205887 BG 6	CONAGRA FOODS 2.100 2018 03		09/10/2012	BAS-MERRILL LYNCH		997,620	1,000,000	0	2FE
205887 BJ 0	CONAGRA FOODS 3.250 2022 09		09/10/2012	J P MORGAN CHASE SECURITIES INC		994,420	1,000,000	0	2FE
20605P AC 5	CONCHO RESOURCES 6.500 2022 01		09/20/2012	BAS-MERRILL LYNCH		2,781,250	2,500,000	31,597	4FE
20605P AE 1	CONCHO RESOURCES 5.500 2023 04		08/14/2012	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0	4FE
20825C AN 4	CONOCOPHILLIPS 5.200 2018 05		09/14/2012	NOMURA SECURITIES INTL		1,081,035	900,000	16,120	1FE
20825C AU 8	CONOCOPHILLIPS 6.000 2020 01		07/27/2012	CITIGROUP GLOBAL MARKETS		1,280,470	1,000,000	2,667	1FE
21036P AJ 7	CONSTELLATION BRANDS 4.625 2023 03		08/06/2012	BAS-MERRILL LYNCH		200,000	200,000	0	3FE
212015 AD 3	CONTINENTAL RESOURCES 7.375 2020 10		09/07/2012	CREDIT SUISSE FIRST BOSTON		2,260,000	2,000,000	65,965	3FE
212015 AF 8	CONTINENTAL RESOURCES 7.125 2021 04		08/24/2012	VARIOUS		2,508,075	2,230,000	57,530	3FE
212015 AJ 0	CONTINENTAL RESOURCES (1 5.000 2022 09		08/13/2012	BAS-MERRILL LYNCH		1,535,625	1,500,000	32,917	3FE
126307 AD 9	CSC HOLDINGS INC (144A) 6.750 2021 11		08/16/2012	J P MORGAN CHASE SECURITIES INC		2,145,000	2,000,000	36,000	3FE
233851 AR 5	DAIMLER FINANCE (144A) 2.250 2019 07	R	07/25/2012	CITIGROUP GLOBAL MARKETS		993,580	1,000,000	0	1FE
23918K AP 3	DAVITA INC 5.750 2022 08		08/14/2012	J P MORGAN CHASE SECURITIES INC		1,113,750	1,100,000	0	4FE
386088 AF 5	DIAGEO INVESTMENT CORP 8.000 2022 09	R	08/15/2012	CORTVIEW CAPITAL SECURITIES		1,428,940	1,000,000	34,444	1FE
260543 BX 0	DOW CHEMICAL CO 8.550 2019 05		09/14/2012	GOLDMAN SACHS & CO		2,678,780	2,000,000	58,900	2FE
260543 CC 5	DOW CHEMICAL CO 4.250 2020 11		08/21/2012	BAS-MERRILL LYNCH		1,079,960	1,000,000	11,688	2FE
278642 AG 8	EBAY INC 1.350 2017 07		07/19/2012	CREDIT SUISSE FIRST BOSTON		999,430	1,000,000	0	1FE
278865 AL 4	ECOLAB INC 4.350 2021 12		07/18/2012	PIPER JAFFRAY		23,711	21,000	114	2FE
278865 AN 0	ECOLAB INC 1.000 2015 08		08/06/2012	BAS-MERRILL LYNCH		999,500	1,000,000	0	2FE
532457 AZ 1	ELI LILLY 5.500 2027 03		09/18/2012	STIFEL NICOLAUS & CO INC		2,944,297	2,300,000	9,258	1FE
26875P AK 7	EOG RESOURCES INC 2.625 2023 03		09/12/2012	VARIOUS		2,980,440	3,000,000	510	1FE
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08		08/22/2012	J P MORGAN CHASE SECURITIES INC		2,980,270	3,000,000	1,632	1FE
31428X AS 5	FEDEX CORP 2.625 2022 08		09/12/2012	VARIOUS		2,914,616	2,925,000	3,591	2FE
31620M AD 8	FIDELITY NATIONAL 7.875 2020 07		07/16/2012	BAS-MERRILL LYNCH		2,151,287	1,907,000	596	3FE
337738 AJ 7	FISERV INC 4.625 2020 10		09/20/2012	VARIOUS		1,616,950	1,476,000	32,934	2FE
34354P AC 9	FLOWSERVE CORP 3.500 2022 09		09/06/2012	J P MORGAN CHASE SECURITIES INC		996,150	1,000,000	0	2FE
345397 VP 5	FORD MOTOR CREDIT 6.625 2017 08		09/04/2012	MORGAN STANLEY		1,150,170	1,000,000	4,049	2FE
345397 WE 9	FORD MOTOR CREDIT 2.500 2016 01		07/31/2012	GOLDMAN SACHS & CO		2,990,400	3,000,000	0	2FE
345397 WF 6	FORD MOTOR CREDIT 4.250 2022 09		09/20/2012	MORGAN STANLEY		1,982,200	2,000,000	0	2FE
35906A AF 5	FRONTIER COMMUNICATIONS 8.250 2017 04		08/20/2012	CREDIT SUISSE FIRST BOSTON		1,118,750	1,000,000	29,333	3FE
36962G 6F 6	GENERAL ELECTRIC CAPITAL 3.150 2022 09		09/04/2012	CITIGROUP GLOBAL MARKETS		1,997,100	2,000,000	0	1FE
382388 AX 4	GOODRICH CORP 3.600 2021 02		09/24/2012	WELLS FARGO SECURITIES		1,812,214	1,645,000	9,212	1FE
38259P AB 8	GOOGLE INC 3.625 2021 05		07/23/2012	DEUTSCHE BANC		898,024	800,000	5,397	1FE
397624 AG 2	GREIF INC 7.750 2019 08		09/25/2012	VARIOUS		3,011,670	2,597,000	31,345	3FE
404030 AD 0	H&E EQUIPMENT (144A) 7.000 2022 09		08/13/2012	VARIOUS		2,335,000	2,300,000	0	4FE

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44107T AT 3	HOST HOTELS & RESORTS IN 4.750 2023 03		08/02/2012	BAS-MERRILL LYNCH		500,000	500,000	0	3FE
459200 HG 9	IBM CORP 1.875 2022 08		07/25/2012	DEUTSCHE BANC		2,951,940	3,000,000	0	1FE
454889 AN 6	INDIANA MICHIGAN POWER 7.000 2019 03		08/17/2012	WELLS FARGO SECURITIES		529,188	428,000	13,066	2FE
460146 CA 9	INTERNATIONAL PAPER CO 7.950 2018 06		09/17/2012	VARIOUS		2,936,850	2,277,000	35,344	2FE
460146 CG 6	INTERNATIONAL PAPER CO 4.750 2022 02		09/18/2012	J P MORGAN CHASE SECURITIES INC		1,126,510	1,000,000	4,750	2FE
46284P AN 4	IRON MOUNTAIN INC 7.750 2019 10		08/24/2012	VARIOUS		2,756,413	2,450,000	70,402	4FE
464592 AL 8	ISLE OF CAPRI CASINOS 7.750 2019 03		07/24/2012	WELLS FARGO SECURITIES		1,048,750	1,000,000	28,417	4FE
44352U AA 3	JM HUBER CORP (144A) 9.875 2019 11		07/13/2012	BAS-MERRILL LYNCH		2,802,750	2,525,000	53,332	4FE
46625H HU 7	JP MORGAN CHASE 4.250 2020 10		09/17/2012	MORGAN STANLEY		1,089,880	1,000,000	18,299	1FE
46625H JC 5	JP MORGAN CHASE 4.350 2021 08		08/03/2012	J P MORGAN CHASE SECURITIES INC		1,096,460	1,000,000	20,904	1FE
46625H JE 1	JP MORGAN CHASE 3.250 2022 09		09/20/2012	J P MORGAN CHASE SECURITIES INC		3,486,095	3,500,000	226	1FE
48126E AA 5	JP MORGAN CHASE 2.000 2017 08		08/13/2012	J P MORGAN CHASE SECURITIES INC		998,210	1,000,000	0	1FE
489170 AC 4	KENNAMETAL INC 3.875 2022 02		08/01/2012	BAS-MERRILL LYNCH		1,054,620	1,000,000	18,514	2FE
500255 AS 3	KOHLS CORP 3.250 2023 02		09/19/2012	GOLDMAN SACHS & CO		5,024,270	5,000,000	0	2FE
50076Q AS 5	KRAFT FOODS GROUP INC (1 5.375 2020 02		08/16/2012	CITIGROUP GLOBAL MARKETS		1,178,880	1,000,000	1,642	2FE
50076Q AV 8	KRAFT FOODS GROUP INC (1 6.125 2018 08		07/18/2012	EXCHANGED		1,214,230	1,000,000	0	2FE
501044 CG 4	KROGER CO 6.400 2017 08		07/27/2012	CORTVIEW CAPITAL SECURITIES		1,108,798	925,000	27,298	2FE
50540R AK 8	LABORATORY CORP 2.200 2017 08		08/20/2012	CREDIT SUISSE FIRST BOSTON		997,930	1,000,000	0	2FE
50540R AL 6	LABORATORY CORP 3.750 2022 08		08/20/2012	BAS-MERRILL LYNCH		998,840	1,000,000	0	2FE
516807 AB 0	LAREDO PETROLEUM INC 9.500 2019 02		08/13/2012	WELLS FARGO SECURITIES		181,528	161,000	42	4FE
516807 AE 4	LAREDO PETROLEUM INC 7.375 2022 05		08/30/2012	WELLS FARGO SECURITIES		75,425	70,000	1,836	4FE
524660 AW 7	LEGGETT & PLATT 3.400 2022 08		08/08/2012	J P MORGAN CHASE SECURITIES INC		997,060	1,000,000	0	2FE
538034 AF 6	LIVE NATION ENTERTAINMEN 7.000 2020 09		08/16/2012	J P MORGAN CHASE SECURITIES INC		2,510,000	2,500,000	389	4FE
56585A AD 4	MARATHON PETROLEUM 5.125 2021 03		09/24/2012	VARIOUS		2,302,490	2,000,000	7,118	2FE
570506 AQ 8	MARKWEST ENERGY 5.500 2023 02		08/06/2012	WELLS FARGO SECURITIES		990,150	1,000,000	0	3FE
571903 AK 9	MARRIOTT INTERNATIONAL 3.250 2022 09		09/05/2012	J P MORGAN CHASE SECURITIES INC		997,110	1,000,000	0	2FE
583334 AE 7	MEADWESTVACO CORP 7.375 2019 09		09/20/2012	SEAPORT GROUP		1,261,500	1,000,000	4,917	2FE
589331 AT 4	MERCK & CO INC 2.400 2022 09		09/14/2012	VARIOUS		2,000,070	2,000,000	400	1FE
59156R BF 4	METLIFE INC 1.564 2022 12		09/28/2012	VARIOUS		2,020,778	2,000,000	0	1FE
552953 BZ 3	MGM MIRAGE (144A) 6.750 2020 10		09/14/2012	BAS-MERRILL LYNCH		200,000	200,000	0	4FE
61166W AH 4	MONSANTO CO 2.200 2022 07		07/10/2012	VARIOUS		2,003,760	2,000,000	61	1FE
63946B AH 3	NBC UNIVERSAL 2.875 2023 01		09/28/2012	MORGAN STANLEY		998,170	1,000,000	0	2FE
651229 AM 8	NEWELL RUBBERMAID 4.000 2022 06		08/01/2012	J P MORGAN CHASE SECURITIES INC		1,047,990	1,000,000	5,778	2FE
652482 CF 5	NEWS CORP (144A) 3.000 2022 09		09/18/2012	VARIOUS		3,978,180	4,000,000	583	2FE
655844 BK 3	NORFOLK SOUTHERN CORP (1 2.903 2023 02		09/19/2012	KEYBANC CAPITAL MARK		238,036	237,000	650	2FE
665501 AJ 1	NORTHERN NATURAL GAS (14 4.250 2021 06		08/14/2012	BAS-MERRILL LYNCH		1,128,150	1,000,000	8,972	1FE
665772 CH 0	NORTHERN STATES POWER 2.150 2022 08		08/07/2012	VARIOUS		1,994,550	2,000,000	0	1FE
665859 AN 4	NORTHERN TRUST CORP 2.375 2022 08		07/31/2012	VARIOUS		1,999,560	2,000,000	66	1FE
66989H AE 8	NOVARTIS CAPITAL 2.400 2022 09	R	09/18/2012	J P MORGAN CHASE SECURITIES INC		4,977,870	5,000,000	0	1FE
629377 BT 8	NRG ENERGY INC (144A) 6.625 2023 03		09/10/2012	DEUTSCHE BANC		500,000	500,000	0	4FE

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)
67059T AA 3	NUSTAR LOGISTICS 7.900 2018 04		08/30/2012	VARIOUS		3,352,500	3,000,000	92,167	3FE
674215 AC 2	OASIS PETROLEUM 7.250 2019 02		09/25/2012	CREDIT SUISSE FIRST BOSTON		3,240,000	3,000,000	34,438	4FE
678858 BB 6	OKLAHOMA GAS & ELECTRIC 6.500 2017 07		09/13/2012	MORGAN STANLEY		2,405,380	2,000,000	22,750	1FE
695114 CP 1	PACIFICORP 2.950 2022 02		09/24/2012	BAS-MERRILL LYNCH		1,056,350	1,000,000	4,589	1FE
693304 AP 2	PECO ENERGY CO 2.375 2022 09		09/17/2012	VARIOUS		1,496,345	1,500,000	99	1FE
70959W AD 5	PENSKE AUTO GROUP (144A) 5.750 2022 10		08/15/2012	BAS-MERRILL LYNCH		2,017,500	2,000,000	0	4FE
713448 CB 2	PEPSICO INC 1.250 2017 08		08/08/2012	MORGAN STANLEY		1,989,680	2,000,000	0	1FE
718172 AT 6	PHILIP MORRIS INTERNATIO 2.500 2022 08		08/14/2012	DEUTSCHE BANC		988,720	1,000,000	0	1FE
718546 AA 2	PHILLIPS 66 (144A) 4.300 2022 04		09/19/2012	NOMURA SECURITIES INTL		293,061	268,000	6,146	2FE
69351U AQ 6	PPL ELECTRIC UTILITIES 2.500 2022 09		09/20/2012	VARIOUS		2,500,720	2,500,000	1,076	1FE
74005P BB 9	PRAXAIR INC 2.200 2022 08		07/30/2012	J P MORGAN CHASE SECURITIES INC		997,850	1,000,000	0	1FE
744448 CF 6	PUBLIC SERVICE CO OF COL 2.250 2022 09		09/05/2012	VARIOUS		2,002,690	2,000,000	0	1FE
74834L AS 9	QUEST DIAGNOSTICS 4.700 2021 04		08/21/2012	MORGAN STANLEY		1,104,240	1,000,000	18,669	2FE
74836J AF 0	QUESTAR MARKET RESOURCES 6.800 2020 03		08/20/2012	WELLS FARGO SECURITIES		156,060	144,000	4,678	3FE
75281A AJ 8	RANGE RESOURCES 7.250 2018 05		09/14/2012	MITSUBISHI SECURITIES (USA) INC		5,315,625	5,000,000	138,958	3FE
761713 AF 3	REYNOLDS AMERICAN 7.750 2018 06		08/01/2012	CORTVIEW CAPITAL SECURITIES		2,180,504	1,725,000	24,138	2FE
774477 AJ 2	ROCKWOOD SPECIALTIES GRO 4.625 2020 10		09/24/2012	VARIOUS		3,025,000	3,000,000	514	3FE
78355H JT 7	RYDER SYSTEM INC 2.500 2018 03		08/15/2012	WELLS FARGO SECURITIES		1,995,380	2,000,000	0	2FE
78388J AP 1	SBA COMMUNICATIONS (144A 5.625 2019 10		09/20/2012	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	4FE
80874Y AL 4	SCIENTIFIC GAMES (144A) 6.250 2020 09		08/15/2012	BAS-MERRILL LYNCH		2,500,000	2,500,000	0	4FE
835898 AE 7	SOTHEBY'S 7.750 2015 06		07/13/2012	BAS-MERRILL LYNCH		1,101,250	1,000,000	7,104	3FE
835898 AF 4	SOTHEBY'S (144A) 5.250 2022 10		09/21/2012	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	3FE
845467 AF 6	SOUTHWESTERN ENERGY (144 4.100 2022 03		09/19/2012	CITIGROUP GLOBAL MARKETS		2,967,151	2,815,000	2,885	2FE
845743 BM 4	SOUTHWESTERN PUBLIC SERV 8.750 2018 12		08/29/2012	GOLDMAN SACHS & CO		1,862,703	1,350,000	30,516	2FE
852061 AK 6	SPRINT NEXTEL CORP (144A 9.000 2018 11		08/16/2012	BAS-MERRILL LYNCH		2,352,500	2,000,000	48,000	3FE
857449 AB 8	STATE STREET BANK & TRUS 5.250 2018 10		07/30/2012	STIFEL NICOLAUS & CO INC		1,171,290	1,000,000	15,604	1FE
858119 AS 9	STEEL DYNAMICS INC (144A 6.125 2019 08		08/09/2012	VARIOUS		1,536,250	1,500,000	0	3FE
871829 AM 9	SYSCO CORP 5.375 2019 03		09/17/2012	CORTVIEW CAPITAL SECURITIES		1,208,700	1,000,000	448	1FE
875127 BB 7	TAMPA ELECTRIC 2.600 2022 09		09/20/2012	VARIOUS		3,008,400	3,000,000	0	1FE
882384 AA 8	TEXAS EASTERN TR (144A) 6.000 2017 09		07/13/2012	MIZUHO INTERNATIONAL PLC		588,735	500,000	10,250	2FE
882508 AU 8	TEXAS INSTRUMENTS INC 1.650 2019 08		07/30/2012	J P MORGAN CHASE SECURITIES INC		993,900	1,000,000	0	1FE
883556 BB 7	THERMO FISHER SCIENTIFIC 1.850 2018 01		08/15/2012	ROYAL BANK OF SCOTLAND		999,850	1,000,000	0	2FE
883556 BC 5	THERMO FISHER SCIENTIFIC 3.150 2023 01		08/15/2012	ROYAL BANK OF SCOTLAND		994,750	1,000,000	0	2FE
887317 AG 0	TIME WARNER INC 4.700 2021 01		09/18/2012	CREDIT AGRICOLE CIB		1,380,332	1,210,000	10,426	2FE
902134 AA 3	TYCO FLOW CONTROL FINANC 1.875 2017 09		09/10/2012	J P MORGAN CHASE SECURITIES INC		998,350	1,000,000	0	2FE
902134 AB 1	TYCO FLOW CONTROL FINANC 3.150 2022 09		09/14/2012	VARIOUS		3,978,960	4,000,000	0	2FE
904764 AP 2	UNILEVER CAPITAL .850 2017 08	R	07/30/2012	J P MORGAN CHASE SECURITIES INC		988,160	1,000,000	0	1FE
911312 AQ 9	UNITED PARCEL SERVICE 2.450 2022 10		09/24/2012	BAS-MERRILL LYNCH		2,996,010	3,000,000	0	1FE
911308 AA 2	UPS OF AMERICA 8.375 2020 04		07/13/2012	CORTVIEW CAPITAL SECURITIES		481,926	340,000	8,463	1FE
91159H HC 7	US BANCORP 3.000 2022 03		09/13/2012	STIFEL NICOLAUS & CO INC		744,985	713,000	178	1FE

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)
92343V BC 7	VERIZON COMMUNICATIONS I 3.500 2021 11		09/18/2012	BAS-MERRILL LYNCH		2,190,540	2,000,000	27,222	1FE
931422 AH 2	WALGREEN CO 3.100 2022 09		09/10/2012	GOLDMAN SACHS & CO		998,890	1,000,000	0	2FE
94106L AY 5	WASTE MANAGEMENT INC 2.900 2022 09		09/06/2012	VARIOUS		1,990,360	2,000,000	0	2FE
94974B FC 9	WELLS FARGO 3.500 2022 03		09/18/2012	WELLS FARGO SECURITIES		2,114,640	2,000,000	2,528	1FE
966387 AF 9	WHITING PETROLEUM CORP 6.500 2018 10		08/30/2012	VARIOUS		3,225,000	3,000,000	81,431	3FE
96950F AJ 3	WILLIAMS PARTNERS 3.350 2022 08		08/09/2012	UBS AG		999,750	1,000,000	0	2FE
008916 AK 4	AGRIUM INC 3.150 2022 10	A	09/26/2012	BAS-MERRILL LYNCH		2,999,030	3,000,000	0	2FE
06366R HA 6	BANK OF MONTREAL 1.400 2017 09	A	09/04/2012	MORGAN STANLEY		998,460	1,000,000	0	1FE
064159 AM 8	BANK OF NOVA SCOTIA 2.550 2017 01	A	07/23/2012	BAS-MERRILL LYNCH		1,156,474	1,100,000	1,091	1FE
136069 ET 4	CANADIAN IMPERIAL BANK .900 2015 10	A	09/24/2012	CITIGROUP GLOBAL MARKETS		999,700	1,000,000	0	1FE
878742 AX 3	TECK RESOURCES 2.500 2018 02	A	07/30/2012	BAS-MERRILL LYNCH		996,900	1,000,000	0	2FE
878742 AY 1	TECK RESOURCES 3.750 2023 02	A	07/30/2012	BAS-MERRILL LYNCH		1,983,760	2,000,000	0	2FE
893526 DM 2	TRANS CANADA PIPELINE 2.500 2022 08	A	07/30/2012	CITIGROUP GLOBAL MARKETS		1,998,420	2,000,000	0	1FE
02364W BD 6	AMERICA MOVIL SA 3.125 2022 07	F	07/30/2012	MORGAN STANLEY		2,021,170	2,000,000	1,823	1FE
034863 AB 6	ANGLO AMERICAN (144A) 9.375 2019 04	F	09/13/2012	VARIOUS		2,546,093	1,900,000	65,625	2FE
034863 AG 5	ANGLO AMERICAN (144A) 4.125 2022 09	F	09/20/2012	BARCLAYS CAPITAL INC		2,977,440	3,000,000	0	2FE
00182E AQ 2	ANZ NATIONAL INTL (144A) 1.850 2015 10	F	07/27/2012	ANZ BANK		1,003,090	1,000,000	0	1FE
046353 AF 5	ASTRAZENECA PLC 1.950 2019 09	F	09/13/2012	VARIOUS		4,010,050	4,000,000	0	1FE
05523R AB 3	BAE SYSTEMS PLC (144A) 4.750 2021 10	F	08/24/2012	BARCLAYS CAPITAL INC		332,154	300,000	5,463	2FE
05530Q AF 7	BAT INTL FINANCE (144A) 3.250 2022 06	F	09/07/2012	BNP PARIBAS		1,022,220	1,000,000	8,576	2FE
05565Q BP 2	BP CAPITAL PLC 4.500 2020 10	F	09/18/2012	CITIGROUP GLOBAL MARKETS		1,147,470	1,000,000	21,250	1FE
05565Q BZ 0	BP CAPITAL PLC 3.245 2022 05	F	09/18/2012	BARCLAYS CAPITAL INC		2,364,525	2,260,000	27,298	1FE
21987B AQ 1	CODELCO (144A) 3.000 2022 07	F	07/10/2012	HSBC		986,630	1,000,000	0	1FE
20271R AC 4	COMMONWEALTH BANK OF AUS 1.900 2017 09	F	09/10/2012	J P MORGAN CHASE SECURITIES INC		998,340	1,000,000	0	1FE
23636T AA 8	DANONE (144A) 3.000 2022 06	F	09/20/2012	BNP PARIBAS		1,025,820	1,000,000	9,083	1FE
294829 AA 4	ERICSSON LM 4.125 2022 05	F	08/01/2012	GOLDMAN SACHS & CO		2,216,065	2,168,000	21,612	2FE
502441 AA 6	LVMH MOET HENNESSY LOUIS 1.625 2017 06	F	08/16/2012	CREDIT SUISSE FIRST BOSTON		996,470	1,000,000	2,347	1FE
63254A AC 2	NATIONAL AUSTRALIA BANK 1.600 2015 08	F	07/26/2012	MORGAN STANLEY		1,998,720	2,000,000	0	1FE
656531 AC 4	NORSK HYDRO A/S 7.750 2023 06	F	09/27/2012	BARCLAYS CAPITAL INC		1,436,930	1,000,000	0	1FE
76720A AE 6	RIO TINTO FINANCE 1.625 2017 08	F	08/16/2012	MORGAN STANLEY		1,989,040	2,000,000	0	1FE
76720A AF 3	RIO TINTO FINANCE 2.875 2022 08	F	08/16/2012	MORGAN STANLEY		1,973,760	2,000,000	0	1FE
806854 AD 7	SCHLUMBERGER INVESTMENT 2.400 2022 08	E	07/24/2012	CITIGROUP GLOBAL MARKETS		1,996,640	2,000,000	0	1FE
806854 AE 5	SCHLUMBERGER INVESTMENT 1.250 2017 08	E	08/13/2012	CITIGROUP GLOBAL MARKETS		997,510	1,000,000	556	1FE
80685P AD 0	SCHLUMBERGER NORGE AS (1 1.250 2017 08	E	07/24/2012	J P MORGAN CHASE SECURITIES INC		999,080	1,000,000	0	1FE
80687P AA 4	SCHNEIDER ELECTRIC SA (1 2.950 2022 09	F	09/20/2012	BARCLAYS CAPITAL INC		6,981,380	7,000,000	0	1FE
822582 AS 1	SHELL INTERNATIONAL FIN 2.375 2022 08	F	08/14/2012	MORGAN STANLEY		3,982,680	4,000,000	0	1FE
85235X AC 9	STADSHYPOTEK AB (144A) 1.875 2019 10	F	09/25/2012	DEUTSCHE BANC		995,890	1,000,000	0	1Z
85771P AB 8	STATOIL ASA 3.125 2017 08	F	08/22/2012	J P MORGAN CHASE SECURITIES INC		546,855	500,000	434	1FE
89153V AE 9	TOTAL CAPITAL INTERNATIO 2.700 2023 01	F	09/19/2012	VARIOUS		4,003,090	4,000,000	0	1FE

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)
91911T AL 7	VALE OVERSEAS LIMITED 4.625 2020 09	F	09/18/2012	BARCLAYS CAPITAL INC		3,215,130	3,000,000	2,313	2FE
92857W AZ 3	VODAFONE GROUP PLC 2.500 2022 09	F	09/20/2012	VARIOUS		3,959,600	4,000,000	0	1FE
961214 BV 4	WESTPAC BANKING CORP 2.000 2017 08	F	08/06/2012	J P MORGAN CHASE SECURITIES INC		1,998,580	2,000,000	0	1FE
961214 BW 2	WESTPAC BANKING CORP 1.125 2015 09	F	09/18/2012	HSBC		1,994,300	2,000,000	0	1FE
69337V AA 8	PHHMC 2007-6 A1 CMO 5.951 2037 12		07/24/2012	CREDIT SUISSE FIRST BOSTON		7,961,804	7,650,983	33,124	4AM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500 2042 09		09/14/2012	BARCLAYS CAPITAL INC		7,309,531	7,000,000	13,611	1FE
61761B AC 0	MSC 2012-STAR A2 (144A) 3.201 2034 08		08/16/2012	VARIOUS		5,112,624	5,000,000	7,113	1FE
94988H AC 5	WFCM 2012-LC5 A3 2.918 2045 10		09/19/2012	WELLS FARGO SECURITIES		20,499,760	20,000,000	43,770	1FE
03064C AD 2	AMCAR 2010-1 B 3.720 2014 11		09/20/2012	CREDIT SUISSE FIRST BOSTON		4,056,770	4,015,361	4,149	1FE
03063X AB 1	AMCAR 2012-4 A1 .300 2013 09		09/05/2012	DEUTSCHE BANC		8,100,000	8,100,000	0	1
32057W AA 2	FIAOT 2012-2A A1 (144A) .450 2013 08		08/09/2012	WELLS FARGO SECURITIES		3,000,000	3,000,000	0	1
43813X AA 2	HAROT 2012-3 A1 .289 2013 08		07/17/2012	ROYAL BANK OF SCOTLAND		10,000,000	10,000,000	0	1
44890H AA 1	HART 2012-B A1 .292 2013 07		07/10/2012	BAS-MERRILL LYNCH		7,500,000	7,500,000	0	1
41283T AA 6	HDMOT 2012-1 A1 .235 2013 08		07/17/2012	J P MORGAN CHASE SECURITIES INC		13,000,000	13,000,000	0	1
65476G AA 0	NAROT 2012-B A1 .263 2013 08		07/31/2012	CITIGROUP GLOBAL MARKETS		17,000,000	17,000,000	0	1
80282U AA 2	SDART 2012-5 A1 .335 2013 08		08/07/2012	J P MORGAN CHASE SECURITIES INC		7,900,000	7,900,000	0	1
3899999.	Total - Bonds - Industrial & Miscellaneous					468,552,531	450,353,344	2,031,983	XXX
8399997.	Total - Bonds - Part 3					916,518,398	881,787,299	2,271,762	XXX
8399999.	Total - Bonds					916,518,398	881,787,299	2,271,762	XXX
Common Stocks - Industrial and Miscellaneous									
12504L 10 9	CBRE GROUP INC		09/07/2012	DISTRIBUTION FROM PARTNERSHIP	34,594.000	608,508	XXX	0	L
40171V 10 0	GUIDEWIRE SOFTWARE INC		09/24/2012	DISTRIBUTION FROM PARTNERSHIP	23,824.000	738,052	XXX	0	L
43739Q 10 0	HOMEAWAY INC		08/17/2012	DISTRIBUTION FROM PARTNERSHIP	3,072.000	75,525	XXX	0	L
45665G 30 3	INFINITY PHARMACEUTICALS INC		07/30/2012	DISTRIBUTION FROM PARTNERSHIP	4,843.000	79,652	XXX	0	L
620107 11 0	MOTRICITY INC RIGHT 08/17/2012		07/31/2012	RIGHTS ISSUE	4,481.000	0	XXX	0	L
64118V 10 6	NETSPEND HOLDINGS INC		08/06/2012	DISTRIBUTION FROM PARTNERSHIP	22,786.000	216,239	XXX	0	L
698354 10 7	PANDORA MEDIA INC		09/19/2012	DISTRIBUTION FROM PARTNERSHIP	18,859.000	201,178	XXX	0	L
87612G 10 1	TARGA RESOURCES CORP		08/09/2012	DISTRIBUTION FROM PARTNERSHIP	2,080.000	91,636	XXX	0	L
92886T 20 1	VONAGE HOLDINGS CORP		09/21/2012	DISTRIBUTION FROM PARTNERSHIP	5,044.000	12,206	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					2,022,997	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					2,022,997	XXX	0	XXX
9799999.	Total - Common Stocks					2,022,997	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					2,022,997	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					918,541,395	XXX	2,271,762	XXX

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

SCHEDULE D - PART 4

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

1	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	Foreign	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)
Bonds - U.S. Government																					
12802R AA 3	CAL DIVE INT 4.930		08/02/2012	PAID ON PRINCIPAL		36,585	36,585	36,585	36,585	0	0	0	0	0	36,585	0	0	0	1,804	02/01/2027	1FE
217194 AB 5	COP I LLC 3.650		09/05/2012	PAID ON PRINCIPAL		72,545	72,545	72,545	72,545	0	0	0	0	0	72,545	0	0	0	1,986	12/05/2021	1FE
367333 AA 9	GATE CAPITAL 3.550		09/11/2012	PAID ON PRINCIPAL		77,236	77,236	77,236	77,236	0	0	0	0	0	77,236	0	0	0	2,056	06/11/2021	1FE
911759 EY 0	HOUSING URBAN DEVELOPM 6.620		08/01/2012	REDEEMED		10,000	10,000	11,573	10,000	0	0	0	0	0	10,000	0	0	0	662	08/01/2020	1
779382 AM 2	ROWAN COMPANIES 3.158		07/16/2012	VARIOUS		4,360,125	3,958,225	3,958,225	3,958,225	0	0	0	0	0	3,958,225	0	401,900	401,900	125,001	07/15/2021	1FE
89609G AA 0	TRICAHUE LEASING 3.503		08/20/2012	PAID ON PRINCIPAL		144,047	144,047	144,047	144,047	0	0	0	0	0	144,047	0	0	0	3,784	11/19/2021	1FE
912828 NX 4	U S TREASURY NOTES .375		09/30/2012	MATURED		12,300,000	12,300,000	12,313,494	12,308,545	0	(8,545)	0	(8,545)	0	12,300,000	0	0	0	23,063	09/30/2012	1
912833 DC 1	U S TREASURY STRIPS ---		08/15/2012	MATURED		2,500,000	2,500,000	1,854,500	2,427,892	0	72,108	0	72,108	0	2,500,000	0	0	0	0	08/15/2012	1
925387 AF 9	VESSEL MANAGEMENT SERV 3.432		08/15/2012	PAID ON PRINCIPAL		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	689	08/15/2036	1FE
925387 AG 7	VESSEL MANAGEMENT SERV 3.477		07/16/2012	PAID ON PRINCIPAL		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	394	01/16/2037	1FE
02265Q AA 6	AMAL LIMITED 3.465	E	08/21/2012	PAID ON PRINCIPAL		93,393	93,393	93,393	93,393	0	0	0	0	0	93,393	0	0	0	2,427	08/21/2021	1
36179M E2 2	GNMA II PASS #00MA0153 3.000		09/20/2012	PAID ON PRINCIPAL		36,022	36,022	36,534	36,534	0	(512)	0	(512)	0	36,022	0	0	0	185	06/20/2042	1
36202C 3X 9	GNMA II PASS #2614 6.000		09/20/2012	PAID ON PRINCIPAL		13,201	13,201	12,796	12,903	0	298	0	298	0	13,201	0	0	0	508	07/20/2028	1
36202D G6 2	GNMA II PASS #2921 7.500		09/20/2012	PAID ON PRINCIPAL		307	307	311	319	0	(12)	0	(12)	0	307	0	0	0	16	05/20/2030	1
36202D J8 5	GNMA II PASS #2987 7.500		09/20/2012	PAID ON PRINCIPAL		132	132	132	133	0	(1)	0	(1)	0	132	0	0	0	7	10/20/2030	1
36202D 6D 8	GNMA II PASS #3568 5.000		09/20/2012	PAID ON PRINCIPAL		619,284	619,284	615,414	616,110	0	3,174	0	3,174	0	619,284	0	0	0	20,901	06/20/2034	1
36202E BU 2	GNMA II PASS #3651 5.000		09/20/2012	PAID ON PRINCIPAL		1,359,310	1,359,310	1,350,814	1,352,469	0	6,841	0	6,841	0	1,359,310	0	0	0	46,442	12/20/2034	1
36202E DD 8	GNMA II PASS #3700 4.500		09/20/2012	PAID ON PRINCIPAL		319,799	319,799	302,860	307,505	0	12,293	0	12,293	0	319,799	0	0	0	9,677	04/20/2035	1
36202E ET 2	GNMA II PASS #3746 4.500		09/20/2012	PAID ON PRINCIPAL		1,200,116	1,200,116	1,143,782	1,158,189	0	41,927	0	41,927	0	1,200,116	0	0	0	36,082	08/20/2035	1
36202E E7 0	GNMA II PASS #3758 4.500		09/20/2012	PAID ON PRINCIPAL		1,093,829	1,093,829	1,043,923	1,059,766	0	34,063	0	34,063	0	1,093,829	0	0	0	32,314	09/20/2035	1
36202E E8 8	GNMA II PASS #3759 5.000		09/20/2012	PAID ON PRINCIPAL		546,290	546,290	544,668	544,756	0	1,534	0	1,534	0	546,290	0	0	0	18,362	09/20/2035	1
36202E FL 8	GNMA II PASS #3771 4.500		09/20/2012	PAID ON PRINCIPAL		174,774	174,774	168,084	170,057	0	4,718	0	4,718	0	174,774	0	0	0	5,248	10/20/2035	1
36202E F2 0	GNMA II PASS #3785 5.000		09/20/2012	PAID ON PRINCIPAL		1,582,871	1,582,871	1,549,483	1,559,519	0	23,352	0	23,352	0	1,582,871	0	0	0	53,030	11/20/2035	1
36202E HF 9	GNMA II PASS #3830 5.500		09/20/2012	PAID ON PRINCIPAL		538,595	538,595	516,462	522,679	0	15,916	0	15,916	0	538,595	0	0	0	20,060	03/20/2036	1
36177P CY 9	GNMA PASS TH #00794586 3.500		09/15/2012	PAID ON PRINCIPAL		1,245,554	1,245,554	1,298,295	1,298,295	0	(52,741)	0	(52,741)	0	1,245,554	0	0	0	20,010	03/15/2042	1
36216C KY 2	GNMA PASS TH #160611 9.500		09/15/2012	PAID ON PRINCIPAL		228	228	243	241	0	(14)	0	(14)	0	228	0	0	0	14	09/15/2016	1
36216G N3 8	GNMA PASS TH #164310 9.500		09/15/2012	PAID ON PRINCIPAL		28	28	30	30	0	(2)	0	(2)	0	28	0	0	0	2	09/15/2018	1
362160 Q9 7	GNMA PASS TH #179680 9.500		09/15/2012	PAID ON PRINCIPAL		91	91	97	95	0	(3)	0	(3)	0	91	0	0	0	6	10/15/2016	1
362161 7E 5	GNMA PASS TH #180993 9.500		09/15/2012	PAID ON PRINCIPAL		78	78	83	81	0	(3)	0	(3)	0	78	0	0	0	5	11/15/2019	1
362164 W5 0	GNMA PASS TH #183468 9.500		09/15/2012	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	10/15/2016	1
36217D UZ 5	GNMA PASS TH #190600 9.500		09/15/2012	PAID ON PRINCIPAL		162	162	173	166	0	(4)	0	(4)	0	162	0	0	0	11	08/15/2016	1
36217S TL 5	GNMA PASS TH #202255 9.500		09/15/2012	PAID ON PRINCIPAL		65	65	69	67	0	(3)	0	(3)	0	65	0	0	0	4	08/15/2017	1
36217T CA 5	GNMA PASS TH #202665 9.500		09/15/2012	PAID ON PRINCIPAL		139	139	148	148	0	(9)	0	(9)	0	139	0	0	0	9	11/15/2019	1
36217T CQ 0	GNMA PASS TH #202679 9.500		09/15/2012	PAID ON PRINCIPAL		21	21	23	23	0	(2)	0	(2)	0	21	0	0	0	1	12/15/2019	1
362172 N4 6	GNMA PASS TH #210211 9.500		09/15/2012	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	07/15/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
36218X 3Z 0	GNMA PASS TH #235816 9.500		09/15/2012	PAID ON PRINCIPAL		216	216	230	229	0	(13)	0	(13)	0	216	0	0	0	14	06/15/2018	1
362191 X7 8	GNMA PASS TH #264502 9.500		09/15/2012	PAID ON PRINCIPAL		30	30	32	32	0	(2)	0	(2)	0	30	0	0	0	2	09/15/2018	1
36205F 5V 1	GNMA PASS TH #389760 5.000		09/15/2012	PAID ON PRINCIPAL		51,304	51,304	52,474	51,738	0	(434)	0	(434)	0	51,304	0	0	0	1,865	11/15/2017	1
36201M A8 5	GNMA PASS TH #586931 5.000		09/15/2012	PAID ON PRINCIPAL		5,962	5,962	6,113	6,025	0	(63)	0	(63)	0	5,962	0	0	0	199	10/15/2017	1
36201M SA 1	GNMA PASS TH #587413 5.500		09/15/2012	PAID ON PRINCIPAL		32,130	32,130	32,833	32,729	0	(599)	0	(599)	0	32,130	0	0	0	1,114	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421 5.500		09/15/2012	PAID ON PRINCIPAL		2,516	2,516	2,571	2,556	0	(40)	0	(40)	0	2,516	0	0	0	92	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		09/15/2012	PAID ON PRINCIPAL		28,636	28,636	29,360	28,907	0	(271)	0	(271)	0	28,636	0	0	0	1,033	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		09/15/2012	PAID ON PRINCIPAL		4,398	4,398	4,498	4,449	0	(51)	0	(51)	0	4,398	0	0	0	147	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		09/15/2012	PAID ON PRINCIPAL		16,911	16,911	17,339	17,110	0	(199)	0	(199)	0	16,911	0	0	0	568	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		09/15/2012	PAID ON PRINCIPAL		8,680	8,680	8,900	8,772	0	(92)	0	(92)	0	8,680	0	0	0	289	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		09/15/2012	PAID ON PRINCIPAL		285,084	285,084	271,710	274,203	0	10,881	0	10,881	0	285,084	0	0	0	8,694	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		09/15/2012	PAID ON PRINCIPAL		135,487	135,487	127,654	129,381	0	6,107	0	6,107	0	135,487	0	0	0	4,079	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		09/15/2012	PAID ON PRINCIPAL		56,669	56,669	53,392	54,115	0	2,554	0	2,554	0	56,669	0	0	0	1,677	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		09/15/2012	PAID ON PRINCIPAL		294,990	294,990	296,350	296,097	0	(1,107)	0	(1,107)	0	294,990	0	0	0	9,136	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		09/15/2012	PAID ON PRINCIPAL		410,381	410,381	412,273	411,923	0	(1,542)	0	(1,542)	0	410,381	0	0	0	12,623	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		09/20/2012	PAID ON PRINCIPAL		26,570	26,570	26,556	26,556	0	14	0	14	0	26,570	0	0	0	154	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		09/20/2012	PAID ON PRINCIPAL		176	176	176	176	0	0	0	0	0	176	0	0	0	1	07/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		09/20/2012	PAID ON PRINCIPAL		886	886	884	884	0	2	0	2	0	886	0	0	0	2	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		09/20/2012	PAID ON PRINCIPAL		21,923	21,923	21,987	21,987	0	(63)	0	(63)	0	21,923	0	0	0	36	07/20/2062	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		09/25/2012	PAID ON PRINCIPAL		7,140	7,140	6,990	7,059	0	81	0	81	0	7,140	0	0	0	354	02/01/2021	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		08/25/2012	PAID ON PRINCIPAL		279	279	278	278	0	1	0	1	0	279	0	0	0	13	10/25/2021	1
831641 DL 6	SBIC 2002-10B 1 4.670		09/10/2012	MATURED		63,932	63,932	63,932	63,636	0	296	0	296	0	63,932	0	0	0	2,994	09/10/2012	1
831641 DQ 5	SBIC 2003-P10B 1 5.136		08/10/2012	PAID ON PRINCIPAL		14,209	14,209	14,209	14,155	0	54	0	54	0	14,209	0	0	0	548	08/10/2013	1
0599999.	Total - Bonds - U.S. Government					29,863,355	29,461,455	28,666,783	29,291,569	0	169,886	0	169,886	0	29,461,455	0	401,900	401,900	470,394	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
041039 6L 7	ARKANSAS FED HWY GNT G 5.000		08/01/2012	REDEEMED		19,150,000	19,150,000	20,729,657	19,286,018	0	(136,018)	0	(136,018)	0	19,150,000	0	0	0	957,500	08/01/2014	1FE
574192 2F 6	MARYLAND GO S2009 QSCB ---		09/15/2012	QUALIFIED TAX CREDIT		0	298,500	263,366	0	0	0	0	0	0	0	0	0	0	0	09/15/2012	1FE
574192 2F 6	MARYLAND GO S2009 QSCB ---		09/15/2012	QUALIFIED TAX CREDIT		0	154,026	135,710	0	0	0	0	0	0	0	0	0	0	0	09/15/2012	1FE
575827 KH 2	MASSACHUSETTS GENERAL .160		08/01/2012	PAID ON PRINCIPAL		9,100,000	9,100,000	9,100,000	9,100,000	0	0	0	0	0	9,100,000	0	0	0	7,253	08/01/2015	1FE
641460 U2 4	NEVADA MUN BD BK PROJ 5.250		09/01/2012	REDEEMED		200,000	200,000	194,458	198,758	0	306	0	306	0	199,064	0	936	936	10,500	09/01/2014	1FE
641460 U4 0	NEVADA MUN BD BK PROJ 5.375		09/01/2012	REDEEMED		395,000	395,000	386,124	391,437	0	391	0	391	0	391,828	0	3,172	3,172	21,231	09/01/2017	1FE
646039 DM 6	NEW JERSEY GENERAL OBL 5.250		08/01/2012	REDEEMED		4,360,000	4,360,000	4,638,648	4,379,620	0	(19,620)	0	(19,620)	0	4,360,000	0	0	0	228,900	08/01/2017	1FE
882719 J7 3	TEXAS GENERAL OBLIGATI 5.375		07/02/2012	REDEEMED		1,040,000	1,040,000	1,062,402	1,040,000	0	0	0	0	0	1,040,000	0	0	0	51,397	08/01/2013	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					34,245,000	34,697,526	36,510,364	34,395,833	0	(154,940)	0	(154,940)	0	34,240,892	0	4,108	4,108	1,276,781	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
013595 JD 6	ALBUQUERQUE SCH DIST # 4.500		08/02/2012	REDEEMED		5,780,000	5,780,000	6,002,770	5,806,644	0	(23,474)	0	(23,474)	0	5,783,170	0	(3,170)	(3,170)	260,823	08/01/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
033161 DN 7	ANCHORAGE GENERAL OBLI 5.500		07/01/2012	REDEEMED		6,335,000	6,335,000	6,678,991	6,358,186	0	(23,186)	0	(23,186)	0	6,335,000	0	0	0	348,425	07/01/2019	1FE
083774 CP 2	BERGEN CO IMPT AUTH CN 5.000		09/01/2012	MATURED		1,880,000	1,880,000	1,997,989	1,899,496	0	(19,496)	0	(19,496)	0	1,880,000	0	0	0	94,000	09/01/2012	1FE
167501 Q6 5	CHICAGO BRD ED GO REF 5.000		08/22/2012	BARCLAYS CAPITAL INC		20,914,582	19,020,000	20,968,028	19,633,775	0	(133,901)	0	(133,901)	0	19,499,875	0	1,414,708	1,414,708	707,967	12/01/2016	1FE
249174 KM 4	DENVER CITY&CO GO SD#1 ---		09/15/2012	QUALIFIED TAX CREDIT		0	119,200	101,412	0	0	0	0	0	0	0	0	0	0	0	09/15/2012	1FE
388640 YG 3	GRAPEVINE-COLLEYVILLE ---		08/15/2012	MATURED		4,885,000	4,885,000	2,374,647	4,710,654	0	174,346	0	174,346	0	4,885,000	0	0	0	0	08/15/2012	1FE
426056 SV 0	HENRICO CO PUB IMPT GO 5.250		07/15/2012	MATURED		1,945,000	1,945,000	2,117,872	1,963,089	0	(18,089)	0	(18,089)	0	1,945,000	0	0	0	102,113	07/15/2012	1FE
498530 K8 6	KLEIN ISD GO REF S2005 5.000		08/01/2012	MATURED		1,255,000	1,255,000	1,328,744	1,264,513	0	(9,513)	0	(9,513)	0	1,255,000	0	0	0	62,750	08/01/2012	1FE
528828 K8 8	LEWISVILLE ISD GO REF 5.000		08/15/2012	REDEEMED		1,005,000	1,005,000	1,058,325	1,009,985	0	(4,985)	0	(4,985)	0	1,005,000	0	0	0	50,250	08/15/2022	2FE
528828 M3 7	LEWISVILLE ISD GO REF 5.000		08/15/2012	REDEEMED		70,000	70,000	73,714	70,347	0	(347)	0	(347)	0	70,000	0	0	0	3,500	08/15/2022	1FE
566795 HV 5	MARICOPA CO CCD GO S20 4.500		07/01/2012	MATURED		10,950,000	10,950,000	11,377,926	10,994,238	0	(44,238)	0	(44,238)	0	10,950,000	0	0	0	492,750	07/01/2012	1FE
567288 MQ 5	MARICOPA CO USD #48 GO 5.000		07/01/2012	MATURED		6,195,000	6,195,000	6,804,402	6,232,728	0	(37,728)	0	(37,728)	0	6,195,000	0	0	0	309,750	07/01/2012	1FE
667027 4M 5	NORTHSIDE ISD GO S2009 ---		09/15/2012	QUALIFIED TAX CREDIT		0	260,100	223,383	0	0	0	0	0	0	0	0	0	0	0	09/15/2012	1FE
718814 D5 2	PHOENIX GENERAL OBLIGA 5.000		07/01/2012	REDEEMED		4,195,000	4,195,000	4,601,957	4,222,058	0	(27,058)	0	(27,058)	0	4,195,000	0	0	0	209,750	07/01/2013	1FE
718814 D8 6	PHOENIX GENERAL OBLIGA 5.000		07/01/2012	REDEEMED		5,805,000	5,805,000	6,368,143	5,842,442	0	(37,442)	0	(37,442)	0	5,805,000	0	0	0	290,250	07/01/2013	1FE
718814 SS 6	PHOENIX GENERAL OBLIGA 5.000		07/01/2012	MATURED		5,000,000	5,000,000	5,535,800	5,035,450	0	(35,450)	0	(35,450)	0	5,000,000	0	0	0	250,000	07/01/2012	1FE
741751 D7 3	PRINCE WILLIAM CO GO R 5.000		08/01/2012	MATURED		3,685,000	3,685,000	3,953,415	3,720,745	0	(35,745)	0	(35,745)	0	3,685,000	0	0	0	184,250	08/01/2012	1FE
810453 J2 7	SCOTTSDALE GO PROJS OF 5.000		07/01/2012	MATURED		3,500,000	3,500,000	3,833,197	3,523,660	0	(23,660)	0	(23,660)	0	3,500,000	0	0	0	175,000	07/01/2012	1FE
812626 F4 6	SEATTLE GENERAL OBLIGA 5.000		07/01/2012	REDEEMED		3,030,000	3,030,000	3,181,773	3,040,151	0	(10,151)	0	(10,151)	0	3,030,000	0	0	0	151,500	07/01/2015	1FE
812626 F9 5	SEATTLE GENERAL OBLIGA 5.000		07/01/2012	REDEEMED		1,490,000	1,490,000	1,564,634	1,494,992	0	(4,992)	0	(4,992)	0	1,490,000	0	0	0	74,500	07/01/2015	1FE
812626 RA 9	SEATTLE GENERAL OBLIGA 5.000		07/01/2012	REDEEMED		800,000	800,000	840,072	802,680	0	(2,680)	0	(2,680)	0	800,000	0	0	0	40,000	07/01/2015	1FE
815626 HN 9	SEDGWICK CO USD#259 GO ---		09/15/2012	QUALIFIED TAX CREDIT		0	147,500	128,532	0	0	0	0	0	0	0	0	0	0	0	09/15/2012	1FE
967243 T5 5	WICHITA GENERAL OBLIGA 5.000		09/01/2012	MATURED		2,820,000	2,820,000	3,116,156	2,848,567	0	(28,567)	0	(28,567)	0	2,820,000	0	0	0	141,000	09/01/2012	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					91,539,582	90,171,800	94,231,883	90,474,398	0	(346,353)	0	(346,353)	0	90,128,045	0	1,411,537	1,411,537	3,948,577	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		09/27/2012	PAID ON PRINCIPAL		116,262	116,262	116,262	116,262	0	0	0	0	0	116,262	0	0	0	3,404	12/01/2027	1
167592 QC 1	CHICAGO O'HARE INTL AR 5.500		09/12/2012	REDEEMED		5,000,000	5,000,000	4,976,300	4,997,450	0	750	0	750	0	4,998,200	0	1,800	1,800	329,236	01/01/2013	1FE
349250 KT 6	FORT WAYNE HOSP AUTH R 7.000		07/01/2012	PAID ON PRINCIPAL		1,565,000	1,565,000	1,895,606	1,829,548	0	(264,548)	0	(264,548)	0	1,565,000	0	0	0	109,550	07/01/2018	2FE
454623 QS 1	INDIANA BOND BANK REV 5.500		08/01/2012	MATURED		5,000,000	5,000,000	5,663,450	5,047,650	0	(47,650)	0	(47,650)	0	5,000,000	0	0	0	275,000	08/01/2012	1FE
46246K Q2 1	IOWA FIN AUTH ST REVOL 5.250		08/01/2012	REDEEMED		2,115,000	2,115,000	2,314,402	2,134,183	0	(19,183)	0	(19,183)	0	2,115,000	0	0	0	111,038	08/01/2014	1FE
46246K R2 0	IOWA FIN AUTH ST REVOL 5.250		08/01/2012	REDEEMED		3,280,000	3,280,000	3,589,238	3,309,750	0	(29,750)	0	(29,750)	0	3,280,000	0	0	0	172,200	08/01/2014	1FE
49130P BB 9	KENTUCKY HSG CORP S200 5.375		07/09/2012	VARIOUS		4,755,000	4,755,000	4,755,000	4,755,000	0	0	0	0	0	4,755,000	0	0	0	261,219	01/01/2033	1FE
57586E XE 6	MASSACHUSETTS H/E (HAR 5.125		07/15/2012	REDEEMED		5,555,000	5,555,000	5,595,829	5,569,110	0	(14,110)	0	(14,110)	0	5,555,000	0	0	0	284,694	07/15/2037	1FE
57586E XF 3	MASSACHUSETTS H/E (HAR 5.125		07/15/2012	REDEEMED		24,445,000	24,445,000	24,624,671	24,507,090	0	(62,090)	0	(62,090)	0	24,445,000	0	0	0	1,252,806	07/15/2037	1FE
58611R AB 5	MEMPHIS-SHELBY CO ARPT 5.050		09/01/2012	MATURED		11,500,000	11,500,000	11,540,725	11,502,835	0	(2,835)	0	(2,835)	0	11,500,000	0	0	0	580,750	09/01/2012	2FE
649839 KA 4	NEW YORK DORM AUTH (CI 5.625		07/01/2012	PAID ON PRINCIPAL		135,000	135,000	151,253	141,348	0	(6,348)	0	(6,348)	0	135,000	0	0	0	7,594	07/01/2016	2FE
684517 DR 3	ORANGE CO SCH BRD COP 5.250		08/01/2012	REDEEMED		3,030,000	3,000,000	3,249,900	3,054,360	0	(16,830)	0	(16,830)	0	3,037,530	0	(7,530)	(7,530)	157,500	08/01/2015	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
696550 RM 6	PALM BEACH CO SCH BRD 5.000		08/01/2012	RBC CAPITAL MARKETS		10,563,826	9,325,000	9,701,917	9,515,790	0	(22,473)	0	(22,473)	0	9,493,316	0	1,070,510	1,070,510	472,726	08/01/2022	1FE
696550 RP 9	PALM BEACH CO SCH BRD 5.000		07/18/2012	RBC CAPITAL MARKETS		10,868,537	9,655,000	10,029,228	9,844,528	0	(20,951)	0	(20,951)	0	9,823,576	0	1,044,961	1,044,961	472,022	08/01/2023	1FE
745268 4D 1	PUERTO RICO ELEC PWR A 5.375		07/01/2012	REDEEMED		5,050,000	5,000,000	5,171,250	5,055,550	0	(5,550)	0	(5,550)	0	5,050,000	0	0	0	268,750	07/01/2018	2FE
795869 CE 4	SAM RAYBURN MUN PWR AG ---		09/01/2012	MATURED		15,455,000	15,455,000	7,897,530	14,906,934	0	548,066	0	548,066	0	15,455,000	0	0	0	0	09/01/2012	1
837123 DX 3	SOUTH CAROLINA PORTS A 5.500		07/01/2012	MATURED		4,350,000	4,350,000	4,624,833	4,363,224	0	(13,224)	0	(13,224)	0	4,350,000	0	0	0	239,250	07/01/2012	1FE
882117 F5 8	TEXAS A & M PERM UNIV 5.250		07/01/2012	MATURED		7,010,000	7,010,000	7,899,232	7,065,639	0	(55,639)	0	(55,639)	0	7,010,000	0	0	0	368,025	07/01/2012	1FE
915137 QF 3	UNIV OF TEXAS FING SYS 5.250		08/15/2012	MATURED		2,000,000	2,000,000	2,165,200	2,019,700	0	(19,700)	0	(19,700)	0	2,000,000	0	0	0	105,000	08/15/2012	1FE
927780 R6 5	VIRGINIA COLL BLDG AUT 5.250		09/01/2012	REDEEMED		6,610,000	6,610,000	7,108,196	6,651,643	0	(41,643)	0	(41,643)	0	6,610,000	0	0	0	347,025	09/01/2014	1FE
927780 R7 3	VIRGINIA COLL BLDG AUT 5.250		09/01/2012	REDEEMED		6,950,000	6,950,000	7,416,415	6,987,600	0	(37,600)	0	(37,600)	0	6,950,000	0	0	0	364,875	09/01/2015	1FE
92817S PP 7	VIRGINIA PUB SCH AUTH ---		09/15/2012	QUALIFIED TAX CREDIT		0	302,500	263,626	0	0	0	0	0	0	0	0	0	0	0	09/15/2012	1FE
92817F F2 7	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2012	REDEEMED		7,650,000	7,650,000	8,003,507	7,677,005	0	(27,005)	0	(27,005)	0	7,650,000	0	0	0	382,500	08/01/2018	1FE
92817F F3 5	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2012	REDEEMED		7,825,000	7,825,000	8,123,837	7,849,336	0	(24,336)	0	(24,336)	0	7,825,000	0	0	0	391,250	08/01/2019	1FE
977123 SC 3	WISCONSIN TRANSN REV S 5.000		07/01/2012	MATURED		4,640,000	4,640,000	5,074,546	4,670,438	0	(30,438)	0	(30,438)	0	4,640,000	0	0	0	232,000	07/01/2012	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.485		08/15/2012	PAID ON PRINCIPAL		8,653	8,653	8,607	8,518	0	135	0	135	0	8,653	0	0	0	135	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) #1B2313 2.860		09/15/2012	PAID ON PRINCIPAL		1,851	1,851	1,842	1,822	0	29	0	29	0	1,851	0	0	0	35	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.534		07/16/2012	PAID ON PRINCIPAL		13,622	13,622	13,536	13,422	0	200	0	200	0	13,622	0	0	0	199	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.550		08/15/2012	PAID ON PRINCIPAL		115,877	115,877	115,148	114,176	0	1,701	0	1,701	0	115,877	0	0	0	1,939	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.581		09/17/2012	PAID ON PRINCIPAL		9,889	9,889	9,826	9,743	0	145	0	145	0	9,889	0	0	0	186	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.485		08/15/2012	PAID ON PRINCIPAL		223,288	223,288	222,764	219,753	0	3,535	0	3,535	0	223,288	0	0	0	3,663	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.500		09/17/2012	PAID ON PRINCIPAL		237,051	237,051	236,495	233,298	0	3,753	0	3,753	0	237,051	0	0	0	4,426	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		378	378	371	373	0	6	0	6	0	378	0	0	0	14	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		44,949	44,949	44,006	44,261	0	688	0	688	0	44,949	0	0	0	1,742	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		118	118	115	116	0	2	0	2	0	118	0	0	0	4	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		18,121	18,121	17,741	17,779	0	342	0	342	0	18,121	0	0	0	713	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		2,924	2,924	2,863	2,865	0	59	0	59	0	2,924	0	0	0	110	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		2,418	2,418	2,367	2,392	0	26	0	26	0	2,418	0	0	0	89	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		08/15/2012	PAID ON PRINCIPAL		40,024	40,024	39,184	39,260	0	763	0	763	0	40,024	0	0	0	1,467	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		985	985	965	961	0	24	0	24	0	985	0	0	0	40	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		39,982	39,982	39,143	39,374	0	608	0	608	0	39,982	0	0	0	1,539	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		201	201	196	198	0	3	0	3	0	201	0	0	0	7	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		74,746	74,746	73,178	73,480	0	1,266	0	1,266	0	74,746	0	0	0	2,868	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		47,092	47,092	46,104	46,363	0	729	0	729	0	47,092	0	0	0	1,671	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		18,734	18,734	18,341	18,416	0	318	0	318	0	18,734	0	0	0	725	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		09/15/2012	PAID ON PRINCIPAL		251,693	251,693	250,120	250,598	0	1,095	0	1,095	0	251,693	0	0	0	8,074	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		44	44	43	43	0	1	0	1	0	44	0	0	0	2	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		1,107	1,107	1,084	1,093	0	14	0	14	0	1,107	0	0	0	41	08/15/2033	1

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CUSIP Identification	Description	Foreign	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)
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		23	23	22	22	0	0	0	0	0	23	0	0	0	1	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		103,254	103,254	101,087	101,191	0	2,063	0	2,063	0	103,254	0	0	0	3,346	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		11,677	11,677	11,432	11,474	0	203	0	203	0	11,677	0	0	0	385	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		7,632	7,632	7,472	7,523	0	110	0	110	0	7,632	0	0	0	279	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		584	584	572	574	0	10	0	10	0	584	0	0	0	21	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		1,342	1,342	1,314	1,318	0	24	0	24	0	1,342	0	0	0	49	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		09/15/2012	PAID ON PRINCIPAL		483,618	483,618	480,596	481,385	0	2,233	0	2,233	0	483,618	0	0	0	16,389	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		09/15/2012	PAID ON PRINCIPAL		352,691	352,691	350,487	351,156	0	1,535	0	1,535	0	352,691	0	0	0	12,351	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		09/15/2012	PAID ON PRINCIPAL		6,214	6,214	5,977	6,028	0	186	0	186	0	6,214	0	0	0	166	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		09/15/2012	PAID ON PRINCIPAL		33,874	33,874	32,080	32,878	0	996	0	996	0	33,874	0	0	0	863	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		09/15/2012	PAID ON PRINCIPAL		282,445	282,445	267,485	275,061	0	7,384	0	7,384	0	282,445	0	0	0	7,532	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		09/15/2012	PAID ON PRINCIPAL		672,063	672,063	636,465	653,907	0	18,155	0	18,155	0	672,063	0	0	0	17,847	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		09/15/2012	PAID ON PRINCIPAL		51,267	51,267	48,552	49,962	0	1,306	0	1,306	0	51,267	0	0	0	1,385	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		09/15/2012	PAID ON PRINCIPAL		125,685	125,685	119,027	122,355	0	3,329	0	3,329	0	125,685	0	0	0	3,375	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		09/15/2012	PAID ON PRINCIPAL		158,118	158,118	149,743	154,209	0	3,909	0	3,909	0	158,118	0	0	0	4,304	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		1,631	1,631	1,716	1,837	0	(206)	0	(206)	0	1,631	0	0	0	81	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		2,140	2,140	2,251	2,425	0	(286)	0	(286)	0	2,140	0	0	0	103	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		885	885	931	1,005	0	(120)	0	(120)	0	885	0	0	0	44	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		51	51	53	58	0	(7)	0	(7)	0	51	0	0	0	2	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		2,446	2,446	2,854	2,784	0	(338)	0	(338)	0	2,446	0	0	0	114	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		476	476	501	531	0	(54)	0	(54)	0	476	0	0	0	21	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		1,414	1,414	1,384	1,387	0	27	0	27	0	1,414	0	0	0	51	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		2,584	2,584	2,529	2,535	0	49	0	49	0	2,584	0	0	0	95	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		82,390	82,390	80,660	81,060	0	1,330	0	1,330	0	82,390	0	0	0	3,014	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		09/15/2012	PAID ON PRINCIPAL		4,118	4,118	3,881	3,876	0	242	0	242	0	4,118	0	0	0	165	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		731	731	715	713	0	18	0	18	0	731	0	0	0	25	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		76	76	80	84	0	(8)	0	(8)	0	76	0	0	0	4	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		284	284	299	324	0	(40)	0	(40)	0	284	0	0	0	13	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		46	46	48	54	0	(8)	0	(8)	0	46	0	0	0	2	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		7,386	7,386	7,770	7,983	0	(597)	0	(597)	0	7,386	0	0	0	324	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		76	76	80	82	0	(7)	0	(7)	0	76	0	0	0	4	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		28	28	29	31	0	(3)	0	(3)	0	28	0	0	0	1	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		189	189	199	217	0	(28)	0	(28)	0	189	0	0	0	10	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		83	83	88	98	0	(15)	0	(15)	0	83	0	0	0	4	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		162	162	170	185	0	(23)	0	(23)	0	162	0	0	0	8	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		151	151	158	176	0	(25)	0	(25)	0	151	0	0	0	8	11/15/2029	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		216	216	227	242	0	(27)	0	(27)	0	216	0	0	0	11	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		9	9	9	11	0	(2)	0	(2)	0	9	0	0	0	0	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		189	189	199	220	0	(31)	0	(31)	0	189	0	0	0	9	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		139	139	146	156	0	(17)	0	(17)	0	139	0	0	0	7	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		111	111	117	123	0	(12)	0	(12)	0	111	0	0	0	6	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		09/15/2012	PAID ON PRINCIPAL		19	19	20	23	0	(4)	0	(4)	0	19	0	0	0	1	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		177	177	186	201	0	(24)	0	(24)	0	177	0	0	0	8	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		47	47	49	52	0	(6)	0	(6)	0	47	0	0	0	2	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		1,864	1,864	1,962	2,013	0	(149)	0	(149)	0	1,864	0	0	0	87	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		127	127	134	150	0	(23)	0	(23)	0	127	0	0	0	6	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		113	113	119	130	0	(18)	0	(18)	0	113	0	0	0	5	01/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		106	106	111	119	0	(13)	0	(13)	0	106	0	0	0	5	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		1,679	1,679	1,767	1,835	0	(155)	0	(155)	0	1,679	0	0	0	78	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		50	50	49	49	0	1	0	1	0	50	0	0	0	2	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		52	52	55	60	0	(8)	0	(8)	0	52	0	0	0	2	01/15/2032	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		4,176	4,176	4,395	4,773	0	(597)	0	(597)	0	4,176	0	0	0	172	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		1,046	1,046	1,025	1,028	0	19	0	19	0	1,046	0	0	0	42	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		1,827	1,827	1,923	2,065	0	(238)	0	(238)	0	1,827	0	0	0	85	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		116	116	122	127	0	(11)	0	(11)	0	116	0	0	0	5	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		1,314	1,314	1,286	1,287	0	27	0	27	0	1,314	0	0	0	48	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		86	86	91	93	0	(6)	0	(6)	0	86	0	0	0	4	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		1,146	1,146	1,208	1,282	0	(136)	0	(136)	0	1,146	0	0	0	54	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		424	424	446	465	0	(40)	0	(40)	0	424	0	0	0	20	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		7,406	7,406	7,795	8,579	0	(1,173)	0	(1,173)	0	7,406	0	0	0	347	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		489	489	516	572	0	(83)	0	(83)	0	489	0	0	0	23	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		69	69	73	74	0	(5)	0	(5)	0	69	0	0	0	3	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		138	138	146	156	0	(17)	0	(17)	0	138	0	0	0	6	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		175	175	185	205	0	(30)	0	(30)	0	175	0	0	0	8	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		276	276	291	331	0	(54)	0	(54)	0	276	0	0	0	13	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		12,580	12,580	12,316	12,339	0	240	0	240	0	12,580	0	0	0	461	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		1,386	1,386	1,357	1,361	0	25	0	25	0	1,386	0	0	0	51	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		841	841	823	821	0	20	0	20	0	841	0	0	0	30	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		82	82	81	81	0	1	0	1	0	82	0	0	0	3	03/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		1,668	1,668	1,756	1,737	0	(68)	0	(68)	0	1,668	0	0	0	78	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		12	12	12	11	0	0	0	0	0	12	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		5,305	5,305	5,194	5,221	0	84	0	84	0	5,305	0	0	0	209	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		4,464	4,464	4,370	4,386	0	78	0	78	0	4,464	0	0	0	165	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		274	274	268	266	0	8	0	8	0	274	0	0	0	10	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		6,875	6,875	6,731	6,765	0	111	0	111	0	6,875	0	0	0	261	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		4,147	4,147	4,060	4,070	0	77	0	77	0	4,147	0	0	0	152	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		4,731	4,731	4,631	4,651	0	79	0	79	0	4,731	0	0	0	193	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		75	75	73	74	0	1	0	1	0	75	0	0	0	3	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		113,182	113,182	115,587	114,840	0	(1,658)	0	(1,658)	0	113,182	0	0	0	4,188	12/15/2023	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		09/15/2012	PAID ON PRINCIPAL		742,674	742,674	741,687	741,677	0	997	0	997	0	742,674	0	0	0	17,645	05/25/2026	1
31280R CN 4	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		340	340	358	346	0	(6)	0	(6)	0	340	0	0	0	12	04/15/2013	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		1,704	1,704	1,781	1,726	0	(22)	0	(22)	0	1,704	0	0	0	63	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		629	629	657	640	0	(11)	0	(11)	0	629	0	0	0	23	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		1,647	1,647	1,733	1,850	0	(203)	0	(203)	0	1,647	0	0	0	78	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		836	836	818	819	0	16	0	16	0	836	0	0	0	30	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		1,003	1,003	1,055	1,143	0	(141)	0	(141)	0	1,003	0	0	0	46	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		467	467	492	520	0	(52)	0	(52)	0	467	0	0	0	22	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		9,406	9,406	9,900	10,573	0	(1,167)	0	(1,167)	0	9,406	0	0	0	410	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		211	211	222	237	0	(26)	0	(26)	0	211	0	0	0	10	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		10,163	10,163	10,770	11,580	0	(1,417)	0	(1,417)	0	10,163	0	0	0	482	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		309	309	326	348	0	(39)	0	(39)	0	309	0	0	0	14	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		09/15/2012	PAID ON PRINCIPAL		153	153	161	172	0	(19)	0	(19)	0	153	0	0	0	7	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		67,484	67,484	66,070	66,355	0	1,129	0	1,129	0	67,484	0	0	0	2,474	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		09/15/2012	PAID ON PRINCIPAL		939,692	939,692	834,564	867,350	0	72,342	0	72,342	0	939,692	0	0	0	25,381	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		09/15/2012	PAID ON PRINCIPAL		597,609	597,609	588,773	590,187	0	7,422	0	7,422	0	597,609	0	0	0	22,033	12/15/2036	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		09/15/2012	PAID ON PRINCIPAL		444,964	444,964	442,739	442,946	0	2,018	0	2,018	0	444,964	0	0	0	10,412	02/15/2026	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2012	PAID ON PRINCIPAL		65,632	65,632	65,491	65,484	0	148	0	148	0	65,632	0	0	0	2,949	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2012	PAID ON PRINCIPAL		318,633	318,633	314,252	315,774	0	2,859	0	2,859	0	318,633	0	0	0	14,179	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2012	PAID ON PRINCIPAL		497,052	497,052	490,218	492,289	0	4,764	0	4,764	0	497,052	0	0	0	20,797	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		09/15/2012	PAID ON PRINCIPAL		150,946	150,946	147,833	149,452	0	1,494	0	1,494	0	150,946	0	0	0	6,821	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		09/15/2012	PAID ON PRINCIPAL		122,028	122,028	126,146	123,082	0	(1,054)	0	(1,054)	0	122,028	0	0	0	4,486	11/15/2017	1
31393J NM 6	FHR 2557 OH CMO 5.500		07/16/2012	PAID ON PRINCIPAL		623,842	623,842	613,875	621,926	0	1,916	0	1,916	0	623,842	0	0	0	20,015	06/15/2031	1
31393P MY 7	FHR 2600 LA CMO 5.000		09/15/2012	PAID ON PRINCIPAL		365,286	365,286	384,464	375,177	0	(9,890)	0	(9,890)	0	365,286	0	0	0	12,088	11/15/2017	1
31394G ST 1	FHR 2657 MD CMO 5.000		07/15/2012	PAID ON PRINCIPAL		186,979	186,979	192,326	186,907	0	72	0	72	0	186,979	0	0	0	5,454	12/15/2020	1
31406G 5S 4	FN (10/1 ARM #810057 5.010		09/25/2012	PAID ON PRINCIPAL		6,740	6,740	6,802	6,758	0	(18)	0	(18)	0	6,740	0	0	0	222	03/01/2035	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
31406L MX 3	FN (10/1 ARM #813174 5.078		07/25/2012	PAID ON PRINCIPAL		89,483	89,483	90,266	89,724	0	(240)	0	(240)	0	89,483	0	0	0	2,653	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.093		08/25/2012	PAID ON PRINCIPAL		126,865	126,865	127,975	127,205	0	(341)	0	(341)	0	126,865	0	0	0	4,300	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.107		09/25/2012	PAID ON PRINCIPAL		155,055	155,055	156,411	155,471	0	(416)	0	(416)	0	155,055	0	0	0	5,916	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.989		09/25/2012	PAID ON PRINCIPAL		185,702	185,702	182,453	183,771	0	1,932	0	1,932	0	185,702	0	0	0	6,201	03/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 5.000		07/25/2012	PAID ON PRINCIPAL		1,130	1,130	1,111	1,119	0	12	0	12	0	1,130	0	0	0	33	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.658		09/25/2012	PAID ON PRINCIPAL		455,054	455,054	455,281	453,647	0	1,407	0	1,407	0	455,054	0	0	0	15,991	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.668		08/27/2012	PAID ON PRINCIPAL		17,049	17,049	17,047	16,989	0	60	0	60	0	17,049	0	0	0	533	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.669		07/25/2012	PAID ON PRINCIPAL		512,104	512,104	512,023	510,288	0	1,815	0	1,815	0	512,104	0	0	0	14,016	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.739		07/25/2012	PAID ON PRINCIPAL		6,578	6,578	6,599	6,575	0	4	0	4	0	6,578	0	0	0	182	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.740		08/25/2012	PAID ON PRINCIPAL		6,533	6,533	6,554	6,529	0	4	0	4	0	6,533	0	0	0	207	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.749		09/25/2012	PAID ON PRINCIPAL		285,452	285,452	286,344	285,283	0	169	0	169	0	285,452	0	0	0	10,176	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.945		07/25/2012	PAID ON PRINCIPAL		178,656	178,656	178,931	178,450	0	206	0	206	0	178,656	0	0	0	5,152	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.971		09/25/2012	PAID ON PRINCIPAL		275,653	275,653	276,077	275,335	0	318	0	318	0	275,653	0	0	0	10,226	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.973		08/27/2012	PAID ON PRINCIPAL		117,272	117,272	117,452	117,136	0	135	0	135	0	117,272	0	0	0	3,865	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.929		09/25/2012	PAID ON PRINCIPAL		52,095	52,095	51,623	51,688	0	407	0	407	0	52,095	0	0	0	1,924	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.932		08/25/2012	PAID ON PRINCIPAL		13,472	13,472	13,350	13,367	0	105	0	105	0	13,472	0	0	0	442	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.933		07/25/2012	PAID ON PRINCIPAL		165,858	165,858	164,355	164,562	0	1,295	0	1,295	0	165,858	0	0	0	4,762	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.723		07/25/2012	PAID ON PRINCIPAL		8,096	8,096	7,968	8,013	0	83	0	83	0	8,096	0	0	0	219	08/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.724		09/25/2012	PAID ON PRINCIPAL		17,199	17,199	16,928	17,023	0	176	0	176	0	17,199	0	0	0	568	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.377		08/25/2012	PAID ON PRINCIPAL		20,523	20,523	20,430	20,350	0	173	0	173	0	20,523	0	0	0	313	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.379		09/25/2012	PAID ON PRINCIPAL		9,377	9,377	9,335	9,298	0	79	0	79	0	9,377	0	0	0	170	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.777		09/25/2012	PAID ON PRINCIPAL		22,890	22,890	22,779	22,773	0	118	0	118	0	22,890	0	0	0	402	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.603		09/25/2012	PAID ON PRINCIPAL		11,502	11,502	11,450	11,396	0	106	0	106	0	11,502	0	0	0	189	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.797		09/25/2012	PAID ON PRINCIPAL		22,899	22,899	22,740	22,649	0	250	0	250	0	22,899	0	0	0	376	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.424		07/25/2012	PAID ON PRINCIPAL		208,653	208,653	207,724	205,819	0	2,835	0	2,835	0	208,653	0	0	0	2,891	10/01/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.530		08/27/2012	PAID ON PRINCIPAL		7,593	7,593	7,559	7,490	0	103	0	103	0	7,593	0	0	0	121	10/01/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.692		09/25/2012	PAID ON PRINCIPAL		7,347	7,347	7,314	7,247	0	100	0	100	0	7,347	0	0	0	132	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		09/25/2012	PAID ON PRINCIPAL		88,651	88,651	88,042	87,278	0	1,373	0	1,373	0	88,651	0	0	0	1,382	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.467		09/25/2012	PAID ON PRINCIPAL		5,731	5,731	5,680	5,680	0	51	0	51	0	5,731	0	0	0	94	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		08/25/2012	PAID ON PRINCIPAL		14,744	14,744	14,731	14,486	0	258	0	258	0	14,744	0	0	0	220	12/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.394		09/25/2012	PAID ON PRINCIPAL		7,399	7,399	7,392	7,269	0	130	0	130	0	7,399	0	0	0	132	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2012	PAID ON PRINCIPAL		12,042	12,042	12,454	12,363	0	(321)	0	(321)	0	12,042	0	0	0	538	12/25/2041	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500		09/25/2012	PAID ON PRINCIPAL		256,584	256,584	255,843	255,866	0	718	0	718	0	256,584	0	0	0	6,063	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686 7.500		09/25/2012	PAID ON PRINCIPAL		84	84	84	84	0	0	0	0	0	84	0	0	0	4	09/25/2022	1
31367L 5S 0	FNMA PASS TH #172857 7.500		09/25/2012	PAID ON PRINCIPAL		110	110	110	110	0	0	0	0	0	110	0	0	0	6	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		09/25/2012	PAID ON PRINCIPAL		55	55	55	55	0	0	0	0	0	55	0	0	0	3	09/25/2022	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
31367S F6 2	FNMA PASS TH #177589 7.500		09/25/2012	PAID ON PRINCIPAL		36	36	36	36	0	0	0	0	0	36	0	0	0	2	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		09/25/2012	PAID ON PRINCIPAL		58	58	58	57	0	0	0	0	0	58	0	0	0	3	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		09/25/2012	PAID ON PRINCIPAL		60	60	60	60	0	0	0	0	0	60	0	0	0	3	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		09/25/2012	PAID ON PRINCIPAL		433	433	433	432	0	1	0	1	0	433	0	0	0	21	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911 7.500		09/25/2012	PAID ON PRINCIPAL		208	208	208	208	0	0	0	0	0	208	0	0	0	10	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		09/25/2012	PAID ON PRINCIPAL		122	122	122	121	0	0	0	0	0	122	0	0	0	6	09/25/2022	1
31367T ZH 4	FNMA PASS TH #179044 7.500		09/25/2012	PAID ON PRINCIPAL		3,750	3,750	3,750	3,744	0	6	0	6	0	3,750	0	0	0	211	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308 7.500		09/25/2012	PAID ON PRINCIPAL		40	40	42	46	0	(6)	0	(6)	0	40	0	0	0	2	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272 6.000		09/25/2012	PAID ON PRINCIPAL		52,798	52,798	52,311	52,416	0	382	0	382	0	52,798	0	0	0	2,275	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		09/25/2012	PAID ON PRINCIPAL		1,252	1,252	1,234	1,239	0	13	0	13	0	1,252	0	0	0	50	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436 7.500		09/25/2012	PAID ON PRINCIPAL		325	325	338	373	0	(48)	0	(48)	0	325	0	0	0	17	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196 6.000		09/25/2012	PAID ON PRINCIPAL		7,766	7,766	8,099	7,993	0	(227)	0	(227)	0	7,766	0	0	0	304	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235 6.000		09/25/2012	PAID ON PRINCIPAL		5,409	5,409	5,641	5,574	0	(165)	0	(165)	0	5,409	0	0	0	219	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		09/25/2012	PAID ON PRINCIPAL		19,100	19,100	19,920	19,713	0	(614)	0	(614)	0	19,100	0	0	0	761	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342 6.000		09/25/2012	PAID ON PRINCIPAL		743	743	775	768	0	(25)	0	(25)	0	743	0	0	0	30	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		09/25/2012	PAID ON PRINCIPAL		137,699	137,699	137,441	137,390	0	309	0	309	0	137,699	0	0	0	5,052	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		09/25/2012	PAID ON PRINCIPAL		844,586	844,586	848,940	845,887	0	(1,301)	0	(1,301)	0	844,586	0	0	0	28,350	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		09/25/2012	PAID ON PRINCIPAL		73,148	73,148	73,022	72,973	0	175	0	175	0	73,148	0	0	0	2,454	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		09/25/2012	PAID ON PRINCIPAL		70,464	70,464	70,618	70,421	0	43	0	43	0	70,464	0	0	0	2,118	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954 4.500		09/25/2012	PAID ON PRINCIPAL		571,576	571,576	554,518	562,031	0	9,545	0	9,545	0	571,576	0	0	0	17,281	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983 5.500		09/25/2012	PAID ON PRINCIPAL		7,607	7,607	7,592	7,589	0	18	0	18	0	7,607	0	0	0	279	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569 6.500		09/25/2012	PAID ON PRINCIPAL		484	484	454	463	0	22	0	22	0	484	0	0	0	20	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317 10.500		09/25/2012	PAID ON PRINCIPAL		1,307	1,307	1,416	1,354	0	(47)	0	(47)	0	1,307	0	0	0	92	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319 11.500		09/25/2012	PAID ON PRINCIPAL		675	675	742	709	0	(34)	0	(34)	0	675	0	0	0	52	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635 6.500		09/25/2012	PAID ON PRINCIPAL		762	762	714	727	0	35	0	35	0	762	0	0	0	33	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372 6.500		09/25/2012	PAID ON PRINCIPAL		151	151	141	144	0	7	0	7	0	151	0	0	0	6	11/25/2025	1
31375Q XL 3	FNMA PASS TH #341883 7.000		09/25/2012	PAID ON PRINCIPAL		165	165	161	162	0	3	0	3	0	165	0	0	0	8	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282 7.000		09/25/2012	PAID ON PRINCIPAL		154	154	150	151	0	3	0	3	0	154	0	0	0	7	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457 5.500		09/25/2012	PAID ON PRINCIPAL		2,960,181	2,960,181	2,954,639	2,953,112	0	7,069	0	7,069	0	2,960,181	0	0	0	109,939	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540 6.500		09/25/2012	PAID ON PRINCIPAL		295	295	296	295	0	(0)	0	(0)	0	295	0	0	0	13	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454 6.000		09/25/2012	PAID ON PRINCIPAL		5,682	5,682	5,926	5,774	0	(92)	0	(92)	0	5,682	0	0	0	228	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249 5.500		09/25/2012	PAID ON PRINCIPAL		106	106	98	99	0	7	0	7	0	106	0	0	0	4	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		09/25/2012	PAID ON PRINCIPAL		3,045	3,045	3,176	3,148	0	(102)	0	(102)	0	3,045	0	0	0	121	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828 6.000		09/25/2012	PAID ON PRINCIPAL		2,680	2,680	2,796	2,722	0	(41)	0	(41)	0	2,680	0	0	0	108	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899 5.500		09/25/2012	PAID ON PRINCIPAL		5,310	5,310	5,447	5,407	0	(96)	0	(96)	0	5,310	0	0	0	193	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281 6.000		09/25/2012	PAID ON PRINCIPAL		36,222	36,222	37,184	37,426	0	(1,205)	0	(1,205)	0	36,222	0	0	0	1,460	03/25/2033	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
31385X F9	3 FNMA PASS TH #555592 5.500		09/25/2012	PAID ON PRINCIPAL		109,947	109,947	109,741	109,704	0	243	0	243	0	109,947	0	0	0	4,048	07/25/2033	1
31385X 6M	4 FNMA PASS TH #556276 6.000		09/25/2012	PAID ON PRINCIPAL		1,735	1,735	1,809	1,786	0	(51)	0	(51)	0	1,735	0	0	0	70	03/25/2016	1
31386T QH	1 FNMA PASS TH #572956 6.000		09/25/2012	PAID ON PRINCIPAL		83	83	87	86	0	(3)	0	(3)	0	83	0	0	0	3	04/25/2016	1
31387R DC	9 FNMA PASS TH #591499 6.500		09/25/2012	PAID ON PRINCIPAL		4,144	4,144	4,099	4,091	0	53	0	53	0	4,144	0	0	0	179	09/25/2031	1
31388M JZ	2 FNMA PASS TH #608780 6.000		09/25/2012	PAID ON PRINCIPAL		2,111	2,111	2,201	2,177	0	(66)	0	(66)	0	2,111	0	0	0	84	10/25/2016	1
31388N KR	6 FNMA PASS TH #609704 6.000		09/25/2012	PAID ON PRINCIPAL		346	346	361	358	0	(12)	0	(12)	0	346	0	0	0	14	02/25/2017	1
31388V P3	6 FNMA PASS TH #616142 6.000		09/25/2012	PAID ON PRINCIPAL		80	80	84	83	0	(3)	0	(3)	0	80	0	0	0	3	12/25/2016	1
31388W WL	6 FNMA PASS TH #617251 6.000		09/25/2012	PAID ON PRINCIPAL		701	701	731	723	0	(23)	0	(23)	0	701	0	0	0	29	12/25/2016	1
31388X G9	9 FNMA PASS TH #617724 6.000		09/25/2012	PAID ON PRINCIPAL		1,335	1,335	1,393	1,369	0	(34)	0	(34)	0	1,335	0	0	0	54	06/25/2017	1
31389D QT	7 FNMA PASS TH #622466 5.500		09/25/2012	PAID ON PRINCIPAL		38,091	38,091	37,674	37,780	0	311	0	311	0	38,091	0	0	0	1,380	12/25/2016	1
31390B ED	6 FNMA PASS TH #641032 6.000		09/25/2012	PAID ON PRINCIPAL		124	124	130	127	0	(3)	0	(3)	0	124	0	0	0	5	01/25/2018	1
31390C PC	4 FNMA PASS TH #642219 6.000		09/25/2012	PAID ON PRINCIPAL		1,418	1,418	1,479	1,474	0	(56)	0	(56)	0	1,418	0	0	0	57	05/25/2017	1
31390J SN	2 FNMA PASS TH #647725 6.000		09/25/2012	PAID ON PRINCIPAL		10,600	10,600	11,055	10,963	0	(363)	0	(363)	0	10,600	0	0	0	422	05/25/2017	1
31400E Q3	7 FNMA PASS TH #685474 4.500		09/25/2012	PAID ON PRINCIPAL		82,080	82,080	81,734	81,792	0	288	0	288	0	82,080	0	0	0	2,469	04/25/2018	1
31400S ER	6 FNMA PASS TH #695944 5.000		09/25/2012	PAID ON PRINCIPAL		575,888	575,888	591,635	583,212	0	(7,324)	0	(7,324)	0	575,888	0	0	0	18,743	05/25/2018	1
31400V 2K	7 FNMA PASS TH #699278 4.500		09/25/2012	PAID ON PRINCIPAL		69,367	69,367	68,960	69,065	0	302	0	302	0	69,367	0	0	0	2,080	04/25/2018	1
31401W AP	4 FNMA PASS TH #720114 5.500		09/25/2012	PAID ON PRINCIPAL		112,077	112,077	111,867	111,825	0	253	0	253	0	112,077	0	0	0	4,346	07/25/2033	1
31401X UH	8 FNMA PASS TH #721584 5.500		09/25/2012	PAID ON PRINCIPAL		15,985	15,985	15,955	15,957	0	28	0	28	0	15,985	0	0	0	584	07/25/2033	1
31401Y FH	3 FNMA PASS TH #722068 5.500		09/25/2012	PAID ON PRINCIPAL		175,035	175,035	174,707	174,645	0	390	0	390	0	175,035	0	0	0	6,217	07/25/2033	1
31401Y LS	2 FNMA PASS TH #722237 5.500		09/25/2012	PAID ON PRINCIPAL		152,726	152,726	152,440	152,361	0	365	0	365	0	152,726	0	0	0	5,601	07/25/2033	1
31402B FR	0 FNMA PASS TH #723876 5.500		09/25/2012	PAID ON PRINCIPAL		71,942	71,942	71,807	71,805	0	137	0	137	0	71,942	0	0	0	2,719	07/25/2033	1
31402D C4	0 FNMA PASS TH #725591 5.000		09/25/2012	PAID ON PRINCIPAL		302,011	302,011	290,166	294,419	0	7,592	0	7,592	0	302,011	0	0	0	10,148	07/25/2034	1
31402H VV	0 FNMA PASS TH #729728 5.500		09/25/2012	PAID ON PRINCIPAL		355,100	355,100	354,434	354,246	0	854	0	854	0	355,100	0	0	0	13,084	07/25/2033	1
31402J 4W	4 FNMA PASS TH #730837 5.500		09/25/2012	PAID ON PRINCIPAL		99,687	99,687	99,500	99,463	0	224	0	224	0	99,687	0	0	0	3,829	07/25/2033	1
31402Q GH	8 FNMA PASS TH #734700 4.000		09/25/2012	PAID ON PRINCIPAL		69,978	69,978	67,703	68,888	0	1,089	0	1,089	0	69,978	0	0	0	1,841	09/25/2018	1
31402V UR	9 FNMA PASS TH #739592 5.500		09/25/2012	PAID ON PRINCIPAL		570	570	569	569	0	1	0	1	0	570	0	0	0	21	09/25/2033	1
31402W NN	4 FNMA PASS TH #740297 5.500		09/25/2012	PAID ON PRINCIPAL		1,185,141	1,185,141	1,182,911	1,182,313	0	2,828	0	2,828	0	1,185,141	0	0	0	46,215	10/25/2033	1
31402W 3P	1 FNMA PASS TH #740706 4.500		09/25/2012	PAID ON PRINCIPAL		227,142	227,142	225,811	226,218	0	924	0	924	0	227,142	0	0	0	6,729	09/25/2018	1
31402W 3W	6 FNMA PASS TH #740713 4.500		09/25/2012	PAID ON PRINCIPAL		29,136	29,136	28,966	29,011	0	125	0	125	0	29,136	0	0	0	797	08/25/2018	1
31402W 4N	5 FNMA PASS TH #740729 4.500		09/25/2012	PAID ON PRINCIPAL		124,023	124,023	123,296	123,493	0	530	0	530	0	124,023	0	0	0	3,498	11/25/2018	1
31403A 2X	2 FNMA PASS TH #743390 4.500		09/25/2012	PAID ON PRINCIPAL		36,262	36,262	36,341	36,249	0	13	0	13	0	36,262	0	0	0	1,112	11/25/2018	1
31403B NN	9 FNMA PASS TH #743897 4.500		09/25/2012	PAID ON PRINCIPAL		60,271	60,271	59,918	60,010	0	261	0	261	0	60,271	0	0	0	1,807	11/25/2018	1
31403C WE	7 FNMA PASS TH #745045 4.500		09/25/2012	PAID ON PRINCIPAL		2,447,900	2,447,900	2,293,376	2,352,420	0	95,480	0	95,480	0	2,447,900	0	0	0	71,163	12/25/2034	1
31403L D5	7 FNMA PASS TH #751724 4.500		09/25/2012	PAID ON PRINCIPAL		74,615	74,615	74,178	74,297	0	318	0	318	0	74,615	0	0	0	2,322	11/25/2018	1
31403R CK	2 FNMA PASS TH #755274 4.500		09/25/2012	PAID ON PRINCIPAL		79,182	79,182	79,355	79,143	0	38	0	38	0	79,182	0	0	0	2,330	12/25/2018	1
31404J MA	0 FNMA PASS TH #769953 5.000		09/25/2012	PAID ON PRINCIPAL		23,945	23,945	23,930	23,905	0	40	0	40	0	23,945	0	0	0	802	03/25/2034	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
31404Y YE 6	FNMA PASS TH #782909 5.000		09/25/2012	PAID ON PRINCIPAL		290,204	290,204	278,641	282,707	0	7,497	0	7,497	0	290,204	0	0	0	9,917	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2012	PAID ON PRINCIPAL		305,761	305,761	302,986	303,660	0	2,102	0	2,102	0	305,761	0	0	0	10,153	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		09/25/2012	PAID ON PRINCIPAL		2,969,109	2,969,109	2,865,444	2,890,563	0	78,546	0	78,546	0	2,969,109	0	0	0	100,227	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		09/25/2012	PAID ON PRINCIPAL		359,711	359,711	338,409	342,956	0	16,755	0	16,755	0	359,711	0	0	0	11,870	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		09/25/2012	PAID ON PRINCIPAL		23,712	23,712	24,348	24,474	0	(763)	0	(763)	0	23,712	0	0	0	1,089	04/25/2024	1
31392H KP 7	FNR 2003-10 PD CMO 5.500		07/25/2012	PAID ON PRINCIPAL		724,625	724,625	709,481	720,919	0	3,705	0	3,705	0	724,625	0	0	0	23,248	07/25/2031	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		09/25/2012	PAID ON PRINCIPAL		754,794	754,794	714,696	741,818	0	12,976	0	12,976	0	754,794	0	0	0	22,702	11/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		09/25/2012	PAID ON PRINCIPAL		1,540,608	1,540,608	1,438,062	1,508,547	0	32,061	0	32,061	0	1,540,608	0	0	0	46,460	02/25/2024	1
31393Y RW 7	FNR 2004-29 L CMO 4.000		09/25/2012	PAID ON PRINCIPAL		336,319	336,319	348,511	339,061	0	(2,742)	0	(2,742)	0	336,319	0	0	0	8,868	09/25/2017	1
31397M QL 4	FNR 2008-75 DA CMO 4.500		09/25/2012	PAID ON PRINCIPAL		1,458,676	1,458,676	1,521,581	1,475,225	0	(16,549)	0	(16,549)	0	1,458,676	0	0	0	43,836	03/25/2021	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/27/2012	PAID ON PRINCIPAL		287,408	287,408	279,414	280,010	0	7,397	0	7,397	0	287,408	0	0	0	10,002	05/25/2043	1
676907 MM 7	OHIO HSG FIN AGY MTG R 4.400		09/01/2012	PAID ON PRINCIPAL		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	11,220	03/01/2013	1FE
676907 MP 0	OHIO HSG FIN AGY MTG R 4.500		09/01/2012	PAID ON PRINCIPAL		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	13,950	03/01/2014	1FE
676907 MR 6	OHIO HSG FIN AGY MTG R 4.550		09/01/2012	PAID ON PRINCIPAL		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	13,878	03/01/2015	1FE
676907 MT 2	OHIO HSG FIN AGY MTG R 4.625		09/01/2012	PAID ON PRINCIPAL		295,000	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	13,644	03/01/2016	1FE
3138NJ AA 6	FN FN0000 3.584		09/25/2012	PAID ON PRINCIPAL		17,069	17,069	16,434	16,468	0	600	0	600	0	17,069	0	0	0	416	09/01/2020	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					189,309,512	187,079,649	185,184,508	187,005,723	0	194,048	0	194,048	0	187,199,771	0	2,109,741	2,109,741	8,291,922	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000361 AP 0	AAR CORP (144A) 7.250		09/19/2012	OPPENHEIMER AND CO		2,060,000	2,000,000	2,045,000	2,045,000	0	(1,958)	0	(1,958)	0	2,043,042	0	16,958	16,958	97,069	01/15/2022	3FE
018804 AL 8	ALLIANT TECHSYSTEMS IN 6.750		09/07/2012	REDEEMED		1,334,363	1,305,000	1,174,500	1,218,959	0	11,929	0	11,929	0	1,230,888	0	103,474	103,474	82,215	04/01/2016	3FE
02916P AB 9	AMERICAN RAILCAR 7.500		09/04/2012	REDEEMED		1,211,294	1,189,000	1,205,941	1,192,764	0	(2,094)	0	(2,094)	0	1,190,670	0	20,623	20,623	89,918	03/01/2014	4FE
055381 AQ 0	BE AEROSPACE INC 8.500		07/23/2012	TENDERED		2,230,500	2,000,000	2,100,000	2,096,341	0	(10,563)	0	(10,563)	0	2,085,778	0	144,722	144,722	180,389	07/01/2018	3FE
575800 AE 7	BECO 2005-1 A4 4.400		09/17/2012	PAID ON PRINCIPAL		775,387	775,387	775,187	775,273	0	114	0	114	0	775,387	0	0	0	34,117	03/15/2015	1FE
091797 AM 2	BLACK & DECKER 4.750		08/31/2012	REDEEMED		2,186,400	2,000,000	1,845,680	1,937,451	0	13,760	0	13,760	0	1,951,211	0	235,189	235,189	79,167	11/01/2014	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		07/15/2012	PAID ON PRINCIPAL		1,524	1,524	1,524	1,524	0	0	0	0	0	1,524	0	0	0	87	01/15/2024	1FE
124857 AB 9	CBS CORP 8.200		07/11/2012	REDEEMED		1,131,040	1,000,000	1,204,890	1,137,229	0	(29,925)	0	(29,925)	0	1,107,304	0	23,736	23,736	53,756	05/15/2014	2FE
15089Q AB 0	CELANESE US HOLDINGS 6.625		08/13/2012	BAS-MERRILL LYNCH		2,215,000	2,000,000	2,079,750	2,079,842	0	(5,388)	0	(5,388)	0	2,074,455	0	140,545	140,545	64,410	10/15/2018	3FE
184496 AF 4	CLEAN HARBORS 7.625		08/15/2012	REDEEMED		10,293,599	9,920,000	10,437,350	10,381,354	0	(101,881)	0	(101,881)	0	10,279,473	0	14,126	14,126	676,273	08/15/2016	3FE
20030N BD 2	COMCAST CORP 3.125		09/28/2012	BAS-MERRILL LYNCH		1,038,830	1,000,000	1,049,690	1,049,690	0	(700)	0	(700)	0	1,048,990	0	(10,160)	(10,160)	0	07/15/2022	2FE
12543D AF 7	COMMUNITY HEALTH SYSTE 8.875		08/17/2012	REDEEMED		4,523,191	4,425,000	4,167,010	4,264,986	0	23,833	0	23,833	0	4,288,819	0	234,372	234,372	427,627	07/15/2015	4FE
12546* AF 3	COMMUNITY HEALTH SYSTE 2.495		08/17/2012	PAID ON PRINCIPAL		3,269,316	3,269,316	3,269,316	3,163,064	106,253	0	0	106,253	0	3,269,316	0	0	0	69,678	07/25/2014	3
20605P AA 9	CONCHO RESOURCES 8.625		09/20/2012	BAS-MERRILL LYNCH		2,762,500	2,500,000	2,742,500	2,716,019	0	(39,186)	0	(39,186)	0	2,676,833	0	85,667	85,667	190,469	10/01/2017	4FE
209111 DZ 3	CONSOLIDATED EDISON CO 5.625		07/01/2012	MATURED		1,500,000	1,500,000	1,575,855	1,505,358	0	(5,358)	0	(5,358)	0	1,500,000	0	0	0	84,375	07/01/2012	1FE
212015 AB 7	CONTINENTAL RESOURCES 8.250		09/07/2012	VARIOUS		3,667,975	3,230,000	3,552,260	3,512,654	0	(32,794)	0	(32,794)	0	3,479,860	0	188,115	188,115	239,727	10/01/2019	3FE
22025Y AJ 9	CORRECTIONS CORP OF AM 6.750		08/27/2012	REDEEMED		27,000	27,000	25,178	26,158	0	250	0	250	0	26,408	0	592	592	1,959	01/31/2014	3FE
126304 AK 0	CSC HOLDINGS INC 7.625		08/16/2012	J P MORGAN CHASE SECU		2,265,000	2,000,000	2,015,000	2,010,284	0	(931)	0	(931)	0	2,009,353	0	255,647	255,647	167,750	07/15/2018	3FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
126650 BP 4	CVS LEASE PASS THRU CE 6.036		09/10/2012	PAID ON PRINCIPAL		15,465	15,465	15,465	15,465	0	0	0	0	0	15,465	0	0	0	623	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2012	PAID ON PRINCIPAL		11,185	11,185	12,891	12,829	0	(1,644)	0	(1,644)	0	11,185	0	0	0	518	01/10/2030	2FE
126650 AL 4	CVS LEASE PASS THRU CE 6.117		09/10/2012	PAID ON PRINCIPAL		16,276	16,276	16,414	16,312	0	(36)	0	(36)	0	16,276	0	0	0	664	01/10/2013	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		09/10/2012	PAID ON PRINCIPAL		27,611	27,611	27,611	27,611	0	0	0	0	0	27,611	0	0	0	1,383	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		09/10/2012	PAID ON PRINCIPAL		30,850	30,850	30,850	30,850	0	0	0	0	0	30,850	0	0	0	1,188	01/31/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		09/10/2012	PAID ON PRINCIPAL		28,589	28,589	28,589	28,589	0	0	0	0	0	28,589	0	0	0	1,078	01/10/2034	2FE
233851 AP 9	DAIMLER FINANCE (144A) 2.400	R	09/05/2012	STIFEL NICOLAUS & CO		514,810	500,000	499,930	499,930	0	0	0	0	0	499,930	0	14,880	14,880	5,000	04/10/2017	1FE
23918K D* 6	DAVITA INC 4.500		09/28/2012	PAID ON PRINCIPAL		12,500	12,500	12,597	12,502	80	(83)	0	(2)	0	12,500	0	0	0	427	10/20/2016	3
242370 AA 2	DEAN FOODS CO 7.000		08/03/2012	JEFFERIES & CO INC		517,500	500,000	425,000	449,062	0	5,692	0	5,692	0	454,754	0	62,746	62,746	24,014	06/01/2016	4FE
242370 B@ 2	DEAN FOODS CO 1.595		09/28/2012	PAID ON PRINCIPAL		12,500	12,500	12,525	11,938	570	(7)	0	563	0	12,500	0	0	0	170	04/02/2014	3FE
250847 DT 4	DETROIT EDISON COMPANY 5.200		07/23/2012	REDEEMED		2,022,059	2,000,000	2,085,940	2,008,849	0	(6,497)	0	(6,497)	0	2,002,352	0	19,707	19,707	80,311	10/15/2012	1FE
25245B AB 3	DIAGEO INVESTMENT CORP 2.875	R	08/15/2012	CORTVIEW CAPITAL SECU		1,023,820	1,000,000	996,380	996,380	0	60	0	60	0	996,440	0	27,380	27,380	7,906	05/11/2022	1FE
263534 BQ 1	DUPONT EI NEMOUR 5.250		07/12/2012	BAS-MERRILL LYNCH		1,179,670	1,000,000	1,170,830	1,165,177	0	(17,464)	0	(17,464)	0	1,147,713	0	31,957	31,957	30,917	12/15/2016	1FE
278058 AX 0	EATON CORP 5.750		07/15/2012	MATURED		2,400,000	2,400,000	2,556,113	2,413,948	0	(13,948)	0	(13,948)	0	2,400,000	0	0	0	138,000	07/15/2012	1FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		08/15/2012	REDEEMED		3,063	3,063	3,063	3,063	0	0	0	0	0	3,063	0	0	0	3,517	03/01/2019	1
31620R AB 1	FIDELITY NATIONAL TITL 5.250		09/28/2012	REDEEMED		1,022,216	1,000,000	939,890	986,645	0	8,074	0	8,074	0	994,720	0	27,496	27,496	54,396	03/15/2013	2FE
345397 WD 1	FORD MOTOR CREDIT 3.000		09/27/2012	VARIOUS		2,020,920	2,000,000	2,000,000	2,000,000	0	(50)	0	(50)	0	1,999,950	0	20,970	20,970	7,083	06/12/2017	2FE
39121J A* 1	GREAT RIVER ENERGY 5.810		07/02/2012	PAID ON PRINCIPAL		325,581	325,581	325,581	325,581	0	0	0	0	0	325,581	0	0	0	18,916	07/01/2021	1
39121J AH 3	GREAT RIVER ENERGY (14 4.478		07/01/2012	PAID ON PRINCIPAL		56,000	56,000	56,000	56,000	0	0	0	0	0	56,000	0	0	0	2,508	07/01/2030	1FE
402524 AB 8	GULF SOUTH PIPELINE (1 5.750		08/15/2012	MATURED		1,000,000	1,000,000	1,005,980	1,000,801	0	(801)	0	(801)	0	1,000,000	0	0	0	57,500	08/15/2012	2FE
404030 AC 2	H&E EQUIPMENT 8.375		09/19/2012	REDEEMED		6,732,876	6,550,000	6,475,625	6,493,597	0	3,717	0	3,717	0	6,497,315	0	235,561	235,561	646,085	07/15/2016	4FE
412824 AB 0	HARLEYSVILLE GROUP 5.750		07/13/2012	REDEEMED		7,677,702	7,300,000	7,241,454	7,288,445	0	4,000	0	4,000	0	7,292,445	0	385,257	385,257	417,418	07/15/2013	2FE
428236 AY 9	HEWLETT-PACKARD CO 2.950		08/15/2012	MATURED		1,000,000	1,000,000	999,840	999,956	0	44	0	44	0	1,000,000	0	0	0	29,500	08/15/2012	1FE
44108E BA 5	HOST HOTELS & RESORTS 6.750		09/05/2012	REDEEMED		61,350	60,000	43,800	43,800	0	1,457	0	1,457	0	45,257	0	16,093	16,093	3,083	06/01/2016	3FE
44108E AY 4	HOST HOTELS & RESORTS 6.375		09/05/2012	REDEEMED		1,010,630	1,000,000	1,023,750	1,011,806	0	(6,396)	0	(6,396)	0	1,005,410	0	5,220	5,220	61,105	03/15/2015	3FE
462846 AC 0	IRON MOUNTAIN INC 6.625		08/20/2012	REDEEMED		6,270,000	6,270,000	5,536,475	5,812,936	0	60,532	0	60,532	0	5,873,468	0	396,532	396,532	471,926	01/01/2016	4FE
464592 AG 9	ISLE OF CAPRI CASINOS 7.000		09/07/2012	REDEEMED		3,424,000	3,424,000	2,842,660	2,842,660	0	113,520	0	113,520	0	2,956,180	0	467,820	467,820	173,675	03/01/2014	5FE
44565# AE 1	JB HUNT TRANSPORT INC 6.080		07/26/2012	PAID ON PRINCIPAL		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	38,000	07/26/2014	2
50075N AV 6	KRAFT FOODS INC 6.125		07/18/2012	EXCHANGED		1,234,230	1,000,000	991,260	993,725	0	442	0	442	0	994,167	0	240,063	240,063	55,295	08/23/2018	2FE
502413 AU 1	L-3 COMMUNICATIONS COR 6.375		07/26/2012	REDEEMED		356,416	349,000	322,351	326,217	0	2,061	0	2,061	0	328,279	0	28,137	28,137	17,366	10/15/2015	3FE
513075 D* 9	LAMAR MEDIA CORP 4.000		09/28/2012	PAID ON PRINCIPAL		707	707	704	705	0	3	0	3	0	707	0	0	0	21	12/31/2016	3FE
538034 A* 0	LIVE NATION ENTERTAINM 4.500		09/28/2012	PAID ON PRINCIPAL		1,222	1,222	1,216	1,210	7	5	0	12	0	1,222	0	0	0	45	11/07/2016	3FE
548661 CM 7	LOWES COMPANIES 5.600		09/15/2012	MATURED		1,000,000	1,000,000	998,310	999,640	0	360	0	360	0	1,000,000	0	0	0	56,000	09/15/2012	1FE
629568 AH 9	NABORS INDUSTRIES INC 5.375		08/15/2012	MATURED		2,000,000	2,000,000	2,076,740	2,007,739	0	(7,739)	0	(7,739)	0	2,000,000	0	0	0	107,500	08/15/2012	2FE
651290 AJ 7	NEWFIELD EXPLORATION 6.625		07/18/2012	REDEEMED		5,621,440	5,500,000	5,549,775	5,568,942	0	(2,694)	0	(2,694)	0	5,566,249	0	55,192	55,192	160,380	04/15/2016	3FE

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65332V BG 7	NEXTEL COMMUNICATIONS 7.375		08/24/2012	REDEEMED		962,000	962,000	1,037,758	880,230	81,770	0	0	81,770	0	962,000	0	0	0	75,480	08/01/2015	4FE
65332V BH 5	NEXTEL COMMUNICATIONS 6.875		08/24/2012	REDEEMED		1,310,000	1,310,000	1,380,413	1,310,000	0	0	0	0	0	1,310,000	0	0	0	73,551	10/31/2013	4FE
71343P AE 1	PEPSIAMERICAS 5.750		07/31/2012	MATURED		1,000,000	1,000,000	997,250	999,586	0	414	0	414	0	1,000,000	0	0	0	57,500	07/31/2012	1FE
693401 AH 4	PERF 2005-2 A3 5.120		09/25/2012	PAID ON PRINCIPAL		311,251	311,251	311,195	311,224	0	27	0	27	0	311,251	0	0	0	11,952	12/25/2014	1FE
786514 BF 5	SAFEWAY INC 5.800		08/15/2012	MATURED		200,000	200,000	208,518	200,666	0	(666)	0	(666)	0	200,000	0	0	0	11,600	08/15/2012	2FE
78401F AC 1	SBA TELECOM INC 8.000		08/29/2012	REDEEMED		2,924,540	2,759,000	2,897,486	2,881,552	0	(20,314)	0	(20,314)	0	2,861,237	0	63,303	63,303	229,304	08/15/2016	4FE
80874Y AA 8	SCIENTIFIC GAMES (144A 7.875		09/19/2012	REDEEMED		1,013,396	975,000	784,875	842,499	0	16,792	0	16,792	0	859,291	0	154,105	154,105	58,439	06/15/2016	4FE
78412F AF 1	SESI LLC 6.875		08/21/2012	REDEEMED		2,500,000	2,500,000	2,481,145	2,493,046	0	1,131	0	1,131	0	2,494,177	0	5,823	5,823	89,757	06/01/2014	3FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		07/31/2012	REDEEMED		12,089	12,089	12,089	12,089	0	0	0	0	0	12,089	0	0	0	823	03/01/2013	1FE
86764P AD 1	SUNOCO INC 5.750		08/22/2012	BB&T CAPITAL MARKETS		2,215,000	2,000,000	1,992,580	1,995,798	0	387	0	387	0	1,996,184	0	218,816	218,816	128,417	01/15/2017	3FE
868536 C@ 0	SUPERVALU INC TL B (EX 3.995		08/30/2012	PAID ON PRINCIPAL		2,039,749	2,039,749	1,988,990	1,978,556	42,161	19,032	0	61,192	0	2,039,749	0	0	0	49,274	10/05/2015	3FE
868536 C# 8	SUPERVALU INC TL B-3 (5.000		08/30/2012	PAID ON PRINCIPAL		1,150,454	1,150,454	1,100,207	1,127,445	9,714	13,295	0	23,009	0	1,150,454	0	0	0	35,568	04/29/2018	3FE
88633P AB 0	TICKETMASTER 10.750		09/19/2012	REDEEMED		2,107,500	2,000,000	2,022,500	2,011,160	0	(2,935)	0	(2,935)	0	2,008,226	0	99,274	99,274	243,667	08/01/2016	4FE
693492 A# 7	TOMKINS LLC TL A-1 4.250		09/28/2012	PAID ON PRINCIPAL		54,424	54,424	54,356	54,152	221	51	0	272	0	54,424	0	0	0	1,849	09/29/2015	3FE
693492 A* 1	TOMKINS LLC TL B-1 4.250		09/28/2012	PAID ON PRINCIPAL		5,444	5,444	5,462	5,419	43	(18)	0	25	0	5,444	0	0	0	181	09/29/2016	3FE
893570 BT 7	TRANSCONTINENTAL GAS P 8.875		07/15/2012	MATURED		7,590,000	7,590,000	7,570,682	7,632,378	0	(42,378)	0	(42,378)	0	7,590,000	0	0	0	673,613	07/15/2012	2FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2012	PAID ON PRINCIPAL		32,802	32,802	32,802	32,802	0	0	0	0	0	32,802	0	0	0	1,667	01/02/2029	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		07/02/2012	PAID ON PRINCIPAL		15,057	15,057	15,057	15,057	0	0	0	0	0	15,057	0	0	0	930	01/02/2031	1FE
909440 AP 4	UNITED AUTO GROUP INC 7.750		09/27/2012	REDEEMED		2,285,250	2,200,000	2,126,375	2,151,444	0	5,546	0	5,546	0	2,156,991	0	128,259	128,259	133,558	12/15/2016	4FE
91359P AE 0	UNIVERSAL HOSPITAL 4.111		07/25/2012	CORTVIEW CAPITAL SECU		1,179,000	1,200,000	1,068,000	1,096,572	32,911	10,963	0	43,874	0	1,140,446	0	38,554	38,554	32,811	06/01/2015	4FE
03674B AC 8	WELLPOINT INC 6.800		08/01/2012	MATURED		12,800,000	12,800,000	12,730,368	12,791,341	0	8,659	0	8,659	0	12,800,000	0	0	0	870,400	08/01/2012	1FE
94975C AL 1	WELLS FARGO FINANCIAL 5.500		08/01/2012	MATURED		500,000	500,000	519,772	502,975	0	(2,975)	0	(2,975)	0	500,000	0	0	0	27,500	08/01/2012	1FE
97381W B* 4	WINDSTREAM CORP B2 3.210		09/28/2012	PAID ON PRINCIPAL		12,225	12,225	12,151	12,176	0	49	0	49	0	12,225	0	0	0	305	12/17/2015	2
988498 AA 9	YUM! BRANDS INC 7.700		07/01/2012	MATURED		1,000,000	1,000,000	1,184,770	1,014,522	0	(14,522)	0	(14,522)	0	1,000,000	0	0	0	77,000	07/01/2012	2FE
377373 AC 9	GLAXOSMITHKLINE 1.500	F	08/21/2012	CORTVIEW CAPITAL SECU		1,009,050	1,000,000	996,410	996,410	0	194	0	194	0	996,604	0	12,446	12,446	4,375	05/08/2017	1FE
638602 BM 3	NATIONWIDE BUILDING 2.500	F	08/17/2012	MATURED		2,000,000	2,000,000	1,998,560	1,999,661	0	339	0	339	0	2,000,000	0	0	0	50,000	08/17/2012	1FE
80685P AD 0	SCHLUMBERGER NORGE AS 1.250	E	08/13/2012	CITIGROUP GLOBAL MARK		998,940	1,000,000	999,080	999,080	0	8	0	8	0	999,088	0	(148)	(148)	556	08/01/2017	1FE
9021EQ AD 6	TYCO INTERNATIONAL FIN 6.875	E	07/12/2012	TENDERED		1,356,690	1,000,000	1,249,940	1,241,328	0	(12,044)	0	(12,044)	0	1,229,284	0	127,406	127,406	68,177	01/15/2021	1FE
902118 BL 1	TYCO INTERNATIONAL FIN 8.500	E	07/12/2012	TENDERED		1,380,370	1,000,000	1,283,780	1,265,736	0	(17,463)	0	(17,463)	0	1,248,273	0	132,097	132,097	84,292	01/15/2019	1FE
902118 BM 9	TYCO INTERNATIONAL FIN 4.125	E	07/12/2012	TENDERED		2,159,440	2,000,000	1,993,060	1,995,882	0	726	0	726	0	1,996,608	0	162,832	162,832	61,188	10/15/2014	1FE
902118 BN 7	TYCO INTERNATIONAL FIN 3.375	E	07/12/2012	TENDERED		970,359	895,000	892,100	892,918	0	271	0	271	0	893,189	0	77,170	77,170	22,403	10/15/2015	1FE
902118 BP 2	TYCO INTERNATIONAL FIN 3.750	E	07/12/2012	TENDERED		2,251,260	2,000,000	1,999,060	1,999,178	0	82	0	82	0	1,999,260	0	252,000	252,000	74,375	01/15/2018	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		09/25/2012	PAID ON PRINCIPAL		128,070	128,070	124,868	124,105	0	3,965	0	3,965	0	128,070	0	0	0	4,303	06/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.204		09/25/2012	PAID ON PRINCIPAL		308,933	308,933	280,826	280,826	0	28,107	0	28,107	0	308,933	0	0	0	11,677	07/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 5.219		07/25/2012	PAID ON PRINCIPAL		127,167	127,167	115,597	115,597	0	11,570	0	11,570	0	127,167	0	0	0	3,900	07/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO 2.664		07/28/2012	PAID ON PRINCIPAL		131,376	131,376	128,174	128,412	0	2,964	0	2,964	0	131,376	0	0	0	2,235	12/28/2035	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	Foreign	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)
00213F AY 5	ASG 2011-3 A70 CMO 2.665		09/28/2012	PAID ON PRINCIPAL		747,839	747,839	729,611	730,969	0	16,870	0	16,870	0	747,839	0	0	0	15,393	12/28/2035	6*
07386H SW 2	BALTA 2005-4 22A2 CMO 3.112		09/25/2012	PAID ON PRINCIPAL		5,719	5,719	3,031	2,677	0	3,042	0	3,042	0	5,719	0	0	0	129	05/25/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.114		07/25/2012	PAID ON PRINCIPAL		100,085	100,085	53,045	46,848	0	53,237	0	53,237	0	100,085	0	0	0	1,740	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.923		07/26/2012	PAID ON PRINCIPAL		41,193	41,193	39,082	38,442	493	2,257	0	2,751	0	41,193	0	0	0	691	07/26/2036	6*
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.925		09/26/2012	PAID ON PRINCIPAL		334,221	334,221	317,092	311,904	4,002	18,315	0	22,317	0	334,221	0	0	0	6,954	07/26/2036	6*
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.010		09/25/2012	PAID ON PRINCIPAL		1,487	1,487	1,432	1,415	0	73	0	73	0	1,487	0	0	0	33	03/25/2033	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.010		07/25/2012	PAID ON PRINCIPAL		197	197	190	188	0	10	0	10	0	197	0	0	0	3	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		09/25/2012	PAID ON PRINCIPAL		21,484	21,484	20,848	20,837	0	648	0	648	0	21,484	0	0	0	465	05/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		07/25/2012	PAID ON PRINCIPAL		13,470	13,470	13,071	13,064	0	406	0	406	0	13,470	0	0	0	236	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2012	PAID ON PRINCIPAL		94,656	94,656	91,608	92,519	0	2,137	0	2,137	0	94,656	0	0	0	3,009	09/25/2018	1FM
05949A BA 7	BOAMS 2004-3 1A25 CMO 5.250		09/25/2012	PAID ON PRINCIPAL		1,727,501	1,727,501	1,727,501	1,722,795	0	4,707	0	4,707	0	1,727,501	0	0	0	61,143	04/25/2034	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.182		09/25/2012	PAID ON PRINCIPAL		343,403	343,403	344,435	334,874	0	8,529	0	8,529	0	343,403	0	0	0	12,201	07/25/2035	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.217		07/25/2012	PAID ON PRINCIPAL		128,966	128,966	129,354	125,763	0	3,203	0	3,203	0	128,966	0	0	0	3,902	07/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.800		07/25/2012	PAID ON PRINCIPAL		371,229	371,229	353,828	327,866	0	43,364	0	43,364	0	371,229	0	0	0	6,024	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.832		09/25/2012	PAID ON PRINCIPAL		327,141	327,141	311,807	288,928	0	38,214	0	38,214	0	327,141	0	0	0	6,376	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		09/25/2012	PAID ON PRINCIPAL		815,237	815,237	811,734	812,019	0	3,218	0	3,218	0	815,237	0	0	0	29,733	11/25/2020	1FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		435,963	435,963	436,438	435,611	0	351	0	351	0	435,963	0	0	0	15,629	07/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		182,139	182,139	180,877	181,174	(0)	965	0	965	0	182,139	0	0	0	6,080	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		79,270	79,270	73,325	72,608	0	6,662	0	6,662	0	79,270	0	0	0	3,138	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.248		07/25/2012	PAID ON PRINCIPAL		8,032	8,032	6,571	6,332	0	1,700	0	1,700	0	8,032	0	0	0	148	04/25/2034	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.248		09/25/2012	PAID ON PRINCIPAL		15,710	15,710	12,853	12,384	0	3,326	0	3,326	0	15,710	0	0	0	354	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.700		07/25/2012	PAID ON PRINCIPAL		30,140	30,140	18,687	18,592	0	11,549	0	11,549	0	30,140	0	0	0	464	02/25/2036	6FE
07387A FX 8	BSARM 2005-12 12A1 CMO 2.748		09/25/2012	PAID ON PRINCIPAL		113,551	113,551	70,402	70,042	0	43,508	0	43,508	0	113,551	0	0	0	2,186	02/25/2036	6FE
07401C AV 5	BSARM 2007-4 22A1 CMO 5.530		07/26/2012	VARIOUS		216,073	283,669	204,242	181,794	0	84,841	0	84,841	0	266,635	0	(50,562)	(50,562)	9,241	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.531		09/27/2012	VARIOUS		352,149	456,592	328,746	292,614	0	124,427	0	124,427	0	417,041	0	(64,892)	(64,892)	17,953	06/25/2047	1FM
161546 FW 1	CFAB 2003-4 1A6 4.429		09/25/2012	PAID ON PRINCIPAL		266,168	266,168	263,048	264,858	0	1,310	0	1,310	0	266,168	0	0	0	8,181	10/25/2014	1FM
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		09/25/2012	PAID ON PRINCIPAL		85,095	85,095	84,457	84,666	0	429	0	429	0	85,095	0	0	0	2,559	12/25/2018	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		130,986	130,986	129,814	129,956	(0)	1,030	0	1,030	0	130,986	0	0	0	4,867	11/25/2033	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.264		09/25/2012	PAID ON PRINCIPAL		183,297	183,297	166,659	170,769	0	12,528	0	12,528	0	183,297	0	0	0	6,944	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.276		07/25/2012	PAID ON PRINCIPAL		61,345	61,345	55,777	57,152	0	4,193	0	4,193	0	61,345	0	0	0	1,904	01/25/2036	1FM
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		179,931	179,931	175,602	177,353	0	2,578	0	2,578	0	179,931	0	0	0	5,073	11/25/2018	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		706,647	706,647	703,133	703,695	(0)	2,953	0	2,953	0	706,647	0	0	0	24,220	08/25/2035	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		267,660	267,660	239,556	240,085	0	27,575	0	27,575	0	267,660	0	0	0	8,921	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		163,118	163,118	149,253	153,640	0	9,478	0	9,478	0	163,118	0	0	0	6,558	06/25/2036	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		235,762	235,762	157,961	136,443	0	99,319	0	99,319	0	235,762	0	0	0	9,526	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		09/25/2012	PAID ON PRINCIPAL		30,930	30,930	21,409	16,193	0	14,737	0	14,737	0	30,930	0	0	0	1,237	11/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.045		09/25/2012	PAID ON PRINCIPAL		59,440	59,440	56,320	53,226	0	6,214	0	6,214	0	59,440	0	0	0	2,458	06/25/2032	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.252		07/25/2012	PAID ON PRINCIPAL		13,685	13,685	12,966	12,254	0	1,431	0	1,431	0	13,685	0	0	0	422	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		64,073	64,073	66,436	67,460	2,137	(5,524)	0	(3,388)	0	64,073	0	0	0	2,715	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		133,191	133,191	133,125	133,119	0	71	0	71	0	133,191	0	0	0	4,727	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		161,722	161,722	139,081	140,957	0	20,765	0	20,765	0	161,722	0	0	0	5,372	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		388,840	388,840	389,204	388,231	0	609	0	609	0	388,840	0	0	0	12,815	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		256,872	256,872	209,125	204,988	17,111	34,772	0	51,883	0	256,872	0	0	0	10,742	02/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.552		09/25/2012	PAID ON PRINCIPAL		9,060	9,060	7,828	7,089	0	1,971	0	1,971	0	9,060	0	0	0	368	01/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.552		07/25/2012	PAID ON PRINCIPAL		9,525	9,525	8,230	7,453	0	2,072	0	2,072	0	9,525	0	0	0	313	01/25/2037	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/27/2012	VARIOUS		272,799	416,398	294,664	305,524	0	68,644	1,220	67,424	0	372,947	0	(100,148)	(100,148)	17,480	03/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		379,327	379,327	311,902	323,607	0	55,720	0	55,720	0	379,327	0	0	0	14,037	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		542,928	542,928	544,571	542,846	0	82	0	82	0	542,928	0	0	0	18,338	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.989		09/25/2012	PAID ON PRINCIPAL		8,413	8,413	8,042	8,023	0	390	0	390	0	8,413	0	0	0	175	06/25/2033	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.990		07/25/2012	PAID ON PRINCIPAL		4,655	4,655	4,450	4,439	0	216	0	216	0	4,655	0	0	0	76	06/25/2033	1FM
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		494,201	494,201	491,908	486,015	0	8,186	0	8,186	0	494,201	0	0	0	18,139	07/25/2035	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		415,563	415,563	364,267	361,005	0	54,558	0	54,558	0	415,563	0	0	0	15,698	09/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		685,864	685,864	681,899	670,699	0	15,165	0	15,165	0	685,864	0	0	0	24,841	09/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/27/2012	VARIOUS		178,057	225,122	201,484	195,856	163	20,817	0	20,980	0	216,836	0	(38,780)	(38,780)	9,160	12/25/2036	6FE
12544A AS 4	CWHL 2006-20 1A17 CMO 5.750		08/31/2012	VARIOUS		12,915,057	15,024,322	11,709,956	11,709,956	0	77,079	0	77,079	0	11,787,035	0	1,128,022	1,128,022	639,346	02/25/2037	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		235,242	235,242	214,234	214,234	0	21,009	0	21,009	0	235,242	0	0	0	9,510	03/25/2036	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		09/25/2012	PAID ON PRINCIPAL		6,199	6,199	6,267	5,160	1,141	(101)	0	1,039	0	6,199	0	0	0	202	05/25/2032	5FM
126673 TD 4	CWL 2004-S1 A3 4.615		09/25/2012	PAID ON PRINCIPAL		252,752	252,752	230,005	235,122	0	17,631	0	17,631	0	252,752	0	0	0	7,874	02/25/2035	1FM
12668T AB 0	CWL 2007-BC1 2A1 .295		08/27/2012	PAID ON PRINCIPAL		75,250	75,250	69,230	71,071	0	4,179	0	4,179	0	75,250	0	0	0	160	05/25/2037	1FM
12668T AB 0	CWL 2007-BC1 2A1 .306		07/25/2012	PAID ON PRINCIPAL		39,530	39,530	36,367	37,334	0	2,195	0	2,195	0	39,530	0	0	0	73	05/25/2037	1FM
294751 DC 3	EQABS 2003-4 AF6 4.833		09/25/2012	PAID ON PRINCIPAL		125,868	125,868	125,868	125,643	0	225	0	225	0	125,868	0	0	0	4,082	10/25/2034	1FM
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		07/26/2012	PAID ON PRINCIPAL		971,785	971,785	971,785	971,575	0	210	0	210	0	971,785	0	0	0	31,178	07/25/2033	1FM
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		09/25/2012	PAID ON PRINCIPAL		491,721	491,721	481,272	485,266	0	6,455	0	6,455	0	491,721	0	0	0	13,764	09/25/2018	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2012	PAID ON PRINCIPAL		323,081	323,081	233,022	181,416	0	141,665	0	141,665	0	323,081	0	0	0	12,464	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 7.000		09/25/2012	PAID ON PRINCIPAL		303,355	303,355	260,130	247,740	0	55,615	0	55,615	0	303,355	0	0	0	13,932	09/25/2037	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		09/25/2012	PAID ON PRINCIPAL		89,691	89,691	77,583	77,701	0	11,990	0	11,990	0	89,691	0	0	0	2,634	07/25/2033	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.498		09/25/2012	PAID ON PRINCIPAL		83,130	83,130	80,428	79,572	0	3,558	0	3,558	0	83,130	0	0	0	2,180	06/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.515		07/25/2012	PAID ON PRINCIPAL		13,010	13,010	12,587	12,453	0	557	0	557	0	13,010	0	0	0	276	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.149		09/25/2012	PAID ON PRINCIPAL		160,166	160,166	151,356	150,369	0	9,797	0	9,797	0	160,166	0	0	0	3,722	09/25/2035	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.167		07/25/2012	PAID ON PRINCIPAL		67,218	67,218	63,521	63,107	0	4,111	0	4,111	0	67,218	0	0	0	1,298	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		307,116	307,116	302,509	301,005	290	5,820	0	6,110	0	307,116	0	0	0	11,330	03/25/2035	4AM
36242D 6C 2	GSR 2005-5F 2A8 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		2,173,167	2,173,167	2,080,128	2,130,938	0	42,229	0	42,229	0	2,173,167	0	0	0	77,750	06/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		826,088	826,088	797,113	795,704	0	30,384	0	30,384	0	826,088	0	0	0	33,143	05/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		245,183	245,183	202,276	201,982	0	43,201	0	43,201	0	245,183	0	0	0	9,689	08/25/2037	6FE
47232F AC 1	JMAC 2010-R1 2A1 (144A .401		09/26/2012	PAID ON PRINCIPAL		378,119	378,119	340,307	341,378	0	36,741	0	36,741	0	378,119	0	0	0	1,161	11/26/2036	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A .411		07/26/2012	PAID ON PRINCIPAL		371,441	371,441	334,297	335,349	0	36,092	0	36,092	0	371,441	0	0	0	917	11/26/2036	1FM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO 4.731		07/25/2012	PAID ON PRINCIPAL		186,842	186,842	191,046	191,046	0	(4,204)	0	(4,204)	0	186,842	0	0	0	737	02/25/2035	4AM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO 4.736		09/25/2012	PAID ON PRINCIPAL		1,244,810	1,244,810	1,272,819	1,272,819	0	(28,008)	0	(28,008)	0	1,244,810	0	0	0	12,207	02/25/2035	4AM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.265		09/25/2012	PAID ON PRINCIPAL		330,423	330,423	322,331	316,775	0	13,649	0	13,649	0	330,423	0	0	0	12,635	11/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.273		07/25/2012	PAID ON PRINCIPAL		125,420	125,420	122,349	120,240	0	5,181	0	5,181	0	125,420	0	0	0	3,907	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.666		09/27/2012	VARIOUS		90,848	124,604	111,395	93,357	0	21,956	0	21,956	0	115,313	0	(24,465)	(24,465)	5,028	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.694		07/26/2012	VARIOUS		35,605	43,178	38,601	32,350	0	10,176	0	10,176	0	42,527	0	(6,922)	(6,922)	1,448	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.714		07/26/2012	VARIOUS		51,456	75,276	63,549	46,546	0	25,711	0	25,711	0	72,257	0	(20,801)	(20,801)	1,196	11/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.801		09/27/2012	VARIOUS		122,534	167,491	141,399	103,566	0	47,155	0	47,155	0	150,721	0	(28,186)	(28,186)	3,212	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		1,675,118	1,675,118	1,561,182	1,561,182	(0)	113,936	0	113,936	0	1,675,118	0	0	0	62,479	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.321		09/25/2012	PAID ON PRINCIPAL		92,912	92,912	90,691	83,333	0	9,579	0	9,579	0	92,912	0	0	0	3,535	04/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 5.385		07/25/2012	PAID ON PRINCIPAL		50,470	50,470	49,264	45,267	0	5,203	0	5,203	0	50,470	0	0	0	1,604	04/25/2037	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		115,687	115,687	113,735	114,608	0	1,079	0	1,079	0	115,687	0	0	0	3,526	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		86,673	86,673	85,942	86,319	0	354	0	354	0	86,673	0	0	0	2,694	03/25/2018	1FM
59020U S3 0	MLMI 2005-HE2 A2C .586		09/25/2012	PAID ON PRINCIPAL		134,704	134,704	76,781	90,773	0	43,931	0	43,931	0	134,704	0	0	0	635	09/25/2036	1FM
59020U S3 0	MLMI 2005-HE2 A2C .605		08/27/2012	PAID ON PRINCIPAL		20,116	20,116	11,466	13,556	0	6,560	0	6,560	0	20,116	0	0	0	85	09/25/2036	1FM
59020U S3 0	MLMI 2005-HE2 A2C .616		07/25/2012	PAID ON PRINCIPAL		244,807	244,807	139,540	164,969	0	79,838	0	79,838	0	244,807	0	0	0	896	09/25/2036	1FM
61758M AA 5	MSRR 2009-R2 1A1A (CMO 6.000		09/26/2012	PAID ON PRINCIPAL		343,830	343,830	346,194	346,194	0	(2,364)	0	(2,364)	0	343,830	0	0	0	3,913	04/26/2036	4AM
69121P DE 0	OWNIT 2006-2 A2B 5.632		09/25/2012	PAID ON PRINCIPAL		107,053	107,053	90,393	80,879	0	26,174	0	26,174	0	107,053	0	0	0	3,456	01/25/2037	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.331		09/18/2012	PAID ON PRINCIPAL		506,665	506,665	513,138	506,644	0	21	0	21	0	506,665	0	0	0	19,293	05/26/2035	1FM
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.342		07/18/2012	PAID ON PRINCIPAL		264,536	264,536	267,915	264,524	0	11	0	11	0	264,536	0	0	0	8,310	05/26/2035	1FM
69335Y AA 4	PHHMC 2006-4 A1 CMO 5.952		08/18/2012	PAID ON PRINCIPAL		326,446	326,446	329,601	326,036	0	410	0	410	0	326,446	0	0	0	12,081	12/18/2036	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.951		09/18/2012	PAID ON PRINCIPAL		137,467	137,467	143,051	143,051	0	(5,585)	0	(5,585)	0	137,467	0	0	0	737	12/18/2037	4AM
73316P EL 0	POPLR 2005-B M1 .696		09/25/2012	PAID ON PRINCIPAL		113,281	113,281	106,661	107,279	0	6,002	0	6,002	0	113,281	0	0	0	628	08/25/2035	1FE
73316P EL 0	POPLR 2005-B M1 .715		08/27/2012	PAID ON PRINCIPAL		93,996	93,996	88,503	89,016	0	4,981	0	4,981	0	93,996	0	0	0	467	08/25/2035	1FE
73316P EL 0	POPLR 2005-B M1 .726		07/25/2012	PAID ON PRINCIPAL		192,238	192,238	181,004	182,052	0	10,186	0	10,186	0	192,238	0	0	0	827	08/25/2035	1FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		409,451	409,451	408,299	408,180	0	1,271	0	1,271	0	409,451	0	0	0	13,932	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		09/25/2012	PAID ON PRINCIPAL		785,674	785,674	786,472	784,212	0	1,462	0	1,462	0	785,674	0	0	0	28,357	10/25/2020	1FM
760985 WR 8	RAMP 2003-RZ3 M1 4.620		09/25/2012	PAID ON PRINCIPAL		100,941	100,941	100,897	100,898	0	43	0	43	0	100,941	0	0	0	3,025	06/25/2033	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .486		09/25/2012	PAID ON PRINCIPAL		176,748	176,748	146,701	162,360	0	14,388	0	14,388	0	176,748	0	0	0	699	10/25/2035	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .505		08/27/2012	PAID ON PRINCIPAL		121,242	121,242	100,631	111,372	0	9,870	0	9,870	0	121,242	0	0	0	430	10/25/2035	1FM
76112B H2 9	RAMP 2005-EFC5 A2 .516		07/25/2012	PAID ON PRINCIPAL		158,353	158,353	131,433	145,462	0	12,891	0	12,891	0	158,353	0	0	0	487	10/25/2035	1FM
75406V AC 7	RASC 2006-KS5 A3 .376		09/25/2012	PAID ON PRINCIPAL		221,102	221,102	154,772	175,578	0	45,524	0	45,524	0	221,102	0	0	0	690	07/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
75406V AC 7	RASC 2006-KS5 A3 .395		08/27/2012	PAID ON PRINCIPAL		161,864	161,864	113,305	128,537	0	33,327	0	33,327	0	161,864	0	0	0	453	07/25/2036	1FM
75406V AC 7	RASC 2006-KS5 A3 .406		07/25/2012	PAID ON PRINCIPAL		108,657	108,657	76,060	86,285	0	22,372	0	22,372	0	108,657	0	0	0	264	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		09/25/2012	PAID ON PRINCIPAL		863,322	863,322	822,314	833,616	0	29,706	0	29,706	0	863,322	0	0	0	31,203	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		100,662	100,662	89,740	90,954	0	9,709	0	9,709	0	100,662	0	0	0	3,837	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		267,897	267,897	254,083	238,475	0	29,422	0	29,422	0	267,897	0	0	0	10,872	01/25/2037	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .956		09/25/2012	PAID ON PRINCIPAL		36,334	36,334	34,335	34,136	0	2,197	0	2,197	0	36,334	0	0	0	273	01/25/2035	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .975		08/27/2012	PAID ON PRINCIPAL		39,067	39,067	36,918	36,704	0	2,363	0	2,363	0	39,067	0	0	0	263	01/25/2035	1FM
863579 KB 3	SARM 2005-3XS A3 CMO .986		07/25/2012	PAID ON PRINCIPAL		122,205	122,205	115,484	114,814	0	7,391	0	7,391	0	122,205	0	0	0	712	01/25/2035	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		09/25/2012	PAID ON PRINCIPAL		1,624,894	1,624,894	1,627,941	1,627,878	0	(2,984)	0	(2,984)	0	1,624,894	0	0	0	43,931	09/25/2041	1FE
81744U AB 0	SEMT 2012-2 A2 3.500		09/25/2012	PAID ON PRINCIPAL		695,816	695,816	713,546	713,546	0	(17,730)	0	(17,730)	0	695,816	0	0	0	10,997	03/25/2042	1FE
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		09/25/2012	PAID ON PRINCIPAL		172,078	172,078	176,918	176,918	0	(4,840)	0	(4,840)	0	172,078	0	0	0	1,082	07/25/2042	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		65,183	65,183	66,029	65,643	0	(459)	0	(459)	0	65,183	0	0	0	2,161	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.395		09/25/2012	PAID ON PRINCIPAL		692	692	630	639	0	53	0	53	0	692	0	0	0	12	01/25/2033	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.489		07/25/2012	PAID ON PRINCIPAL		147	147	134	136	0	11	0	11	0	147	0	0	0	2	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.120		09/25/2012	PAID ON PRINCIPAL		292	292	266	266	0	26	0	26	0	292	0	0	0	4	03/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.120		07/25/2012	PAID ON PRINCIPAL		981	981	896	894	0	87	0	87	0	981	0	0	0	12	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		274,160	274,160	267,563	270,672	0	3,488	0	3,488	0	274,160	0	0	0	8,151	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2012	PAID ON PRINCIPAL		53,624	53,624	53,785	53,622	(1)	2	0	1	0	53,624	0	0	0	1,677	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		44,625	44,625	43,817	44,184	0	441	0	441	0	44,625	0	0	0	1,319	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		125,437	125,437	126,221	125,577	0	(141)	0	(141)	0	125,437	0	0	0	4,216	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.551		07/25/2012	PAID ON PRINCIPAL		10,103	10,103	6,226	4,730	0	5,373	0	5,373	0	10,103	0	0	0	53	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.578		09/27/2012	VARIOUS		11,995	20,210	12,455	9,461	0	6,114	0	6,114	0	15,576	0	(3,581)	(3,581)	183	10/25/2036	1FM
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		133,251	133,251	131,710	132,361	0	889	0	889	0	133,251	0	0	0	4,029	10/25/2018	1FM
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		09/25/2012	PAID ON PRINCIPAL		61,876	61,876	61,537	61,601	0	275	0	275	0	61,876	0	0	0	1,843	12/25/2018	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		09/25/2012	PAID ON PRINCIPAL		63,134	63,134	61,847	62,427	0	707	0	707	0	63,134	0	0	0	2,231	12/25/2033	1FM
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		635,766	635,766	620,974	626,817	0	8,949	0	8,949	0	635,766	0	0	0	21,173	12/25/2020	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		09/25/2012	PAID ON PRINCIPAL		267,870	267,870	262,471	263,865	(0)	4,005	0	4,004	0	267,870	0	0	0	9,213	09/25/2020	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		09/25/2012	PAID ON PRINCIPAL		994,625	994,625	937,015	937,015	(0)	57,610	0	57,610	0	994,625	0	0	0	39,504	05/25/2036	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		09/25/2012	PAID ON PRINCIPAL		1,173,309	1,173,309	1,119,706	1,135,519	(0)	37,790	0	37,790	0	1,173,309	0	0	0	47,807	07/25/2036	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		09/27/2012	VARIOUS		126,583	159,358	146,659	142,144	0	13,911	0	13,911	0	156,055	0	(29,471)	(29,471)	5,853	04/25/2037	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.607		09/20/2012	PAID ON PRINCIPAL		101,539	101,539	79,708	67,150	0	34,389	0	34,389	0	101,539	0	0	0	3,415	10/20/2035	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 4.626		07/20/2012	PAID ON PRINCIPAL		52,023	52,023	40,838	34,404	0	17,619	0	17,619	0	52,023	0	0	0	1,546	10/20/2035	1FM
126175 AB 4	COMM 2003-LB1A A2 4.084		09/10/2012	PAID ON PRINCIPAL		279,932	279,932	281,331	279,889	0	42	0	42	0	279,932	0	0	0	6,762	06/10/2038	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		09/10/2012	PAID ON PRINCIPAL		42,990	42,990	43,418	43,390	0	(401)	0	(401)	0	42,990	0	0	0	1,005	01/10/2021	1FM
30224X AA 2	ESA 2010-ESHA A (144A) 2.950		09/05/2012	PAID ON PRINCIPAL		52,546	52,546	51,819	51,874	0	672	0	672	0	52,546	0	0	0	1,026	11/05/2027	1FE
36828Q DN 3	GECMC 2004-C1 A3 4.596		09/10/2012	PAID ON PRINCIPAL		87,821	87,821	88,257	87,829	0	(9)	0	(9)	0	87,821	0	0	0	2,685	11/10/2038	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
361849 F4	9 GMACC 2004-C2 A3 5.134		09/10/2012	PAID ON PRINCIPAL		127,344	127,344	133,074	131,807	0	(4,464)	0	(4,464)	0	127,344	0	0	0	4,339	08/10/2038	1FE
46625M TX	7 JPMCC 2003-C1 A2 4.985		09/12/2012	PAID ON PRINCIPAL		503,482	503,482	505,972	503,083	0	399	0	399	0	503,482	0	0	0	17,645	01/12/2037	1FM
46625Y DD	2 JPMCC 2004-CBX A5 4.654		09/12/2012	PAID ON PRINCIPAL		614,994	614,994	626,909	624,574	0	(9,580)	0	(9,580)	0	614,994	0	0	0	17,182	01/12/2037	1FE
52108H PN	8 LBUBS 2003-C1 A4 4.394		09/15/2012	PAID ON PRINCIPAL		430,100	430,100	432,243	430,182	0	(81)	0	(81)	0	430,100	0	0	0	12,614	03/15/2032	1FM
52108H XL	3 LBUBS 2003-C8 A3 4.830		09/15/2012	PAID ON PRINCIPAL		85,174	85,174	85,596	85,163	0	10	0	10	0	85,174	0	0	0	2,734	11/15/2027	1FM
03061U AA	1 AMCAR 2012-3 A1 .361		07/09/2012	TRAVELERS MMLP		8,935,111	8,935,111	8,935,111	8,935,111	0	0	0	0	0	8,935,111	0	0	0	0	07/08/2013	1FE
03061U AA	1 AMCAR 2012-3 A1 .361		07/09/2012	PAID ON PRINCIPAL		1,064,889	1,064,889	1,064,889	1,064,889	0	0	0	0	0	1,064,889	0	0	0	1,205	07/08/2013	1FE
03063X AB	1 AMCAR 2012-4 A1 .300		09/21/2012	TRAVELERS MMLP		8,100,000	8,100,000	8,100,000	8,100,000	0	0	0	0	0	8,100,000	0	0	0	68	09/09/2013	1
06052F AD	2 BAAT 2009-2A A4 (144A) 3.030		09/15/2012	PAID ON PRINCIPAL		1,722,618	1,722,618	1,741,729	1,741,729	0	(19,110)	0	(19,110)	0	1,722,618	0	0	0	17,350	10/15/2016	1FE
22237S AC	1 CPMH 2007-1 A3 (144A) 5.593		09/15/2012	PAID ON PRINCIPAL		293,138	293,138	300,100	300,100	0	(6,962)	0	(6,962)	0	293,138	0	0	0	4,273	07/15/2037	5AM
32057W AA	2 FIAOT 2012-2A A1 (144A .450		08/16/2012	TRAVELERS MMLP		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	08/15/2013	1
393505 F5	6 GT 1998-4 A6 6.530		09/01/2012	PAID ON PRINCIPAL		57,577	57,577	59,340	58,682	542	(1,647)	0	(1,105)	0	57,577	0	0	0	2,496	04/01/2030	4AM
43812K AC	7 HAROT 2010-2 A3 1.340		09/18/2012	PAID ON PRINCIPAL		4,952,965	4,952,965	4,974,800	4,974,800	0	(21,835)	0	(21,835)	0	4,952,965	0	0	0	25,157	03/18/2014	1FE
43811A AB	2 HAROT 2011-3 A2 .670		09/21/2012	PAID ON PRINCIPAL		3,975,030	3,975,030	3,978,446	3,978,446	0	(3,416)	0	(3,416)	0	3,975,030	0	0	0	6,653	04/21/2014	1FE
43813X AA	2 HAROT 2012-3 A1 .289		08/15/2012	TRAVELERS MMLP		8,812,525	8,812,525	8,812,525	8,812,525	0	0	0	0	0	8,812,525	0	0	0	0	08/15/2013	1
43813X AA	2 HAROT 2012-3 A1 .289		08/15/2012	PAID ON PRINCIPAL		1,187,475	1,187,475	1,187,475	1,187,475	0	0	0	0	0	1,187,475	0	0	0	1,687	08/15/2013	1
44890H AA	1 HART 2012-B A1 .292		07/19/2012	TRAVELERS MMLP		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	0	07/15/2013	1
41283T AA	6 HDMOT 2012-1 A1 .235		08/15/2012	TRAVELERS MMLP		10,364,214	10,362,142	10,362,142	10,362,142	0	0	0	0	0	10,362,142	0	2,072	2,072	0	08/15/2013	1
41283T AA	6 HDMOT 2012-1 A1 .235		08/15/2012	PAID ON PRINCIPAL		2,637,858	2,637,858	2,637,858	2,637,858	0	0	0	0	0	2,637,858	0	0	0	1,783	08/15/2013	1
525170 BD	7 LMH 1998-1 2A1 6.545		09/24/2012	VARIOUS		46,320	48,531	44,377	40,280	989	7,051	0	8,039	0	48,320	0	(2,000)	(2,000)	2,086	07/15/2028	6FE
65476G AA	0 NAROT 2012-B A1 .263		09/25/2012	TRAVELERS MMLP		14,576,847	14,581,047	14,581,047	14,581,047	0	(13)	0	(13)	0	14,581,033	0	(4,186)	(4,186)	0	08/15/2013	1
65476G AA	0 NAROT 2012-B A1 .263		09/17/2012	PAID ON PRINCIPAL		2,418,953	2,418,953	2,418,953	2,418,953	0	0	0	0	0	2,418,953	0	0	0	5,822	08/15/2013	1
65106M AA	5 NCIT 2011-MH1 A (144A) 2.450		09/10/2012	PAID ON PRINCIPAL		663,770	663,770	663,685	663,644	0	126	0	126	0	663,770	0	0	0	10,885	12/10/2033	1FE
674135 CP	1 OAK 1997-C B1 7.450		09/24/2012	WRITTEN OFF		3	38,220	21,595	21,368	0	3,000	0	3,000	0	24,368	0	(24,365)	(24,365)	1,854	11/15/2027	6FE
68619A BJ	5 ORGN 2005-A A3 4.970		09/15/2012	PAID ON PRINCIPAL		137,693	137,693	112,029	126,682	0	11,011	0	11,011	0	137,693	0	0	0	4,569	10/15/2021	1FE
68619A BR	7 ORGN 2005-B A3 5.605		09/15/2012	PAID ON PRINCIPAL		221,702	221,702	220,593	220,929	0	773	0	773	0	221,702	0	0	0	8,419	05/15/2022	1FE
80282T AB	3 SDART 2011-3 A2 1.110		09/15/2012	PAID ON PRINCIPAL		3,636,921	3,636,921	3,643,998	3,643,998	0	(7,076)	0	(7,076)	0	3,636,921	0	0	0	16,779	08/15/2014	1FE
80282X AA	6 SDART 2012-4 A1 .432		07/16/2012	TRAVELERS MMLP		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,561	07/15/2013	1FE
80282U AA	2 SDART 2012-5 A1 .335		08/15/2012	TRAVELERS MMLP		7,900,000	7,900,000	7,900,000	7,900,000	0	0	0	0	0	7,900,000	0	0	0	0	08/15/2013	1
3899999.	Total - Bonds - Industrial & Miscellaneous					303,253,572	300,510,067	295,468,909	295,072,507	300,596	2,189,401	1,220	2,488,777	0	297,561,284	0	5,692,288	5,692,288	10,452,986	XXX	XXX
8399997.	Total - Bonds - Part 4					648,211,021	641,920,497	640,062,447	636,240,029	300,596	2,052,042	1,220	2,351,417	0	638,591,447	0	9,619,575	9,619,575	24,440,659	XXX	XXX
8399999.	Total - Bonds					648,211,021	641,920,497	640,062,447	636,240,029	300,596	2,052,042	1,220	2,351,417	0	638,591,447	0	9,619,575	9,619,575	24,440,659	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
04963C 20	9 ATRICURE INC		07/13/2012	CITIGROUP GLOBAL MKTS	6,672.000	64,577	XXX	62,752	0	0	0	0	0	0	62,752	0	1,825	1,825	0	XXX	L
12504L 10	9 CBRE GROUP INC		09/12/2012	CITIGROUP GLOBAL MKTS	34,594.000	615,427	XXX	608,508	0	0	0	0	0	0	608,508	0	6,919	6,919	0	XXX	L
40171V 10	0 GUIDEWIRE SOFTWARE INC		09/28/2012	CITIGROUP GLOBAL MKTS	11,118.000	344,317	XXX	341,167	0	0	0	0	0	0	341,167	0	3,150	3,150	0	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	Foreign	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)
43739Q 10 0	HOMEAWAY INC		09/19/2012	VARIOUS	4,608.000	111,808	XXX	117,381	0	0	0	8,463	(8,463)	0	108,918	0	2,891	2,891	0	XXX	L
45321L 10 0	IMPERVA INC		08/10/2012	VARIOUS	1,906.000	58,181	XXX	58,400	0	0	0	3,469	(3,469)	0	54,931	0	3,250	3,250	0	XXX	L
45665G 30 3	INFINITY PHARMACEUTICALS INC		08/16/2012	CITIGROUP GLOBAL MKTS	4,843.000	79,720	XXX	79,652	0	0	0	0	0	0	79,652	0	69	69	0	XXX	L
57776J 10 0	MAXLINEAR INC - CLASS A		09/20/2012	CITIGROUP GLOBAL MKTS	2,224.000	15,947	XXX	10,564	10,564	0	0	0	0	0	10,564	0	5,383	5,383	0	XXX	L
64118V 10 6	NETSPEND HOLDINGS INC		08/17/2012	VARIOUS	45,572.000	429,775	XXX	432,250	0	0	0	39,192	(39,192)	0	393,059	0	36,717	36,717	0	XXX	L
698354 10 7	PANDORA MEDIA INC		09/24/2012	VARIOUS	18,859.000	216,823	XXX	236,280	0	0	0	43,730	(43,730)	0	192,550	0	24,272	24,272	0	XXX	L
87612G 10 1	TARGA RESOURCES CORP		09/06/2012	VARIOUS	4,480.000	202,827	XXX	202,284	0	0	0	8,167	(8,167)	0	194,116	0	8,710	8,710	945	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous				2,139,402	XXX	2,149,238	10,564	0	0	103,021	(103,021)	0	2,046,218	0	93,185	93,185	945	XXX	XXX
9799997	Total - Common Stocks - Part 4				2,139,402	XXX	2,149,238	10,564	0	0	103,021	(103,021)	0	2,046,218	0	93,185	93,185	945	XXX	XXX
9799999.	Total - Common Stocks				2,139,402	XXX	2,149,238	10,564	0	0	103,021	(103,021)	0	2,046,218	0	93,185	93,185	945	XXX	XXX
9899999.	Total - Preferred and Common Stocks				2,139,402	XXX	2,149,238	10,564	0	0	103,021	(103,021)	0	2,046,218	0	93,185	93,185	945	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks				650,350,423	XXX	642,211,685	636,250,593	300,596	2,052,042	104,241	2,248,396	0	640,637,665	0	9,712,760	9,712,760	24,441,604	XXX	XXX

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

Sch. DB-Pt A-Sn 1
NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures																			
Hedging Other																			
FVZ2	(3,000)	(3,000,000)	US 5-YR NOTE	PORTFOLIO HEDGE	D-1	INTEREST	12/31/2012	CBT	08/29/2012	124.0781	124.6328	(1,664,040)	0	(1,664,040)	(1,664,040)	0	0	1,650,000	0001
13429999. Total-Short Futures-Hedging Other												(1,664,040)	0	(1,664,040)	(1,664,040)	0	0	1,650,000	XXX
1389999. Total-Short Futures												(1,664,040)	0	(1,664,040)	(1,664,040)	0	0	1,650,000	XXX
1409999. Total-Hedging Other												(1,664,040)	0	(1,664,040)	(1,664,040)	0	0	1,650,000	XXX
1449999. TOTAL												(1,664,040)	0	(1,664,040)	(1,664,040)	0	0	1,650,000	XXX

QE07

Broker Name	Net Cash Deposits

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	0	0	0	0	(1,664,040)	0	1,650,000	1,650,000
0899999. Totals			0	0	0	0	0	(1,664,040)	0	1,650,000	1,650,000

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - CS A TREASURY		1	31,848,180	31,848,180	10/01/2012
	REPO - RBC A TREASURY		1	3,352,439	3,352,439	10/01/2012
	REPO - ROYAL A TREASURY		1	31,848,180	31,848,180	10/01/2012
0199999.	U.S. Government - Issuer Obligations			67,048,799	67,048,799	XXX
0599999.	Total - U.S. Government			67,048,799	67,048,799	XXX
6199999.	Total - Issuer Obligations			67,048,799	67,048,799	XXX
6599999.	Subtotal - Bonds			67,048,799	67,048,799	XXX
9999999.	Totals			67,048,799	67,048,799	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....19,862,720 Book/Adjusted Carrying Value $.....19,862,720
2. Average balance for the year to date: Fair Value $.....54,695,259 Book/Adjusted Carrying Value $.....54,695,259
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....67,048,799 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The 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
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....67,048,799 Book/Adjusted Carrying Value $.....67,048,799

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, N.A.	Charlotte,NC		0.250	15	0	2,716,747	3,338,783	1,278,647	XXX..
Bank of America, N.A.	Hartford,CT		0.000	0	0	(8,066,392)	(4,842,169)	(3,213,998)	XXX..
Bank of America, N.A. - CA	San Francisco,CA		0.000	0	0	2,000,000	2,000,000	2,000,000	XXX..
Bank of America, N.A. - IL	Chicago,IL		0.000	0	0	(344,600)	(86,068)	(3,180)	XXX..
Bank of America, N.A. - NC	Charlotte,NC		0.000	0	0	15,868,716	9,332,734	14,023,782	XXX..
Bank of America, N.A. - TX	Dallas,TX		0.000	0	0	(9,439,689)	(9,972,589)	(9,225,543)	XXX..
Bank of New York	New York,NY		0.000	0	0	56,966	517,228	70,641	XXX..
Bank of New York Mellon	New York,NY		0.000	0	0	(49,980)	5,000	(16,485)	XXX..
Citibank, N.A.	New Castle,DE		0.000	0	0	(625,925,726)	(610,472,049)	(589,869,089)	XXX..
Citibank, N.A. - NY	New York,NY		0.000	0	0	9,708,629	9,697,919	9,079,310	XXX..
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX..
HSBC	Miami,FL		0.000	0	0	1,776,516	1,107,091	1,268,581	XXX..
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	26,578,524	14,886,921	(3,912,576)	XXX..
JP Morgan Chase Bank, N.A. - IL	Chicago,IL		0.000	0	0	2,517,967	(2,182,194)	2,066,168	XXX..
JP Morgan Chase Bank, NA - TX	Houston,TX		0.000	0	0	996,872	996,872	996,872	XXX..
RBC Dexia	Toronto,ON		0.000	0	0	1	0	0	XXX..
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	21,195	21,195	5,000	XXX..
The Northern Trust Company	Chicago,IL		0.000	0	0	148,583	228,726	294,701	XXX..
US Bank Corp	Minneapolis,MN		0.000	0	0	45,102	47,598	57,710	XXX..
US Bank Corp	St. Paul,MN		0.000	0	0	45,940	43,439	51,428	XXX..
Wachovia Bank, N.A.	Jacksonville,FL		0.000	0	0	2,518,831	3,042,260	3,395,252	XXX..
0199999. Total Open Depositories		XXX	XXX	15	0	(578,800,797)	(582,264,302)	(571,627,779)	XXX..
0399999. Total Cash on Deposit		XXX	XXX	15	0	(578,800,797)	(582,264,302)	(571,627,779)	XXX..
0599999. Total Cash		XXX	XXX	15	0	(578,800,797)	(582,264,302)	(571,627,779)	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

NONE



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

SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(101,458)	0	0	72,683
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	(27,466)	0	0	75,083
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	(439,496)	0	0	431,699
11. Georgia GA	0	0	0	0	(24,499)	0	0	357,555
12. Hawaii HI	0	0	0	0	(8,897)	0	0	6,679
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(23,291)	0	0	57,915
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	(1,125)	0	0	949
21. Maryland MD	0	0	0	0	(14,557)	0	0	13,443
22. Massachusetts MA	0	0	0	0	(50,213)	0	0	92,087
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	(78,864)	0	0	148,191
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(47,953)	0	0	89,465
30. New Hampshire NH	0	0	0	0	(8,213)	0	0	7,241
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	(52,191)	0	0	127,528
33. New York NY	0	0	258,416	1	(1,661,391)	741,584	2	1,300,986
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(65,952)	0	0	61,755
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	(46,414)	0	0	40,237
39. Pennsylvania PA	0	0	53,750	5	(19,750)	201,000	16	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	(39,808)	0	0	36,798
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	(78,042)	0	0	121,411
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	(21,778)	0	0	23,476
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	312,166	6	(2,811,360)	942,584	18	3,065,181
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0



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

SUPPLEMENT "A" TO SCHEDULE T

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	(187,593)	0	0	164,322
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(24,777)	0	0	61,608
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(19,116)	0	0	106,251
18. Kentucky KY	0	0	0	0	0	100	1	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(10,930)	0	0	20,393
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	2	(250,100)	110	2	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	1	(7)	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	3	(492,523)	210	3	352,575
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0



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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(11,023)	0	0	7,897
2. Alaska AK	0	0	0	0	(17,395)	0	0	10,755
3. Arizona AZ	0	0	0	0	(12,827)	0	0	11,236
4. Arkansas AR	0	0	0	0	(52,531)	0	0	39,656
5. California CA	0	0	0	0	(242,863)	0	0	225,586
6. Colorado CO	0	0	0	0	(153,050)	0	0	200,163
7. Connecticut CT	0	0	0	0	(155,638)	0	0	425,468
8. Delaware DE	0	0	0	0	(13,734)	0	0	13,031
9. District of Columbia DC	0	0	0	0	(17,669)	0	0	12,786
10. Florida FL	0	0	0	0	(55,990)	0	0	54,997
11. Georgia GA	0	0	0	0	(158,333)	0	0	2,310,768
12. Hawaii HI	0	0	0	0	(2,006)	0	0	1,506
13. Idaho ID	0	0	0	0	(33,790)	0	0	27,085
14. Illinois IL	0	0	0	0	(300,454)	0	0	341,831
15. Indiana IN	0	0	0	0	(11,349)	250,000	1	28,219
16. Iowa IA	0	0	0	0	(46,503)	0	0	54,740
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	(108,415)	0	0	79,686
19. Louisiana LA	0	0	0	1	(185,750)	0	0	314,447
20. Maine ME	0	0	0	0	(7,951)	0	0	6,701
21. Maryland MD	0	0	0	0	(47,654)	0	0	44,007
22. Massachusetts MA	0	0	0	0	(168,103)	0	0	308,292
23. Michigan MI	0	0	0	0	(425,736)	0	0	362,417
24. Minnesota MN	0	0	0	0	(56,642)	0	0	106,433
25. Mississippi MS	0	0	0	0	(17,271)	0	0	25,179
26. Missouri MO	0	0	0	0	(122,163)	0	0	115,319
27. Montana MT	0	0	0	0	(15,442)	50,000	1	33,076
28. Nebraska NE	0	0	0	0	(18,638)	0	0	16,072
29. Nevada NV	0	0	0	0	(11,636)	0	0	21,708
30. New Hampshire NH	0	0	0	0	(34,341)	0	0	30,277
31. New Jersey NJ	0	0	0	0	(196,690)	0	0	216,931
32. New Mexico NM	0	0	0	0	(44,819)	0	0	109,512
33. New York NY	0	0	0	1	(1,940,314)	1	1	1,502,863
34. North Carolina NC	0	0	0	0	(104,330)	0	0	88,033
35. North Dakota ND	0	0	0	0	(6,778)	0	0	10,907
36. Ohio OH	0	0	0	0	(429,926)	0	0	402,565
37. Oklahoma OK	0	0	0	0	(18,057)	0	0	44,822
38. Oregon OR	0	0	0	0	(48,115)	0	0	41,713
39. Pennsylvania PA	0	0	0	0	(532,619)	0	0	415,315
40. Rhode Island RI	0	0	0	0	(42,356)	0	0	19,166
41. South Carolina SC	0	0	0	0	(45,100)	0	0	48,404
42. South Dakota SD	0	0	0	0	(10,840)	0	0	61,891
43. Tennessee TN	0	0	0	0	(185,796)	0	0	159,223
44. Texas TX	0	0	0	0	(505,410)	0	0	1,218,306
45. Utah UT	0	0	0	0	(54,524)	0	0	50,401
46. Vermont VT	0	0	0	0	(44,005)	0	0	75,973
47. Virginia VA	0	0	0	0	(11,251)	0	0	17,503
48. Washington WA	0	0	0	0	(384,208)	0	0	360,614
49. West Virginia WV	0	0	0	0	(88,970)	0	0	223,546
50. Wisconsin WI	0	0	0	0	(82,925)	0	0	89,391
51. Wyoming WY	0	0	0	0	(20,382)	0	0	16,879
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	2	(7,302,310)	300,001	3	10,403,296

DETAILS OF WRITE-INS

5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	1	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	2	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	3	0	0
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2012

NAIC Group Code.....3548 NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [X] No [ ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [X] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $ 185,400

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: ..... $ 87,200